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#### Abstract

Service-oriented Architectures (SOA) facilitate the dynamic and seamless integration of services offered by different service providers which in addition can be located in different trust domains. Especially for business integration scenarios, Federated Identity Management emerged as a possibility to propagate identity information as security assertions across company borders in order to secure the interaction between different services. Although this approach guarantees scalability regarding the integration of identity-based services, it exposes a service provider to new security risks. These security risks result from the complex trust relationships within a federation. In a federation the authentication of a user is not necessarily performed within the service provider's domain, but can be performed in the user's local domain. Consequently, the service provider has to rely on authentication results received from a federation partner to enforce access control. This implies that the quality of the authentication process is out of control by the service provider and therefore becomes a factor which needs to be considered in the access control step. In order to guarantee a designated level of security, the quality of the authentication process should be part of the access control decision. To ease this process, we propose in this paper a method to rate authentication information by a level of trust which describes the strength of an authentication method. Additionally, in order to support the concept of a two-factor authentication, we also present a mathematical model to calculate the trust level when combining two authentication methods. Quantitative Trust Management (QTM) provides a dynamic interpretation of authorization policies for access control decisions based on upon evolving reputations of the entities involved. QuanTM, a QTM system, selectively combines elements from trust management and reputation management to create a novel method for policy evaluation. Trust management, while effective in managing access with delegated credentials (as in PolicyMaker and KeyNote), needs greater flexibility in handling situations of partial trust. Reputation management provides a means to quantify trust, but lacks delegation and policy enforcement. This paper reports on QuanTM's design decisions and novel policy


evaluation procedure. A representation of quantified trust relationships, the trust dependency graph, and a sample QuanTM application specific to the KeyNote trust management language, are also proposed.

Keywords- Trust management, Trust levels, Authentication and Access Control, Web Service Federation, Federated Identity Management

## I. INTRODUCTION

Creating software which is flexible and highly customizable to adapt to fast changing business needs has moved into the main focus of software developers. Enterprises demand a seamless communication between applications independent from the platform on which they run and even across domain boundaries. Service-oriented Architectures and XML Web Services have been designed to meet these concerns, allowing a flexible integration of services provided by independent business partners. However, the seamless and straightforward integration of cross-organisational services conflicts with the need to secure and control access to these services. The traditional approach to restrict service access is based on user authentication performed by the service provider itself, cf. [18]. Since credentials (e.g. user name and password) needed to access a service are issued and managed by the service provider, this approach is referred to as isolated identity management as stated in [13]. It requires service users to register a digital identity at each involved service provider and to authenticate separately for each service access. Federated Identity Management as a new identity model provides solutions for these problems by enabling the propagation of identity information to services located in different trust domains. It enables service users to access all services in a federation using the same identification data. Several frameworks and standards for Federated Identity Management have been specified (e.g. WS-Federation [1] and Liberty Identity Web Services Framework (ID-WSF) 2.0 [31]). The key concept in a federation is the establishment of trust whereby all parties in a federation are willing to rely on asserted claims about a digital identity such as SAML assertions [24]. As Service-oriented Architectures move from an isolated identity management scheme to a federated identity management, service providers are

# Akash K Singh / International Journal of Engineering Research and Applications <br> (IJERA) ISSN: 2248-9622 www.ijera.com <br> Vol. 2, Issue 6, November- December 2012, pp.896-929 

exposed to new risks. In a federation the authentication of a user is not necessarily performed within the service provider's domain, but can be done within the user's local domain. Consequently, the service provider has to trust the authentication performed by the user's identity provider. In terms of security this is a critical situation since authorization and access control of the service are highly dependent on the authentication results. A weak authentication jeopardises the dependent service's security by increasing the risk that a user can personate as someone else and gain improper access. OASIS considers this as a serious risk [23] and recommends to agree on a common trust level in terms of policies, procedures and responsibilities to ensure that a relying party can trust the processes and methods used by the identity provider. Jøsang et. al. [13] describe the usage of such a common trust level as a symmetric trust relationship, since all parties are exposed to an equal risk in the case of failure. As opposed to this, having different trust requirements and mechanisms is referred to as an asymmetric trust relationship. They argue that asymmetric trust relationships are hard to establish, since the parties are exposed to different risks in the case of failure. However, with regard to complex SOA - that might be based on the dynamic selection of services and service providers - defining and enforcing a common trust level is disadvantageous: A symmetric trust relationship between the providers in a federation would require a trust level, which is sufficient for the service with the strongest authentication requirements. These requirements, however, might not be necessary for all services within the federation and might change if this service is dynamically replaced. Consequently, users are forced to authenticate by a predefined strong authentication method, even though weak authentication would be sufficient for the service they want to access. Likewise, when users are fixed to a predefined authentication method according to the specified trust level, access will be denied even though the user might be able to verify his identity in an even more trusted way. Altogether, there is a growing demand for more flexibility in authentication processes in SOA. To achieve this flexibility, a way to rate the trust relationship between identity provider and service provider is needed in order to restrict the service access based on an individual trust level. The general idea of classifying authentication methods according to their level of trustworthiness is not new. Especially in the field of e-Government, various countries have launched e-authentication initiatives in order to secure access to critical e-Government services [26, 11, 17, 5]. All of these initiatives have in common that they define authentication trust levels - mostly four different levels - in a way that covers the main use cases, reaching from "no security needed" to "critical application". For each level, requirements
for the authentication process are defined. This means, authentication methods are always assigned to predefined levels, but not the other way around. To provide authentication in a truly flexible manner, we present in this paper:

- A formal definition of trust levels to quantify the trust that is established by using a particular authentication method. This definition is globally applicable and not restricted to a specific use case setting requiring specific bootstrapping algorithms. This way, the meaning of a trust level based on our approach is clear and can be applied to any use case without the need to know any further set up or environment parameters.
- A mathematical model to combine different authentication methods as used in a two-factor authentication and to calculate their combined authentication trust level.
- An example calculation that demonstrates the applicability of our mathematical model to existing authentication methods.

This paper is organized as follows. Section 2 provides an overview about related work and current efforts in this area. In Section 3 we present our approach for assessing and quantifying trust in authentication methods. This section gives a definition for an authentication trust level and shows how this level can be determined. Section 4 introduces a mathematical model to calculate the trust value for the combination of two authentication methods taking into account the similarity of two mechanisms. To demonstrate the effect of the similarity on the combined trust level, an example calculation is presented in Section 5. Finally, Section 6 concludes this paper and highlights some future work. The emergence of distributed topologies and networked services has resulted in applications that are stored, maintained, and accessed remotely via a client/server model. The advantages of such a setup are many, but the challenges of access control and identity management must be addressed. Trust management and reputation management are two differing approaches to the problem. While effective with regard to explicit declarations, trust management lacks applicability when relationships are characterized by uncertainty. Thus, trust management is useful in enforcing existing trust relationships but ineffective in the formation of partially trusted ones. Reputation management provides a means of quantifying trust relationships dynamically, but lacks access enforcement and delegation mechanisms. To address this divide we introduce the notion of Quantitative Trust Management (QTM), an approach that merges concepts from trust and reputation management. It (QTM) creates a method for specifying both policy and reputation for dynamic decision making in access control settings. A system built upon QTM

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can not only enforce delegated authorizations but also adapt its policy as partial information becomes more complete. The output is a quantitative trust value that expresses how much a policy-based decision should be trusted given the reputations of the entities involved. Further, to make this novel concept concrete, we propose QuanTM, an architecture for supporting QTM. In this application of QuanTM, we use the KeyNote [8, 7] (KN) trust management language and specification, due to its well defined delegation logic and compliance system. Summarily, a KN evaluator checks a user's access credentials against local policy to produce a compliance value from a finite and predefined set of values. The compliance value is then used to make access decisions. KN allows principals to delegate access rights to other principals without affecting the resulting compliance value. Further, KN is monotonic: If a given request evaluates to some compliance value, adding more credentials or delegations will not lower that value. We argue that credentials should not be explicitly trusted, nor should the trustworthiness of delegating principals be ignored. Furthermore, the result of evaluation for a given access request may need to be dynamic [9]. Service providers may find it desirable to arrive at different opinions based on local constraints, policies, and principals for the same request. In QuanTM, this is easily expressed. We address these issues in the following two ways: (1) It includes a means to dynamically assign reputation to principals and their relationships within a request, and (2) It provides a mechanism for combining this information to produce a trust value. In QuanTM, a trust value (often a real number) is used to represent the the trustworthiness of a given compliance value and how it was reached. Our proposed QuanTM architecture (see Fig. 1) consists of three subsystems:

1. Trust management consists of a trust language evaluator that verifies requests meet policy constraints, and a trust dependency graph (TDG) extractor that constructs a graph representing trust relationships.
2. Reputation management consists of two modules. First, a reputation algorithm to dynamically produce reputation values by combining feedback. These reputation values weigh TDG edges. Second, a reputation quantifier computes the trust value for a given request by evaluating the weighted TDG.
3. Decision management is composed of a decision maker that arrives at an access determination based on a trust value, context, and an application specific meta-policy that encodes a cost-benefit analysis. The design of QuanTM has been guided by the requirement that the individual components will be application specific, and thus, we have designed QuanTM modularly. QuanTM provides a simple interface by which different trust management
languages, reputation algorithms, and decision procedures may be included. In this paper, we propose a QuanTM design instance that utilizes the KeyNote language and TNA-SL [11, 12] reputation algorithm. This instance's implementation and evaluation is the subject of future work.

## A. Background

Several approaches to define levels of trustworthiness for authentication mechanisms have been proposed in recent years indicating the importance of such a concept. In the area of eGovernment, the UK Office of the e-Envoy has published a document called "Registration and Authentication - e-Government Strategy Framework Policy and Guideline" [26]. In this document the initial registration process of a person with the system as well as the authentication process for a user's engagement in an e-Government transaction are defined. Depending on the severity of consequences that might arise from unauthorized access, four authentication trust levels are defined, reaching from Level 0 for minimal damage up to Level 3 for substantial damage. The IDABC [11] (Interoperable Delivery of European eGovernment Services to public Administrations, Businesses and Citizens) is a similar project managed by the European Commission. It publishes recommendations and develops common solutions in order to improve the electronic communication within the public sector. Its Authentication Policy Document [7] defines four assurance levels as well, which are also associated with the potential damage that could be caused. For each of the four levels the document defines the requirements for the registration phase and for the electronic authentication. The e-Authentication Initiative is a major project of the e-Government program of the US. The core concept is a federated architecture with multiple e-Government applications and credential providers. The intention is that the e-Authentication Initiative provides an architecture which delivers a uniform, government-wide approach for authentication while leaving the choice of concrete authentication technologies with the individual government agencies. In this context, the initiative has published a policy called "EAuthentication Guidance for Federal Agencies" [5] to assist agencies in determing the appropriate level of identity assurance for electronic transactions. The document defines four assurance levels, which are based on the risks associated with an authentication error. Which technical requirements apply for each assurance level is described in a recommendation of the National Institute of Standards and Technology (NIST), which is called

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## II. RUNNING PROCESS AND SECURITY REQUIREMENTS OF TRUST MANGEMENT MODEL

The design of the security mechanism of the distributed trust management is tightly related with the running process of the corresponding TMS. Thus, before discussing the security requirements of the trust management of the TMS, we analyze the running process of the TMS when it is deployed into P2P networks, and its classic process is demonstrated. At first, we show the notations used in this section: we use symbol $\mathrm{i}, \mathrm{j}$ and k to represent the service requesting peer, the service response peer and the archive peer of the service response peer, respectively.
Step1. peer i searches the needed service via the specified query mechanism (a), and receives the corresponding the response of the available service response peer j (b);
Step2. peer i sends the query request of the trust value to peer j's archive peer k (c), and receive peer k's feedbacks (d);
Step3. In light of the service choosing policy (for example, choose the peer with the highest trust value as the service provider), peer $i$ chooses peer $j$ as the service provider, and send back the confirmation message (e). Thus, it begins to consume the service (for example, download some files) (f);
Step4. After the transaction, based on the satisfactory degree to the service, peer i submits the trust ratings to peer $\mathrm{k}(\mathrm{g})$.
In the above process, the operations related to the trust information storage, access and transmission include process $\mathrm{c}, \mathrm{d}$ and g . In process c , peer i sends the query request of peer $j$ 's trust value to peer $k$, in process $d$, process $d$ returns the trust value of peer $j$ to peer i , and in process g , peer i submits the trust ratings to peer k . Therefore, the real operations about the trust information only include process d and process f. Concretely, the security risks existing in the above global trust model are as follow:

## (1) Impersonation peer problem

Peers in P2P networks are strange to each other. To reach the aim of successful transaction, one peer should be able to recognize and validate the other's real identity, prevent impersonation peers and unauthorized peers accessing. In the trust management, the peer with lower trust value can impersonate the identity of the peer with higher trust value to endanger the TMS: (1) The sybil attacker imposes negative effect on some peers' trust value by deceiving these peers' archive peers, and (2) provides malicious services to others as the identity of the norm peer.
(2) Trust information tamper problem in transmission In terms of the above analysis, we know that, in the running process of the TMS, the trust information (trust value or the trust ratings) will transmit between peers, which needs the support of
the underlying network infrastructure. The trust information is possibly intercepted and tapered with by the malicious 3rd party without any security mechanism, which will destroy the integrity of the trust information, and even compromise the availability and effectiveness of the TMS itself. Thus, we should integrate some security mechanism to protect the transmitted trust information.

We consider the following anycast field equations defined over an open bounded piece of network and /or feature space $\Omega \subset R^{d}$. They describe the dynamics of the mean anycast of each of $p$ node populations.

$$
\left\{\begin{array}{c}
\left(\frac{d}{d t}+l_{i}\right) V_{i}(t, r)=\sum_{j=1}^{p} \int_{\Omega} J_{i j}(r, \bar{r}) S\left[\left(V_{j}\left(t-\tau_{i j}(r, \bar{r}), \bar{r}\right)-h_{\mid j}\right)\right] d \bar{r}  \tag{1}\\
+I_{i}^{e x t}(r, t), \quad t \geq 0,1 \leq i \leq p, \\
V_{i}(t, r)=\phi_{i}(t, r)
\end{array}\right.
$$

We give an interpretation of the various parameters and functions that appear in (1), $\Omega$ is finite piece of nodes and/or feature space and is represented as an open bounded set of $R^{d}$. The vector $r$ and $\bar{r}$ represent points in $\Omega$. The function $S: R \rightarrow(0,1)$ is the normalized sigmoid function:

$$
\begin{equation*}
S(z)=\frac{1}{1+e^{-z}} \tag{2}
\end{equation*}
$$

It describes the relation between the input rate $v_{i}$ of population $i$ as a function of the packets potential, for example, $V_{i}=v_{i}=S\left[\sigma_{i}\left(V_{i}-h_{i}\right)\right]$. We note $V$ the $p-$ dimensional vector $\left(V_{1}, \ldots, V_{p}\right)$. The $p$ function $\phi_{i}, i=1, \ldots, p$, represent the initial conditions, see below. We note $\phi$ the $p$-dimensional vector $\left(\phi_{1}, \ldots, \phi_{p}\right)$. The $p$ function $I_{i}^{e x t}, i=1, \ldots, p$, represent external factors from other network areas. We note $I^{e x t}$ the $p-$ dimensional vector $\left(I_{1}^{e x t}, \ldots, I_{p}^{e x t}\right)$. The $p \times p$ matrix of functions $J=\left\{J_{i j}\right\}_{i, j=1, \ldots, p}$ represents the connectivity between populations $i$ and $j$, see below. The $p$ real values $h_{i}, i=1, \ldots, p$, determine the threshold of activity for each population, that is, the value of the nodes potential corresponding to $50 \%$ of the maximal activity. The $p$ real positive values $\sigma_{i}, i=1, \ldots, p$, determine the slopes of the sigmoids at the origin. Finally the $p$ real positive values $l_{i}, i=1, \ldots, p$, determine the speed at which each anycast node potential

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decreases exponentially toward its real value. We also introduce the function $S: R^{p} \rightarrow R^{p}$, defined
by $\left.\quad S(x)=\left[S\left(\sigma_{1}\left(x_{1}-h_{1}\right)\right), \ldots, S\left(\sigma_{p}-h_{p}\right)\right)\right]$, and the diagonal $p \times p$ matrix $L_{0}=\operatorname{diag}\left(l_{1}, \ldots, l_{p}\right)$. Is the intrinsic dynamics of the population given by the linear response of data transfer. $\left(\frac{d}{d t}+l_{i}\right)$ is replaced by $\left(\frac{d}{d t}+l_{i}\right)^{2}$ to use the alpha function response. We use $\left(\frac{d}{d t}+l_{i}\right)$ for simplicity although our analysis applies to more general intrinsic dynamics. For the sake, of generality, the propagation delays are not assumed to be identical for all populations, hence they are described by a matrix $\tau(r, \bar{r})$ whose element $\tau_{i j}(r, \bar{r})$ is the propagation delay between population $j$ at $\bar{r}$ and population $i$ at $r$. The reason for this assumption is that it is still unclear from anycast if propagation delays are independent of the populations. We assume for technical reasons that $\tau$ is continuous, that is $\tau \in C^{0}\left(\bar{\Omega}^{2}, R_{+}^{p \times p}\right)$. Moreover packet data indicate that $\tau$ is not a symmetric function i.e., $\tau_{i j}(r, \bar{r}) \neq \tau_{i j}(\bar{r}, r)$, thus no assumption is made about this symmetry unless otherwise stated. In order to compute the righthand side of (1), we need to know the node potential factor $V$ on interval $[-T, 0]$. The value of $T$ is obtained by considering the maximal delay:

$$
\begin{equation*}
\tau_{m}=\max _{i, j(r, r \in \Omega \times \bar{\Omega})} \tau_{i, j}(r, \bar{r}) \tag{3}
\end{equation*}
$$

Hence we choose $T=\tau_{m}$
Wireless network technologies have already made a big change into our daily lives by providing access to Internet at any time and any place. However, misbehaviors and intrusions against wireless networks have increased recently, which leads to Internet attacks and cybercrimes. Therefore, the security of wireless networks has become a major concern. An extensive range of techniques have been developed to handle this issue, such as encryption algorithms, intrusion detection system, firewalls and anti-virus software. However, when designing a secure application, there remains an essential challenge in determining how one network entity can trust another one. Nowadays, trust plays an important role in communications systems and virtual organizations, where it is used to counter uncertainty caused by the business requirement for openness. The requirement seeks to make marketable services openly available to all potential,
highly autonomous clients [1], which raises a service provider's vulnerability to an attack. Especially in distributed environments, trust management can help with making more detailed and better-informed authorization decisions, while obtaining a high level of automation. Researchers have begun to design trust management systems with classifying trust relationships, in order to dynamically monitor, and adjust existing relationships [1][2]. Many models and algorithms [1][3][4] have been deployed to design trust management for distributed environments, such as policy language, the resurrecting duckling model, public-key cryptography, and the distributed trust model. Many distributed trust metrics are employed in peer-topeer (P2P) systems and Mobile Ad hoc Networks (MANETs), which those networks depend on all participants' network activities such as routing and packet forwarding. The particular features of a MANET's nodes, such as limited memory and inadequate battery power, can offer incentives for the node to act selfishly, for example, refusing to take part in routing and provide services to other nodes. Trust management can mitigate this selfishness and ensure the efficient utilization of network resources. Existing research has considered how to evaluate the trusted degrees of communication entities in MANETs, and various approaches such as Probabilistic Estimation [1], Information Theory [3], Game theory [5] and Fuzzy theory [6] have been used to design trust models. Currently some researchers have adopted Grey theory [7] [8] into developing trust management or enhancing network performance [9][10][11]. Deng Julong presented the grey relational analysis method to make a quantitative analysis of the dynamic development process of systems [7][8]. Grey theory is extensively deployed in various fields such as agriculture, aerographs and environmental science. One of general ideas for Grey theory is to decide the relationships of different factors based on the similarity degree among data samples. A major advantage of this method is that it does not require a high quantity of sample data [11]. Moreover, it does not require the data to be consistent with any kind of distribution rule in order to produce very convincing results, which are consistent with qualitative analysis [11]. In [10], Fu Cal et al used an improved traditional analysis method. This method can handle with data that has multiple attributes, and calculate grey relational grades, no matter what the units of the original data are [10]. Thus, it can be considered as a practicable way for risk assessment in P2P networks and MANETs. Commonly, current trust management schemes such as OTMF (Objective Trust Management Framework) [1], often choose the probability of successful interactions as their input parameter in order to calculate trust value. The new TMF described in this article utilizes multiple parameters to measure trust values, based on Fuzzy

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sets and Grey theory. Choosing various parameters is based on the assertion that any one node's behaviour, whether that interaction is successful or not, is affected by various factors, for example the node's signal strength, data rate, throughout, and delay of forwarding packets. Therefore, the judgment on whether any node should be trusted or not, is not only determined by the probability of successful interactions, but also from various parameters in the physical and MAC layers. Some of the new trust models that apply Grey theory in the design consider three parameters; however, it sets fixed weight vectors for their input parameters to calculate the Grey Relational Grade and the trust value; another research [9] uses Grey Theory in other aspects such as network selection, and not for trust managements in distributed network. A problem with using fixed weight vectors is that once attackers know which aspect is the most important factor in the system, the malicious nodes can obtain high trust values by only behaving well in that specified aspect, while in fact they do not cooperate with other normal nodes. Recent work by the authors [11] considers a new TMF with a greater number of input parameters to calculate the trust values, hence making it more difficult for any malicious node to replicate all of them. Moreover, it uses several weight vector groups in order to obtain different trust values for a node; this can identify which aspect of a node's behaviour is abnormal, compared with other neighbor nodes. With the new idea, the new proposed TMF can also deduce selfish nodes' behaviour strategies. Based on the original research for static nodes in wireless networks, this paper extends the new TMF approach to mobile nodes. Mobility can have an adverse affect on the ability of TMFs that employ a single (or few) metrics to discriminate between normal and abnormal behaviors, and this paper presents new research that shows how the approach can accommodate the additional factor of node mobility and is able to discriminate between normal and abnormal behaviors and so can be employed in distributed networks such as MANETs. The rest of this article is organized as follows: first, the framework for the trust management is given, by introducing the classification of trust relationships; then the algorithm which uses using Fuzzy sets and Grey theory is described in the design of the new TMF. Several scenarios using the TMF are simulated that compare wireless static nodes and wireless mobile nodes using a random waypoint mobility model; corresponding results and analysis are then presented for each case. Conclusions and further research are then detailed. The importance of cryptographic techniques in a wide range of network services is universally recognized. A service that uses cryptography must accommodate appropriate notions of users' security policies, their security credentials, and their trust relationships. For
example, an electronic banking system must enable a bank to state that at least k bank officers are needed to approve loans of $\$ 1,000,000$ or less (a policy), it must enable a bank employee to prove that he can be counted as 1 out of k approvers (a credential), and it must enable the bank to specify who may issue such credentials (a trust relationship). It is our thesis that a coherent intellectual framework is needed for the study of security policies, security credentials, and trust relationships. We refer collectively to these components of network services as the trust management problem. Although certain aspects of trust management are dealt with satisfactorily by existing services in specialized ways that are appropriate to those services (e.g., the PGP secure email system allows users to create security credentials by binding their IDS to their public keys), the trust management problem has not previously been identified as a general problem and studied in its own right. The goal of this paper is to identify the problem and to take the first step toward a comprehensive approach to solving it that is independent of any particular application or service. To address trust management per se, as opposed to the security needs of one particular service, we have developed a general framework that can be applied to any service in which cryptography is needed. To facilitate the use of our approach, we are building a new type of tool, best described as a trust management system. Our system, called PolicyMaker, is suitable as a tool in the development of services whose main goal is privacy and authenticity (e.g., a secure communication system) as well as services in which these features are merely enablers or enhancements (e.g., an electronic shopping system). Our approach to trust management is based on the following general principles.

Unified mechanism: Policies, credentials, and trust relationships are expressed as programs (or parts of programs) in a "safe" programming language. Existing systems are forced to treat these concepts separately. By providing a common language for policies, credentials, and relationships, we make it possible for network applications to handle security in a comprehensive, consistent, and largely transparent manner.

Flexibility: Our system is expressively rich enough to support the complex trust relationships that can occur in the very large-scale network applications currently being developed. At the same time, simple and standard policies, credentials, and relationships can be expressed succinctly and comprehensibly. In particular, PGP and X. 509 "certificates" need only trivial modifications to be usable in our framework.

Locality of contol: Each party in the network can decide in each circumstance whether to accept the

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credentials presented by a second party or, alternatively, on which third party it should rely for the appropriate "certificate." By supporting local control of trust relationships, we avoid the need for the assumption of a globally known, monolithic hierarchy of "certifying authorities." Such hierarchies do not scale beyond single "communities of interest" in which trust can be defined unconditionally from the top down.

Separation of mechanism from policy: The mechanism for verifying credentials does not depend on the credentials themselves or the semantics of the applications that use them. This allows many different applications with widely varying policy requirements to share a single certificate verification infrastructure. Trust has long been considered as the cornerstone of effective patient-physician relationships in traditional healthcare infrastructure. The need of trust relates to the information asymmetries arising from the specialist nature of medical knowledge as well as the uncertainty and risk regarding the competence and intentions of the medical service providers on whom the patient is dependent [3]. Trust encourages the usage of services and facilitates. It also inspires the reveal of important medical information and has an indirect influence on health outcomes [4]. Ubiquitous healthcare brings trust new opportunities and challenges. On one hand, the agent is able to acquire more information on the trust evaluation in the ubiquitous healthcare. In traditional healthcare collaborations, an agent's trust is based on its own experience and the word-of-mouth experience provided by limited number of acquaintances. The information may be far from enough to reveal the real quality of the target agent, let alone the situations under which no information is available. By connecting computing devices held by all those who had interactions with the healthcare service providers, the ubiquitous healthcare enables more efficient collections and exchanges of the information required by the agent's trust evaluation. On the other hand, the ubiquitous healthcare lays the agent's trust evaluation in a more dynamic and uncertainty environment. Ubiquitous technologies enable large number of agents dynamically be involved in the healthcare system, such as hospitals, GPs, dentists, pharmacies [5]. Compared with the traditional healthcare, an agent has more chances to collaborate with unknown agents. This makes the trust evaluation more difficult. Up to now, the research on trust is very rare in the ubiquitous healthcare since to involve ubiquitous technologies in the healthcare infrastructure is still in the beginning stage. And to the best of our knowledge, no literature has systemically focused on the trust management in the ubiquitous healthcare. Our paper contributes to develop a distributed trust management for the ubiquitous healthcare. Our trust
management infrastructure is not only capable of evaluating and updating the trust, but also capable of determining the agent's access rights based on the trust. To evaluate the trust in the ubiquitous healthcare, we introduce three naïve Bayes classifier based trust evaluation algorithms according to the agent's experience on the target agent: the robust experience algorithm, the weak experience algorithm and the no experience algorithm. The rest of the paper is organized as follows. We introduce the trust used in the ubiquitous healthcare in section 2 . Our proposed trust management infrastructure is presented in section 3. Simulation results on our distributed trust management are given in section 4. Section 5 introduces the related work on the trust management. Section 6 concludes the paper. With the continuous deepening of network application, people has more and more pressing need of interact between different domains. For the agents in different domains don't know each other and there is no trust information which can be the reference for authorization [1]. The existing trust management model didn't solve the trust problem of visitors, we need to design a trust management model can be used of crossdomain authorization, as a trust management system, as a authorization gist of entire cross-domain authorization management system, to serve the entire cross-domain authorization management system. Trust management system needs to collect and analysis the trust information of agents, so as to guide decision-making of collaboration between the agents, thus achieving cooperation to reliable agents, and isolation cannot be trusted agents. To ensure the normal operation of the system, it must make correct and accurate evaluation about the trust degree of applicants. This paper designs a trust management model of crossdomain authorization with high efficiency and accuracy.

## A. Self Organized Multi-hop Mobile AdHoc Network (MANET

A mobile ad hoc network (MANET) is a self-organized multi-hop system comprised by multiple mobile wireless nodes with peer-to-peer relationships. The nodes in the network cannot communicate with each other via well-established infrastructure. Due to the limitation of energy, two peers out of communication range require intermediate nodes to transfer messages. Therefore, a node in this network serves as a host and a router simultaneously. Each node is assumed to relay packets for other nodes, and it works well only if the nodes in the network behave cooperatively. Due to the openness in network topology, MANET often suffers from attacks by selfish or malicious nodes, such as the on-off attack, bad-mouthing attack, conflict behavior attack, packet dropping (blackhole) attack, selective forwarding (gray-hole) attack and so on [1]. Existing security technologies are

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mostly based on encryption and authentication, which are unsuitable in the dynamic network topology without a trusted third-party. Moreover, the traditional cryptosystem based security mechanism is typically used to resist the external attacks. They show inefficiency in handling the attacks from the internal malicious nodes which may lead to serious influence on the security, the confidentiality, and the life cycle of the whole network. Trust management mechanism is considered to be an effective measurement to solve these problems [2]. In the context of MANET, there are several trust management models that have been proposed in the realm of network (e.g., $[3,4,5,6]$ ), where trust can be considered as the reliance of a network node on the ability to forward packets or offer services timely, integrally and reliably. In the existing models, decision factors are often incomplete in the trust derivation, which are not fully integrated with the inherent characteristics of MANET. When the factors of decision-making are given, though we know that different factors have different weights, the precise weights are difficult to determine. Existing methods in these models for weight determination are lack of rationality and practicability. As a result, they cannot calculate an accurate trust value for each node. Hence, these models are ineffective in MANET trust management, and their applications are very simple. To address those questions, in this paper, we establish a new subjective trust management model for MANET considering the behaviors of the dynamic nodes in the open environment and the complete decision factors of nodes' trustworthiness. The nodes' trust values can be easily used in trust management strategy, which includes the applications anti-attack, decision making etc. The motivations of our work are to (a) obtain a more accurate node's trust value; (b) improve the quality of network interaction, increase the proportion number of good recommendation, raise the malicious node's correct detection ratio; (c) decrease the hazards from these malicious nodes and protect the network from internal attacks (e.g. mitigate cooperative denigration attacks); (d) enhance the network's ability of trust decisions (e.g., trusted routing decisions). The remaining paper is organized as follows. Section 2 discusses the related work. In Section 3, we describe our trust management model, and the calculation of trust value is presented in Section 4. Section 5 presents the experimental results on the performance of our trust model. Finally, Section 6 gives the concluding remarks along with extensions and directions for future research.

## B. Mathematical Framework

A convenient functional setting for the nondelayed packet field equations is to use the space
$F=L^{2}\left(\Omega, R^{p}\right)$ which is a Hilbert space endowed with the usual inner product:

$$
\begin{equation*}
\langle V, U\rangle_{F}=\sum_{i=1}^{p} \int_{\Omega} V_{i}(r) U_{i}(r) d r \tag{1}
\end{equation*}
$$

To give a meaning to (1), we defined the history space $\quad C=C^{0}\left(\left[-\tau_{m}, 0\right], F\right) \quad$ with $\|\phi\|=\sup _{t \in\left[-\tau_{m}, 0\right]}\|\phi(t)\| F$, which is the Banach phase space associated with equation (3). Using the notation $V_{t}(\theta)=V(t+\theta), \theta \in\left[-\tau_{m}, 0\right]$, we write (1) as

$$
\left\{\begin{array}{c}
V(t)=-L_{0} V(t)+L_{1} S\left(V_{t}\right)+I^{e x t}(t)  \tag{2}\\
V_{0}=\phi \in C
\end{array}\right.
$$

Where

$$
\left\{\begin{array}{c}
L_{1}: C \rightarrow F \\
\phi \rightarrow \int_{\Omega} J(., \bar{r}) \phi(\bar{r},-\tau(., \bar{r})) d \bar{r}
\end{array}\right.
$$

Is the linear continuous operator satisfying $\left\|L_{1}\right\| \leq\|J\|_{L^{2}\left(\Omega^{2}, R^{p \times p}\right)}$. Notice that most of the papers on this subject assume $\Omega$ infinite, hence requiring $\tau_{m}=\infty$.

Proposition 1.0 If the following assumptions are satisfied.

1. $J \in L^{2}\left(\Omega^{2}, R^{p \times p}\right)$,
2. The external current $I^{\text {ext }} \in C^{0}(R, F)$,
3. $\tau \in C^{0}\left(\overline{\Omega^{2}}, R_{+}^{p \times p}\right), \sup _{\overline{\Omega^{2}}} \tau \leq \tau_{m}$.

Then for any $\phi \in C$, there exists a unique solution $V \in C^{1}([0, \infty), F) \cap C^{0}\left(\left[-\tau_{m}, \infty, F\right)\right.$ to (3)
Notice that this result gives existence on $R_{+}$, finitetime explosion is impossible for this delayed differential equation. Nevertheless, a particular solution could grow indefinitely, we now prove that this cannot happen.

## C. Boundedness of Solutions

A valid model of neural networks should only feature bounded packet node potentials.

Theorem 1.0 All the trajectories are ultimately bounded by the same constant $R$ if $I \equiv \max _{t \in R^{+}}\left\|I^{e x t}(t)\right\|_{F}<\infty$.

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Proof :Let us defined $f: R \times C \rightarrow R^{+}$as $f\left(t, V_{t}\right) \stackrel{\text { def }}{=}\left\langle-L_{0} V_{t}(0)+L_{1} S\left(V_{t}\right)+I^{e x t}(t), V(t)\right\rangle_{F}=\frac{1}{2} \frac{d\|V\|_{F}^{2}}{d t}$
$\phi(E)=\int_{E} s d \mu$
Then $\phi$ is a measure on $M$.
$\int_{X}(s+t) d \mu=\int_{X} s d \mu+\int_{X} t d \mu$
Proof: If $s$ and if $E_{1}, E_{2}, \ldots$ are disjoint members of $M$ whose union is $E$, the countable additivity of $\mu$ shows that

Thus, if
$\|V(t)\|_{F} \geq 2 \frac{\sqrt{p|\Omega|} \cdot\|J\|_{F}+I}{l}=R, f\left(t, V_{t}\right) \leq-\frac{l R^{2} \frac{\operatorname{def}}{2}=-\delta<0 \quad 1 .}{=}=$

$$
\begin{aligned}
\phi(E) & =\sum_{i=1}^{n} \alpha_{i} \mu\left(A_{i} \cap E\right)=\sum_{i=1}^{n} \alpha_{i} \sum_{r=1}^{\infty} \mu\left(A_{i} \cap E_{r}\right) \\
& =\sum_{r=1}^{\infty} \sum_{i=1}^{n} \alpha_{i} \mu\left(A_{i} \cap E_{r}\right)=\sum_{r=1}^{\infty} \phi\left(E_{r}\right)
\end{aligned}
$$

Also, $\varphi(\phi)=0$, so that $\varphi$ is not identically $\infty$.
Next, let $s$ be as before, let $\beta_{1}, \ldots, \beta_{m}$ be the distinct values of t ,and let $B_{j}=\left\{x: t(x)=\beta_{j}\right\}$ If $E_{i j}=A_{i} \cap B_{j}$,
$\int_{E_{i j}}(s+t) d \mu=\left(\alpha_{i}+\beta_{j}\right) \mu\left(E_{i j}\right)$
and $\int_{E_{i j}} s d \mu+\int_{E_{i j}} t d \mu=\alpha_{i} \mu\left(E_{i j}\right)+\beta_{j} \mu\left(E_{i j}\right)$ Thus (2) holds with $E_{i j}$ in place of $X$. Since $X$ is the disjoint union of the sets $E_{i j}(1 \leq i \leq n, 1 \leq j \leq m)$, the first half of our proposition implies that (2) holds.

Theorem 1.1: If $K$ is a compact set in the plane whose complement is connected, if $f$ is a continuous complex function on $K$ which is holomorphic in the interior of, and if $\varepsilon>0$, then there exists a polynomial $P$ such that $|f(z)=P(z)|<\varepsilon$ for all $z \varepsilon K$. If the interior of $K$ is empty, then part of the hypothesis is vacuously satisfied, and the conclusion holds for every $f \varepsilon C(K)$. Note that $K$ need to be connected.
Proof: By Tietze's theorem, $f$ can be extended to a continuous function in the plane, with compact support. We fix one such extension and denote it again by $f$. For any $\delta>0$, let $\omega(\delta)$ be the supremum of the numbers $\left|f\left(z_{2}\right)-f\left(z_{1}\right)\right|$ Where $z_{1}$ and $z_{2}$ are subject to the condition $\left|z_{2}-z_{1}\right| \leq \delta$. Since $f$ is uniformly continous, we have $\lim _{\delta \rightarrow 0} \omega(\delta)=0 \quad$ (1) From now on,
functions on $X$. for $E \varepsilon M$, define

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$\delta$ will be fixed. We shall prove that there is a polynomial $P$ such that

$$
\begin{equation*}
|f(z)-P(z)|<10,000 \omega(\delta) \quad(z \varepsilon K) \tag{2}
\end{equation*}
$$

By (1), this proves the theorem. Our first objective is the construction of a function $\Phi \varepsilon C_{c}^{\prime}\left(R^{2}\right)$, such that for all $z$

$$
\begin{align*}
& |f(z)-\Phi(z)| \leq \omega(\delta)  \tag{3}\\
& |(\partial \Phi)(z)|<\frac{2 \omega(\delta)}{\delta} \tag{4}
\end{align*}
$$

And

$$
\begin{equation*}
\Phi(z)=-\frac{1}{\pi} \iint_{X} \frac{(\partial \Phi)(\zeta)}{\zeta-z} d \zeta d \eta \quad(\zeta=\xi+i \eta) \tag{5}
\end{equation*}
$$

Where $X$ is the set of all points in the support of $\Phi$ whose distance from the complement of $K$ does not $\delta$. (Thus $X$ contains no point which is "far within" $K$.) We construct $\Phi$ as the convolution of $f$ with a smoothing function A. Put $a(r)=0$ if $r>\delta$, put

$$
\begin{equation*}
a(r)=\frac{3}{\pi \delta^{2}}\left(1-\frac{r^{2}}{\delta^{2}}\right)^{2} \quad(0 \leq r \leq \delta) \tag{6}
\end{equation*}
$$

And define

$$
\begin{equation*}
A(z)=a(|z|) \tag{7}
\end{equation*}
$$

For all complex $z$. It is clear that $A \varepsilon C_{c}^{\prime}\left(R^{2}\right)$. We claim that

$$
\begin{align*}
& \iint_{R^{s}} A=1  \tag{8}\\
& \iint_{R^{2}} \partial A=0  \tag{9}\\
& \iint_{R^{3}}|\partial A|=\frac{24}{15 \delta}<\frac{2}{\delta},
\end{align*}
$$

The constants are so adjusted in (6) that (8) holds. (Compute the integral in polar coordinates), (9) holds simply because $A$ has compact support. To compute (10), express $\partial A$ in polar coordinates, and note that $\partial A / \partial \theta=0$,

$$
\begin{equation*}
\partial A / \partial r=-a^{\prime} \tag{11}
\end{equation*}
$$

Now define
$\Phi(z)=\iint_{R^{2}} f(z-\zeta) A d \xi d \eta=\iint_{R^{2}} A(z-\zeta) f(\zeta) d \xi d \eta$
Since $f$ and $A$ have compact support, so does $\Phi$. Since

$$
\begin{align*}
& \Phi(z)-f(z) \\
& =\iint_{R^{2}}[f(z-\zeta)-f(z)] A(\xi) d \xi d \eta \tag{12}
\end{align*}
$$

And $A(\zeta)=0$ if $|\zeta|>\delta$, (3) follows from (8).
The difference quotients of $A$ converge boundedly to the corresponding partial derivatives, since $A \varepsilon C_{c}^{\prime}\left(R^{2}\right)$. Hence the last expression in (11) may be differentiated under the integral sign, and we obtain

$$
\begin{align*}
(\partial \Phi)(z) & =\iint_{R^{2}}(\overline{\partial A})(z-\zeta) f(\zeta) d \xi d \eta \\
& =\iint_{R^{2}} f(z-\zeta)(\partial A)(\zeta) d \xi d \eta \\
& =\iint_{R^{2}}[f(z-\zeta)-f(z)](\partial A)(\zeta) d \xi d \eta \tag{13}
\end{align*}
$$

The last equality depends on (9). Now (10) and (13) give (4). If we write (13) with $\Phi_{x}$ and $\Phi_{y}$ in place of $\partial \Phi$, we see that $\Phi$ has continuous partial derivatives, if we can show that $\partial \Phi=0$ in $G$, where $G$ is the set of all $z \varepsilon K$ whose distance from the complement of $K$ exceeds $\delta$. We shall do this by showing that

$$
\begin{equation*}
\Phi(z)=f(z) \quad(z \varepsilon G) \tag{14}
\end{equation*}
$$

Note that $\partial f=0$ in $G$, since $f$ is holomorphic there. Now if $z \varepsilon G$, then $z-\zeta$ is in the interior of $K$ for all $\zeta$ with $|\zeta|<\delta$. The mean value property for harmonic functions therefore gives, by the first equation in (11),

$$
\begin{align*}
\Phi(z) & =\int_{0}^{\delta} a(r) r d r \int_{0}^{2 \pi} f\left(z-r e^{i \theta}\right) d \theta \\
& =2 \pi f(z) \int_{0}^{\delta} a(r) r d r=f(z) \iint_{R^{2}} A=f(z) \tag{15}
\end{align*}
$$

For all $z \varepsilon G$, we have now proved (3), (4), and (5) The definition of $X$ shows that $X$ is compact and that $X$ can be covered by finitely many open discs $D_{1}, \ldots, D_{n}$, of radius $2 \delta$, whose centers are not in $K$. Since $S^{2}-K$ is connected, the center of each $D_{j}$ can be joined to $\infty$ by a polygonal path in $S^{2}-K$. It follows that each $D_{j}$ contains a compact connected set $E_{j}$, of diameter at least $2 \delta$, so that $S^{2}-E_{j}$ is connected and so that $K \cap E_{j}=\phi$. with $r=2 \delta$. There are functions

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$g_{j} \varepsilon H\left(S^{2}-E_{j}\right)$ and constants $b_{j}$ so that the inequalities.

$$
\begin{align*}
& \left|Q_{j}(\zeta, z)\right|<\frac{50}{\delta}  \tag{16}\\
& \left|Q_{j}(\zeta, z)-\frac{1}{z-\zeta}\right|<\frac{4,000 \delta^{2}}{|z-\zeta|^{2}} \tag{17}
\end{align*}
$$

Hold for $z \notin E_{j}$ and $\zeta \in D_{j}$, if
$Q_{j}(\zeta, z)=g_{j}(z)+\left(\zeta-b_{j}\right) g_{j}^{2}(z)$
Let $\Omega$ be the complement of $E_{1} \cup \ldots \cup E_{n}$. Then
$\Omega$ is an open set which contains $K$. Put
$X_{1}=X \cap D_{1}$
and
$X_{j}=\left(X \cap D_{j}\right)-\left(X_{1} \cup \ldots \cup X_{j-1}\right)$,
for
$2 \leq j \leq n$,
Define
$R(\zeta, z)=Q_{j}(\zeta, z) \quad\left(\zeta \varepsilon X_{j}, z \varepsilon \Omega\right)$
And

$$
F(z)=\frac{1}{\pi} \iint_{X}(\partial \Phi)(\zeta) R(\zeta, z) d \zeta d \eta
$$

$$
\begin{equation*}
(z \varepsilon \Omega) \tag{20}
\end{equation*}
$$

Since,
$F(z)=\sum_{j=1} \frac{1}{\pi} \iint_{X_{i}}(\partial \Phi)(\zeta) Q_{j}(\zeta, z) d \xi d \eta$,
(18) shows that $F$ is a finite linear combination of the functions $g_{j}$ and $g_{j}^{2}$. Hence $F \varepsilon H(\Omega)$. By (20), (4), and (5) we have
$\left.|F(z)-\Phi(z)|<\frac{2 \omega(\delta)}{\pi \delta} \iint_{X} \right\rvert\, R(\zeta, z)$
$\left.-\frac{1}{z-\zeta} \right\rvert\, d \xi d \eta \quad(z \varepsilon \Omega)$
Observe that the inequalities (16) and (17) are valid with $R$ in place of $Q_{j}$ if $\zeta \varepsilon X$ and $z \varepsilon \Omega$.
Now fix $z \varepsilon \Omega$., put $\zeta=z+\rho e^{i \theta}$, and estimate the integrand in (22) by (16) if $\rho<4 \delta$, by (17) if $4 \delta \leq \rho$. The integral in (22) is then seen to be less than the sum of
$2 \pi \int_{0}^{4 \delta}\left(\frac{50}{\delta}+\frac{1}{\rho}\right) \rho d \rho=808 \pi \delta$
And
$2 \pi \int_{4 \delta}^{\infty} \frac{4,000 \delta^{2}}{\rho^{2}} \rho d \rho=2,000 \pi \delta$.

$$
\begin{equation*}
|F(z)-\Phi(z)|<6,000 \omega(\delta) \quad(z \varepsilon \Omega) \tag{25}
\end{equation*}
$$

Since $F \varepsilon H(\Omega), K \subset \Omega$, and $S^{2}-K$ is connected, Runge's theorem shows that $F$ can be uniformly approximated on $K$ by polynomials. Hence (3) and (25) show that (2) can be satisfied. This completes the proof.

Lemma 1.0 : Suppose $f \varepsilon C_{c}^{\prime}\left(R^{2}\right)$, the space of all continuously differentiable functions in the plane, with compact support. Put
$\partial=\frac{1}{2}\left(\frac{\partial}{\partial x}+i \frac{\partial}{\partial y}\right)$
Then the following "Cauchy formula" holds:
$f(z)=-\frac{1}{\pi} \iint_{R^{2}} \frac{(\partial f)(\zeta)}{\zeta-z} d \xi d \eta$

$$
\begin{equation*}
(\zeta=\xi+i \eta) \tag{2}
\end{equation*}
$$

Proof: This may be deduced from Green's theorem. However, here is a simple direct proof:
Put $\varphi(r, \theta)=f\left(z+r e^{i \theta}\right), r>0, \theta$ real
If $\zeta=z+r e^{i \theta}$, the chain rule gives
$(\partial f)(\zeta)=\frac{1}{2} e^{i \theta}\left[\frac{\partial}{\partial r}+\frac{i}{r} \frac{\partial}{\partial \theta}\right] \varphi(r, \theta)$
The right side of (2) is therefore equal to the limit, as $\varepsilon \rightarrow 0$, of
$-\frac{1}{2} \int_{\varepsilon}^{\infty} \int_{0}^{2 \pi}\left(\frac{\partial \varphi}{\partial r}+\frac{i}{r} \frac{\partial \varphi}{\partial \theta}\right) d \theta d r$

For each $r>0, \varphi$ is periodic in $\theta$, with period $2 \pi$. The integral of $\partial \varphi / \partial \theta$ is therefore 0 , and (4) becomes

$$
\begin{equation*}
-\frac{1}{2 \pi} \int_{0}^{2 \pi} d \theta \int_{\varepsilon}^{\infty} \frac{\partial \varphi}{\partial r} d r=\frac{1}{2 \pi} \int_{0}^{2 \pi} \varphi(\varepsilon, \theta) d \theta \tag{5}
\end{equation*}
$$

As $\varepsilon \rightarrow 0, \varphi(\varepsilon, \theta) \rightarrow f(z)$ uniformly. This gives (2)

If $\quad X^{\alpha} \in a \quad$ and $\quad X^{\beta} \in k\left[X_{1}, \ldots X_{n}\right]$, then $X^{\alpha} X^{\beta}=X^{\alpha+\beta} \in a$, and so $A$ satisfies the condition ( $*$ ). Conversely,
$\left(\sum_{\alpha \in A} c_{\alpha} X^{\alpha}\right)\left(\sum_{\beta \in \square^{n}} d_{\beta} X^{\beta}\right)=\sum_{\alpha, \beta} c_{\alpha} d_{\beta} X^{\alpha+\beta}$
( finite sums),

Hence (22) yields

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and so if $A$ satisfies $(*)$, then the subspace generated by the monomials $X^{\alpha}, \alpha \in a$, is an ideal. The proposition gives a classification of the monomial ideals in $k\left[X_{1}, \ldots X_{n}\right]$ : they are in one to one correspondence with the subsets $A$ of $\square^{n}$ satisfying $(*)$. For example, the monomial ideals in $k[X]$ are exactly the ideals $\left(X^{n}\right), n \geq 1$, and the zero ideal (corresponding to the empty set $A$ ). We write $\left\langle X^{\alpha} \mid \alpha \in A\right\rangle$ for the ideal corresponding to $A$ (subspace generated by the $X^{\alpha}, \alpha \in a$ ).

PROOF. Since $(L T(a))$ can also be described as the ideal generated by the leading monomials (rather than the leading terms) of elements of $a$.

THEOREM 1.2. Every ideal $a$ in $k\left[X_{1}, \ldots, X_{n}\right]$ is finitely generated; more precisely, $a=\left(g_{1}, \ldots, g_{s}\right)$ where $g_{1}, \ldots, g_{s}$ are any elements of $a$ whose leading terms generate LT(a)
PROOF. Let $f \in a$. On applying the division algorithm, we find $f=a_{1} g_{1}+\ldots+a_{s} g_{s}+r, \quad a_{i}, r \in k\left[X_{1}, \ldots, X_{n}\right]$

LEMMA 1.1. Let $S$ be a subset of $\square^{n}$. The the ideal $a$ generated by $X^{\alpha}, \alpha \in S$ is the monomial ideal corresponding to
$A \stackrel{\text { df }}{=}\left\{\beta \in \square^{n} \mid \beta-\alpha \in \square^{n}, \quad\right.$ some $\left.\alpha \in S\right\}$
Thus, a monomial is in $a$ if and only if it is divisible by one of the $X^{\alpha}, \alpha \in \mid S$
PROOF. Clearly $A$ satisfies $(*)$, and $a \subset\left\langle X^{\beta} \mid \beta \in A\right\rangle$. Conversely, if $\beta \in A$, then $\beta-\alpha \in \square^{n} \quad$ for $\quad$ some $\quad \alpha \in S \quad$, and $X^{\beta}=X^{\alpha} X^{\beta-\alpha} \in a$. The last statement follows from the fact that $X^{\alpha} \mid X^{\beta} \Leftrightarrow \beta-\alpha \in \square^{n}$. Let $A \subset \square^{n}$ satisfy $(*)$. From the geometry of $A$, it is clear that there is a finite set of elements $S=\left\{\alpha_{1}, \ldots \alpha_{s}\right\} \quad$ of $A$ such that $A=\left\{\beta \in \square^{n} \mid \beta-\alpha_{i} \in \square^{2}\right.$, some $\left.\alpha_{i} \in S\right\}$
(The $\alpha_{i}{ }^{\prime} s$ are the corners of $A$ ) Moreover, $a=\left\langle X^{\alpha} \mid \alpha \in A\right\rangle$ is generated by the monomials $X^{\alpha_{i}}, \alpha_{i} \in S$.

DEFINITION 1.0. For a nonzero ideal $a$ in $k\left[X_{1}, \ldots, X_{n}\right]$, we let $(L T(a))$ be the ideal generated by

$$
\{L T(f) \mid f \in a\}
$$

LEMMA 1.2 Let $a$ be a nonzero ideal in $k\left[X_{1}, \ldots, X_{n}\right]$; then $(L T(a))$ is a monomial ideal, and it equals $\left(L T\left(g_{1}\right), \ldots, L T\left(g_{n}\right)\right)$ for some $g_{1}, \ldots, g_{n} \in a$.
where either $r=0$ or no monomial occurring in it
is divisible by any $L T\left(g_{i}\right)$. But $r=f-\sum a_{i} g_{i} \in a \quad, \quad$ and $\quad$ therefore $L T(r) \in L T(a)=\left(L T\left(g_{1}\right), \ldots, L T\left(g_{s}\right)\right) \quad$, implies that every monomial occurring in $r$ is divisible by one in $L T\left(g_{i}\right)$. Thus $r=0$, and $g \in\left(g_{1}, \ldots, g_{s}\right)$.

## DEFINITION 1.1. A finite subset

 $S=\left\{g_{1}, \mid \ldots, g_{s}\right\}$ of an ideal $a$ is a standard ( (Grobner) bases for $a$ if $\left(L T\left(g_{1}\right), \ldots, L T\left(g_{s}\right)\right)=L T(a)$. In other words, S is a standard basis if the leading term of every element of $a$ is divisible by at least one of the leading terms of the $g_{i}$.THEOREM 1.3 The ring $k\left[X_{1}, \ldots, X_{n}\right]$ is Noetherian i.e., every ideal is finitely generated.

PROOF. For $n=1, k[X]$ is a principal ideal domain, which means that every ideal is generated by single element. We shall prove the theorem by induction on $n$. Note that the obvious map $k\left[X_{1}, \ldots X_{n-1}\right]\left[X_{n}\right] \rightarrow k\left[X_{1}, \ldots X_{n}\right] \quad$ is an isomorphism - this simply says that every polynomial $f$ in $n$ variables $X_{1}, \ldots X_{n}$ can be expressed uniquely as a polynomial in $X_{n}$ with coefficients in $k\left[X_{1}, \ldots, X_{n}\right]$ :

$$
f\left(X_{1}, \ldots X_{n}\right)=a_{0}\left(X_{1}, \ldots X_{n-1}\right) X_{n}^{r}+\ldots+a_{r}\left(X_{1}, \ldots X_{n-1}\right)
$$

Thus the next lemma will complete the proof

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LEMMA 1.3. If $A$ is Noetherian, then so also is $A[X]$
PROOF. For a polynomial
$f(X)=a_{0} X^{r}+a_{1} X^{r-1}+\ldots+a_{r}, \quad a_{i} \in A, \quad a_{0} \neq 0$,
$r$ is called the degree of $f$, and $a_{0}$ is its leading coefficient. We call 0 the leading coefficient of the polynomial 0 . Let $a$ be an ideal in $A[X]$. The leading coefficients of the polynomials in $a$ form an ideal $a^{\prime}$ in $A$, and since $A$ is Noetherian, $a^{\prime}$ will be finitely generated. Let $g_{1}, \ldots, g_{m}$ be elements of $a$ whose leading coefficients generate $a$, and let $r$ be the maximum degree of $g_{i}$. Now let $f \in a$, and suppose $f$ has degree $s>r$, say, $f=a X^{s}+\ldots$ Then $a \in a^{\prime}$, and so we can write
$a=\sum b_{i} a_{i}, \quad b_{i} \in A$,
$a_{i}=$ leading coefficient of $g_{i}$
Now
$f-\sum b_{i} g_{i} X^{s-r_{i}}, \quad r_{i}=\operatorname{deg}\left(g_{i}\right)$, has degree $<\operatorname{deg}(f)$. By continuing in this way, we find that
$f \equiv f_{t} \quad \bmod \left(g_{1}, \ldots g_{m}\right) \quad$ With $\quad f_{t} \quad$ a polynomial of degree $t<r$. For each $d<r$, let $a_{d}$ be the subset of $A$ consisting of 0 and the leading coefficients of all polynomials in $a$ of degree $d$; it is again an ideal in $A$. Let $g_{d, 1}, \ldots, g_{d, m_{d}}$ be polynomials of degree $d$ whose leading coefficients generate $a_{d}$. Then the same argument as above shows that any polynomial $f_{d}$ in $a$ of degree $d$ can be written $f_{d} \equiv f_{d-1} \quad \bmod \left(g_{d, 1}, \ldots g_{d, m_{d}}\right)$ With $f_{d-1}$ of degree $\leq d-1$. On applying this remark repeatedly we find that $f_{t} \in\left(g_{r-1,1}, \ldots g_{r-1, m_{r-1}}, \ldots g_{0,1}, \ldots g_{0, m_{0}}\right)$ Hence
$f_{t} \in\left(g_{1}, \ldots g_{m} g_{r-1,1}, \ldots g_{r-1, m_{r-1}}, \ldots, g_{0,1}, \ldots, g_{0, m_{0}}\right)$
and so the polynomials $g_{1}, \ldots, g_{0, m_{0}}$ generate $a$

## D. Grid Security and Extended Cryptographic Model

Grid computing systems has attracted the attentions of research communities in recent years due to the unique ability of marshalling collections of heterogeneous computers and resources, enabling easy access to diverse resources and services that
could not be possible without a Grid model [1] [2] [3]. However, the context of Grid computing does introduce its own set of security challenges, as user(s) and resource provider(s) can come from mutually distrusted administrative domains and either participants can behave maliciously. These malicious attacks can generally take two forms, 1) user programs may contain malicious code which could compromise the resource provider node, 2) shared Grid resources node may be malicious or compromised to harm the user's job running on the Grid platform [4]. Some security counter-measures have been proposed, typical proposals include a general security architecture by Foster et. al. [5] and a secure architecture specialize in service discovery [6]. In general the Grid security research focuses primarily on extending existing cryptographic based mechanisms [7] for the protection of Grid resources only. Butt et. al. provide a fine grained access control model for Grid service provider protection [8]. However, protection of user program remains a difficult problem as the resource nodes have the ultimate power of controlling the execution of the user program or job request [9]. The aim of the current security solutions is to provide the Grid system participants with certain degree of trust that their resource provider node or user program will be secure. However, currently proposed security models [7], [10], [5] are not able to deal with trust explicitly, and the trust relationships implied from the security model are static and limited, and their management can not be easily handled with security model alone. Recently, trust has been recognized as an important factor for Grid computing security. Several interesting trust models have been proposed for integration into the Grid computing systems [11], [12], [13]. However, we have found that theses trust models specialize in applying trust for enhancement of resource allocation functions of a Grid system; also the trust inferencing mechanisms are mainly based on fuzzy logic. We argue that a more general approach is required. First, the trust model needs to be developed to form a trust enhanced security model, which can then be applied to enhance or optimize the functional aspects of a Grid, such as resource allocation; second, such a trust model should have a more formal way of processing behaviorial evidences and expressing uncertainty associated with the underlying Grid system. In this paper we propose a new trust model that captures the trust relationships in Grid computing systems, and provides mechanisms for trust evaluation and trust update for desirable trust dynamics to allow trust decision making. We design a trust management architecture integrating the proposed trust model transparently with the Grid security models [7], [10], [5]. With the proposed trust management architecture we demonstrate how one can derive trust enhanced security solutions to achieve an improved level of security for Grid computing,

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which are not possible with the security models alone. The main contributions of this paper are:

- Presenting a trust model that is capable of capturing a comprehensive range of trust relationships which can exist in a Grid computing system.
- Proposing a trust management architecture which incorporates the new trust model allowing explicit representing, evaluating and updating of the trust relationships, and deriving trust decisions.
- Identifying that trust can be used to enhance security solutions by leveraging on trust knowledge and using the outcomes of trust decisions as part of the security decision making process.
- Demonstrating the feasibility of the trust enhanced solutions by designing a range of algorithms for incorporating trust into the actual security decisions for both user and resource provider protection, and thus enabling an increased security level for Grid computing systems, which may not be possible with security mechanisms alone. The paper is organized as follows. In Section I we introduce the security and trust problems with Grid computing and currently proposed trust models. In Section II we identify and model the relevant trust relationships in a Grid computing system via the life cycle analysis of a typical Grid computing task. In Section III we discuss the formalization of the trust relationships between entities in a Grid computing system and introducing the Subjective Logic into our trust management architecture. Section IV details the design of the trust management architecture and develops algorithms for trust enhanced security solutions. In Section V we analyze and discuss the benefits of the proposed trust management architecture. Finally, concluding remarks and future research directions are provided in Section VI.
One of the great successes of category theory in computer science has been the development of a "unified theory" of the constructions underlying denotational semantics. In the untyped $\lambda$-calculus, any term may appear in the function position of an application. This means that a model D of the $\lambda$ calculus must have the property that given a term $t$ whose interpretation is $d \in D$, Also, the interpretation of a functional abstraction like $\lambda x . x$ is most conveniently defined as a function from Dto $D$, which must then be regarded as an element of $D$. Let $\psi:[D \rightarrow D] \rightarrow D$ be the function that picks out elements of $D$ to represent elements of $[D \rightarrow D]$ and $\phi: D \rightarrow[D \rightarrow D]$ be the function that maps elements of $D$ to functions of $D$. Since $\psi(f)$ is intended to represent the function $f$ as an element of $D$, it makes sense to require that $\phi(\psi(f))=f, \quad$ that is,
$\psi o \psi=i d_{[D \rightarrow D]}$ Furthermore, we often want to view every element of $D$ as representing some function from $D$ to $D$ and require that elements representing the same function be equal - that is
$\psi(\varphi(d))=d$
or
$\psi o \phi=i d_{D}$
The latter condition is called extensionality. These conditions together imply that $\phi$ and $\psi$ are inverses--- that is, $D$ is isomorphic to the space of functions from $D$ to $D$ that can be the interpretations of functional abstractions: $D \cong[D \rightarrow D]$.Let us suppose we are working with the untyped $\lambda$-calculus, we need a solution ot the equation $D \cong A+[D \rightarrow D]$ where A is some predetermined domain containing interpretations for elements of $C$. Each element of $D$ corresponds to either an element of $A$ or an element of $[D \rightarrow D]$, with a tag. This equation can be solved by finding least fixed points of the function $F(X)=A+[X \rightarrow X]$ from domains to domains --- that is, finding domains $X$ such that $X \cong A+[X \rightarrow X]$, and such that for any domain $Y$ also satisfying this equation, there is an embedding of $X$ to $Y$--- a pair of maps


Such that

$$
f^{R} o f=i d_{X}
$$

$$
f o f^{R} \subseteq i d_{Y}
$$

$$
\text { Where } \quad f \subseteq g \quad \text { means } \quad \text { that }
$$

$f$ approximates $g$ in some ordering representing their information content. The key shift of perspective from the domain-theoretic to the more general category-theoretic approach lies in considering $F$ not as a function on domains, but as a functor on a category of domains. Instead of a least fixed point of the function, $F$.

Definition 1.3: Let $\boldsymbol{K}$ be a category and $F: K \rightarrow K$ as a functor. A fixed point of $F$ is a pair (A,a), where A is a K-object and $a: F(A) \rightarrow A$ is an isomorphism. A prefixed point of F is a pair ( $\mathrm{A}, \mathrm{a}$ ), where A is a $\boldsymbol{K}$-object and a is any arrow from $\mathrm{F}(\mathrm{A})$ to A
Definition 1.4 : An $\omega$-chain in a category $K$ is a diagram of the following form:

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$\Delta=D_{o} \xrightarrow{f_{o}} D_{1} \xrightarrow{f_{1}} D_{2} \xrightarrow{f_{2}} \cdots$.
Recall that a cocone $\mu$ of an $\omega$-chain $\Delta$ is a $K$ object $X$ and a collection of K -arrows $\left\{\mu_{i}: D_{i} \rightarrow X \mid i \geq 0\right\}$ such that $\mu_{i}=\mu_{i+1} o f_{i}$ for all $i \geq 0$. We sometimes write $\mu: \Delta \rightarrow X$ as a reminder of the arrangement of $\mu^{\prime} s$ components Similarly, a colimit $\mu: \Delta \rightarrow X$ is a cocone with the property that if $v: \Delta \rightarrow X^{\prime}$ is also a cocone then there exists a unique mediating arrow $k: X \rightarrow X^{\prime}$ such that for all $i \geq 0, v_{i}=k o \mu_{i}$ Colimits of $\omega$-chains are sometimes referred to as $\omega$-colimits . Dually, an $\omega^{o p}$-chain in $\boldsymbol{K}$ is a diagram of the following form:


A cone $\mu: X \rightarrow \Delta$ of an $\omega^{o p}-$ chain $\Delta$ is a $K$-object X and a collection of $\mathbf{K}$-arrows $\left\{\mu_{i}: D_{i} \mid i \geq 0\right\}$ such that for all $i \geq 0, \mu_{i}=f_{i} o \mu_{i+1}$. An $\omega^{o p}$-limit of an $\omega^{o p}$-chain $\Delta$ is a cone $\mu: X \rightarrow \Delta$ with the property that if $v: X^{\prime} \rightarrow \Delta$ is also a cone, then there exists a unique mediating arrow $k: X^{\prime} \rightarrow X$ such that for all $i \geq 0, \mu_{i} o k=v_{i}$. We write $\perp_{k}$ (or just $\perp$ ) for the distinguish initial object of $\boldsymbol{K}$, when it has one, and $\perp \rightarrow A$ for the unique arrow from $\perp$ to each $\boldsymbol{K}$-object A. It is also convenient to write $\Delta^{-}=D_{1} \xrightarrow{f_{1}} D_{2} \longrightarrow \ldots$ to denote all of $\Delta$ except $D_{o}$ and $f_{0}$. By analogy, $\mu^{-}$is $\left\{\mu_{i} \mid i \geq 1\right\}$. For the images of $\Delta$ and $\mu$ under $\boldsymbol{F}$ we write $F(\Delta)=F\left(D_{o}\right) \xrightarrow{F\left(f_{o}\right)} F\left(D_{1}\right) \xrightarrow{F\left(f_{1}\right)} F\left(D_{2}\right) \xrightarrow{F\left(f_{2}\right)} \cdots$. and $F(\mu)=\left\{F\left(\mu_{i}\right) \mid i \geq 0\right\}$
We write $F^{i}$ for the $\boldsymbol{i}$-fold iterated composition of $\boldsymbol{F}$ that
is,
$F^{o}(f)=f, F^{1}(f)=F(f), F^{2}(f)=F(F(f))$ ,etc. With these definitions we can state that every monitonic function on a complete lattice has a least fixed point:

Lemma 1.4. Let $\boldsymbol{K}$ be a category with initial object $\perp$ and let $F: K \rightarrow K$ be a functor. Define the $\omega-$ chain $\Delta$ by


If both $\mu: \Delta \rightarrow D$ and $F(\mu): F(\Delta) \rightarrow F(D)$ are colimits, then ( $\mathrm{D}, \mathrm{d}$ ) is an intial F -algebra, where $d: F(D) \rightarrow D \quad$ is the mediating arrow from $F(\mu)$ to the cocone $\mu^{-}$

Theorem 1.4 Let a DAG G given in which each node is a random variable, and let a discrete conditional probability distribution of each node given values of its parents in $G$ be specified. Then the product of these conditional distributions yields a joint probability distribution $P$ of the variables, and (G,P) satisfies the Markov condition.

Proof. Order the nodes according to an ancestral ordering. Let $X_{1}, X_{2}, \ldots \ldots . . X_{n}$ be the resultant ordering. Next define.

$$
\begin{aligned}
& P\left(x_{1}, x_{2}, \ldots x_{n}\right)=P\left(x_{n} \mid p a_{n}\right) P\left(x_{n-1} \mid P a_{n-1}\right) \ldots \\
& . . P\left(x_{2} \mid p a_{2}\right) P\left(x_{1} \mid p a_{1}\right)
\end{aligned}
$$

Where $P A_{i}$ is the set of parents of $X_{i}$ of in G and $P\left(x_{i} \mid p a_{i}\right)$ is the specified conditional probability distribution. First we show this does indeed yield a joint probability distribution. Clearly, $0 \leq P\left(x_{1}, x_{2}, \ldots x_{n}\right) \leq 1$ for all values of the variables. Therefore, to show we have a joint distribution, as the variables range through all their possible values, is equal to one. To that end, Specified conditional distributions are the conditional distributions they notationally represent in the joint distribution. Finally, we show the Markov condition is satisfied. To do this, we need show for $1 \leq k \leq n$ that
whenever
$P\left(p a_{k}\right) \neq 0$, if $P\left(n d_{k} \mid p a_{k}\right) \neq 0$
and $P\left(x_{k} \mid p a_{k}\right) \neq 0$
then $P\left(x_{k} \mid n d_{k}, p a_{k}\right)=P\left(x_{k} \mid p a_{k}\right)$,
Where $N D_{k}$ is the set of nondescendents of $X_{k}$ of in G. Since $P A_{k} \subseteq N D_{k}$, we need only show $P\left(x_{k} \mid n d_{k}\right)=P\left(x_{k} \mid p a_{k}\right)$. First for a given $k$, order the nodes so that all and only nondescendents of $X_{k}$ precede $X_{k}$ in the ordering. Note that this ordering depends on $k$, whereas the ordering in the first part of the proof does not. Clearly then

$$
N D_{k}=\left\{X_{1}, X_{2}, \ldots . X_{k-1}\right\}
$$

Let

$$
D_{k}=\left\{X_{k+1}, X_{k+2}, \ldots . X_{n}\right\}
$$

follows $\sum_{d_{k}}$

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We define the $m^{\text {th }}$ cyclotomic field to be the field $\quad$ PROOF. One checks easily that $\xi_{m} \xi_{n}$ is a primitive $Q[x] /\left(\Phi_{m}(x)\right)$ Where $\Phi_{m}(x)$ is the $m^{\text {th }}$ cyclotomic polynomial. $Q[x] /\left(\Phi_{m}(x)\right) \Phi_{m}(x)$ has degree $\varphi(m)$ over $Q$ since $\Phi_{m}(x)$ has degree $\varphi(m)$. The roots of $\Phi_{m}(x)$ are just the primitive $m^{\text {th }}$ roots of unity, so the complex embeddings of $Q[x] /\left(\Phi_{m}(x)\right)$ are simply the $\varphi(m)$ maps $\sigma_{k}: Q[x] /\left(\Phi_{m}(x)\right) \mapsto C$, $1 \leq k \prec m,(k, m)=1, \quad$ where

$$
\sigma_{k}(x)=\xi_{m}^{k}
$$

$\xi_{m}$ being our fixed choice of primitive $m^{\text {th }}$ root of unity. Note that $\xi_{m}^{k} \in Q\left(\xi_{m}\right)$ for every $k$; it follows that $Q\left(\xi_{m}\right)=Q\left(\xi_{m}^{k}\right)$ for all $k$ relatively prime to $m$. In particular, the images of the $\sigma_{i}$ coincide, so $Q[x] /\left(\Phi_{m}(x)\right)$ is Galois over $Q$. This means that we can write $Q\left(\xi_{m}\right)$ for $Q[x] /\left(\Phi_{m}(x)\right)$ without much fear of ambiguity; we will do so from now on, the identification being $\xi_{m} \mapsto x$. One advantage of this is that one can easily talk about cyclotomic fields being extensions of one another,or intersections or compositums; all of these things take place considering them as subfield of $C$. We now investigate some basic properties of cyclotomic fields. The first issue is whether or not they are all distinct; to determine this, we need to know which roots of unity lie in $Q\left(\xi_{m}\right)$.Note, for example, that if $m$ is odd, then $-\xi_{m}$ is a $2 m^{\text {th }}$ root of unity. We will show that this is the only way in which one can obtain any non- $m^{\text {th }}$ roots of unity.

LEMMA 1.5 If $m$ divides $n$, then $Q\left(\xi_{m}\right)$ is contained in $Q\left(\xi_{n}\right)$
PROOF. Since $\xi^{n / m}=\xi_{m}$, we have $\xi_{m} \in Q\left(\xi_{n}\right)$, so the result is clear

LEMMA 1.6 If $m$ and $n$ are relatively prime, then

$$
Q\left(\xi_{m}, \xi_{n}\right)=Q\left(\xi_{n m}\right)
$$

and

$$
Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)=Q
$$

(Recall the $Q\left(\xi_{m}, \xi_{n}\right)$ is the compositum of $Q\left(\xi_{m}\right)$ and $Q\left(\xi_{n}\right)$ )
$m n^{\text {th }}$ root of unity, so that
$Q\left(\xi_{m n}\right) \subseteq Q\left(\xi_{m}, \xi_{n}\right)$
$\left[Q\left(\xi_{m}, \xi_{n}\right): Q\right] \leq\left[Q\left(\xi_{m}\right): Q\right]\left[Q\left(\xi_{n}: Q\right]\right.$
$=\varphi(m) \varphi(n)=\varphi(m n) ;$
Since $\left[Q\left(\xi_{m n}\right): Q\right]=\varphi(m n)$; this implies that $Q\left(\xi_{m}, \xi_{n}\right)=Q\left(\xi_{n m}\right)$ We know that $Q\left(\xi_{m}, \xi_{n}\right)$ has degree $\varphi(m n)$ over $Q$, so we must have

$$
\left[Q\left(\xi_{m}, \xi_{n}\right): Q\left(\xi_{m}\right)\right]=\varphi(n)
$$

and
$\left[Q\left(\xi_{m}, \xi_{n}\right): Q\left(\xi_{m}\right)\right]=\varphi(m)$
$\left[Q\left(\xi_{m}\right): Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)\right] \geq \varphi(m)$ And thus that $Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)=Q$

PROPOSITION 1.2 For any $m$ and $n$
$Q\left(\xi_{m}, \xi_{n}\right)=Q\left(\xi_{[m, n]}\right)$
And
$Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)=Q\left(\xi_{(m, n)}\right) ;$
here $[m, n]$ and $(m, n)$ denote the least common multiple and the greatest common divisor of $m$ and $n$, respectively.

PROOF. Write $m=p_{1}^{e_{1}} \ldots \ldots p_{k}^{e_{k}}$ and $p_{1}^{f_{1}} \ldots . p_{k}^{f_{k}}$ where the $p_{i}$ are distinct primes. (We allow $e_{i}$ or $f_{i}$ to be zero)
$Q\left(\xi_{m}\right)=Q\left(\xi_{p_{1}^{q}}\right) Q\left(\xi_{p_{2}^{2^{2}}}\right) \ldots Q\left(\xi_{p_{k}^{\varepsilon^{k}}}\right)$
and
$Q\left(\xi_{n}\right)=Q\left(\xi_{p_{1}^{f_{1}}}\right) Q\left(\xi_{p_{2}^{f_{2}}}\right) \ldots Q\left(\xi_{p_{k}^{f_{k}}}\right)$
Thus
$Q\left(\xi_{m}, \xi_{n}\right)=Q\left(\xi_{p_{1}^{q^{q}}}\right) \ldots \ldots . . Q\left(\xi_{p_{2}^{\varepsilon_{k}}}\right) Q\left(\xi_{p_{1}^{f 1}}\right) \ldots Q\left(\xi_{p_{k}^{f_{k}}}\right)$

$$
\begin{aligned}
& =Q\left(\xi_{p_{1}^{q_{1}}}\right) Q\left(\xi_{p_{1}^{f_{1}}}\right) \ldots Q\left(\xi_{p_{k}^{\varepsilon_{k}}}\right) Q\left(\xi_{p_{k}^{f_{k}}}\right) \\
& =Q\left(\xi_{p_{1}}^{\max \left(e_{1, f 1}\right)}\right) \ldots \ldots . Q\left(\xi_{p_{1}}\right) \\
& =Q\left(\xi_{p_{1} \max \left(e_{k}, f_{k}\right)}\right) \\
& =Q\left(\xi_{[m, n]}\right)
\end{aligned}
$$

An entirely similar computation shows that $Q\left(\xi_{m}\right) \cap Q\left(\xi_{n}\right)=Q\left(\xi_{(m, n)}\right)$

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Mutual information measures the information transferred when $x_{i}$ is sent and $y_{i}$ is received, and is defined as
$I\left(x_{i}, y_{i}\right)=\log _{2} \frac{P\left({ }^{x_{i}} / y_{i}\right)}{P\left(x_{i}\right)}$ bits

In a noise-free channel, each $y_{i}$ is uniquely

$$
\begin{equation*}
-\sum_{i . j} P\left(x_{i}, y_{j}\right) \log _{2}\left[\frac{1}{P\left(x_{i} / y_{j}\right)}\right] \tag{1}
\end{equation*}
$$ connected to the corresponding $x_{i}$, and so they constitute an input-output pair $\left(x_{i}, y_{i}\right)$ for which

$$
\begin{aligned}
I(X, Y) & =\sum_{i . j} P\left(x_{i}, y_{j}\right) \\
& =\sum_{i . j} P\left(x_{i}, y_{j}\right) \log _{2}\left[\frac{1}{P\left(x_{i}\right)}\right]
\end{aligned}
$$

$$
0
$$

$$
P\left(x_{i} / y_{j}\right)=1 \text { and } I\left(x_{i}, y_{j}\right)=\log _{2} \frac{1}{P\left(x_{i}\right)} \quad \text { bits }
$$

that is, the transferred information is equal to the self-information that corresponds to the input $x_{i}$ In a very noisy channel, the output $y_{i}$ and input $x_{i}$ would be completely uncorrelated, and so $P\left(x_{i} / y_{j}\right)=P\left(x_{i}\right)$ and also $I\left(x_{i}, y_{j}\right)=0 ;$ that is, there is no transference of information. In general, a given channel will operate between these two extremes. The mutual information is defined between the input and the output of a given channel. An average of the calculation of the mutual information for all input-output pairs of a given channel is the average mutual information:

$$
I(X, Y)=\sum_{i . j} P\left(x_{i}, y_{j}\right) I\left(x_{i}, y_{j}\right)=\sum_{i . j} P\left(x_{i}, y_{j}\right) \log _{2}\left[\frac{P\left(x_{i} / y_{j}\right.}{P\left(x_{i}\right)}\right]
$$

bits per symbol. This calculation is done over the input and output alphabets. The average mutual information. The following expressions are useful for modifying the mutual information expression:
$P\left(x_{i}, y_{j}\right)=P\left(x_{i} / y_{j}\right) P\left(y_{j}\right)=P\left(y_{j} / x_{i}\right) P\left(x_{i}\right)$
$P\left(y_{j}\right)=\sum_{i} P\left(y_{j} / x_{i}\right) P\left(x_{i}\right)$
$P\left(x_{i}\right)=\sum_{i} P\left(x_{i} / y_{j}\right) P\left(y_{j}\right)$
Then
$=$
$\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2}\left[\frac{1}{P\left(x_{i}\right)}\right]$
$=\sum_{i}\left[P\left(x_{i} / y_{j}\right) P\left(y_{j}\right)\right] \log _{2} \frac{1}{P\left(x_{i}\right)}$
$\sum_{i} P\left(x_{i}\right) \log _{2} \frac{1}{P\left(x_{i}\right)}=H(X)$
$I(X, Y)=H(X)-H(X / Y)$
Where $H(X / Y)=\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{1}{P\left(x_{i} / y_{j}\right)}$
is usually called the equivocation. In a sense, the equivocation can be seen as the information lost in the noisy channel, and is a function of the backward conditional probability. The observation of an output symbol $y_{j}$ provides $H(X)-H(X / Y)$ bits of information. This difference is the mutual information of the channel. Mutual Information: Properties Since

$$
P\left(x_{i} / y_{j}\right) P\left(y_{j}\right)=P\left(y^{y_{j}} / x_{i}\right) P\left(x_{i}\right)
$$

The mutual information fits the condition
$I(X, Y)=I(Y, X)$
And by interchanging input and output it is also true that

$$
I(X, Y)=H(Y)-H(Y / X)
$$

Where
$H(Y)=\sum_{j} P\left(y_{j}\right) \log _{2} \frac{1}{P\left(y_{j}\right)}$
This last entropy is usually called the noise entropy. Thus, the information transferred through the channel is the difference between the output entropy and the noise entropy. Alternatively, it can be said that the channel mutual information is the difference between the number of bits needed for determining a given input symbol before knowing the corresponding output symbol, and the number of bits needed for determining a given input symbol

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after knowing the corresponding output symbol $I(X, Y)=H(X)-H(X / Y)$

As the channel mutual information expression is a difference between two quantities, it seems that this parameter can adopt negative values. However, and is spite of the fact that for some $y_{j}, H\left(X / y_{j}\right)$ can be larger than $H(X)$, this is not possible for the average value calculated over all the outputs:
$\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{P\left(x_{i} / y_{j}\right)}{P\left(x_{i}\right)}=\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{P\left(x_{i}, y_{j}\right)}{P\left(x_{i}\right) P\left(y_{j}\right)}$
Then
$-I(X, Y)=\sum_{i, j} P\left(x_{i}, y_{j}\right) \frac{P\left(x_{i}\right) P\left(y_{j}\right)}{P\left(x_{i}, y_{j}\right)} \leq 0$
Because this expression is of the form
$\sum_{i=1}^{M} P_{i} \log _{2}\left(\frac{Q_{i}}{P_{i}}\right) \leq 0$
The above expression can be applied due to the factor $P\left(x_{i}\right) P\left(y_{j}\right)$, which is the product of two probabilities, so that it behaves as the quantity $Q_{i}$, which in this expression is a dummy variable that fits the condition $\sum_{i} Q_{i} \leq 1$. It can be concluded that the average mutual information is a nonnegative number. It can also be equal to zero, when the input and the output are independent of each other. A related entropy called the joint entropy is defined as

$$
\begin{aligned}
& H(X, Y)=\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{1}{P\left(x_{i}, y_{j}\right)} \\
& =\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{P\left(x_{i}\right) P\left(y_{j}\right)}{P\left(x_{i}, y_{j}\right)} \\
& +\sum_{i, j} P\left(x_{i}, y_{j}\right) \log _{2} \frac{1}{P\left(x_{i}\right) P\left(y_{j}\right)}
\end{aligned}
$$

Theorem 1.5: Entropies of the binary erasure channel (BEC) The BEC is defined with an alphabet of two inputs and three outputs, with symbol probabilities.
$P\left(x_{1}\right)=\alpha$ and $P\left(x_{2}\right)=1-\alpha$, and transition probabilities

$$
\begin{aligned}
& P\left(\frac{y_{3}}{x_{2}}\right)=1-p \text { and } P\left(\frac{y_{2}}{x_{1}}\right)=0, \\
& \text { and } P\left(\frac{y_{3}}{x_{1}}\right)=0 \\
& \text { and } P\left(\frac{y_{1}}{x_{2}}\right)=p \\
& \text { and } P\left(\frac{y_{3}}{x_{2}}\right)=1-p
\end{aligned}
$$

Lemma 1.7. Given an arbitrary restricted timediscrete, amplitude-continuous channel whose
restrictions are determined by sets $F_{n}$ and whose density functions exhibit no dependence on the state $s$, let $n$ be a fixed positive integer, and $p(x)$ an arbitrary probability density function on Euclidean $n$-space. $\quad p(y \mid x)$ for the density $p_{n}\left(y_{1}, \ldots, y_{n} \mid x_{1}, \ldots x_{n}\right)$ and $F$ for $F_{n}$. For any real number a, let
$A=\left\{(x, y): \log \frac{p(y \mid x)}{p(y)}>a\right\}$
Then for each positive integer $u$, there is a code ( $u, n, \lambda$ ) such that
$\lambda \leq u e^{-a}+P\{(X, Y) \notin A\}+P\{X \notin F\}$
Where
$P\{(X, Y) \in A\}=\int_{A} \ldots \int p(x, y) d x d y, \quad p(x, y)=p(x) p(y \mid x)$ and

$$
P\{X \in F\}=\int_{F} \ldots \int p(x) d x
$$

Proof: A sequence $x^{(1)} \in F$ such that
$P\left\{Y \in A_{x^{1}} \mid X=x^{(1)}\right\} \geq 1-\varepsilon$
where $A_{x}=\{y:(x, y) \varepsilon A\}$;
Choose the decoding set $B_{1}$ to be $A_{x^{(1)}}$. Having chosen $x^{(1)}, \ldots \ldots ., x^{(k-1)}$ and $B_{1}, \ldots, B_{k-1}$, select $x^{k} \in F$ such that
$P\left\{Y \in A_{x^{(k)}}-\bigcup_{i=1}^{k-1} B_{i} \mid X=x^{(k)}\right\} \geq 1-\varepsilon ;$
Set $B_{k}=A_{x^{(k)}}-\bigcup_{i=1}^{k-1} B_{i}$, If the process does not terminate in a finite number of steps, then the sequences $x^{(i)}$ and decoding sets $B_{i}, i=1,2, \ldots, u$, form the desired code. Thus assume that the process terminates after $t$ steps. (Conceivably $t=0$ ). We will show $t \geq u$ by showing that $\varepsilon \leq t e^{-a}+P\{(X, Y) \notin A\}+P\{X \notin F\}$. We proceed as follows.

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Let

$$
\begin{aligned}
& B=\bigcup_{j=1}^{t} B_{j} . \quad(\text { If } t=0, \text { take } B=\phi) . \text { Then } \\
& P\{(X, Y) \in A\}=\int_{(x, y) \in A} p(x, y) d x d y \\
& =\int_{x} p(x) \int_{y \in A_{x}} p(y \mid x) d y d x \\
& =\int_{x} p(x) \int_{y \in B \cap A_{x}} p(y \mid x) d y d x+\int_{x} p(x)
\end{aligned}
$$

## III. P2P AND WSN INFRASTRUCTURE

Wireless sensor networks help to accurately gather information, monitor and react to events from the physical world. A sensor node consists of sensor(s), wireless communication device, small microcontroller and energy source. WSNs have certain unique characteristics at both the sensor node level and the sensor network level. At the sensor node level, each sensor node has constraints on resources such as energy, memory, computation speed and bandwidth. At the sensor network level, WSNs may inherit the infrastructureless nature of the wireless ad hoc networks, and they can have dynamic network topology and membership, without the support of a management authority. In addition, WSNs may be deployed in large scale and can be mobile but can suffer from the lack of physical protection, as well as general failures that relate at the node and communication level. WSNs have many applications such as surveillance of infrastructure, habitat monitoring, health care and traffic control. Many applications of the WSNs require secure communications and quality of service [1]. But in practice, wireless sensor networks are prone to different types of malicious attacks, such as denial of service, routing protocol attacks as well as replay attacks, sybil attacks, traffic analysis and physical attacks on nodes. Traditional cryptoschemes may not prevent such types of malicious attacks. Moreover, traditional trust management schemes developed for wired and wireless networks may not be suitable for networks with small sensor nodes due to limited bandwidth and stringent node constraints in terms of power and memory. Therefore, it is important to develop trust management schemes and protocols that take into account the intrinsic features of wireless sensor networks mentioned above. There are several proposals for trust management for WSNs [2], [3], [4], [5], [6], [7]. None of those proposals consider the requirements of trust management for WSNs all at once, such as memory constraints, computation and communication overheads and energy levels of individual sensor nodes. Recently, Shaikh et al [8] have proposed a group-based trust management scheme (GTMS) for clustered wireless sensor networks. It is aimed to detect and prevent selfish,
faulty and malicious nodes. However, it does not take into account the dynamic aspects of trust and predeployment knowledge of sensor nodes. Moreover, GTMS has significant communication overhead in terms of calculations needed to determine a node's trust value. We have recently proposed a trust management architecture for hierarchical WSNs in order to remedy some of the shortcomings of GTMS [9]. This paper builds on the new trust management framework for WSNs proposed in [9], aiming to improve the trust evaluation process by taking into account the dynamic aspects of trust. Our new trust management framework makes use of the hierarchical wireless sensor network architecture to minimize the memory overhead by using the cluster head in the management of trust information. Our approach also reduces the communication overhead by making the nodes only communicate with the cluster head. We propose a novel trust value calculation scheme with a decaying technique, so that recent trust values could be given more (or less) weight in the overall trust calculation, thereby taking into account the dynamic nature of trust. The bad behavior of a node will reduce its trust value greatly. In addition, the weighting is parameterized to make it flexible enough to suit various applications. We also take into account the energy level of sensor nodes to avoid the short life time of highly trustworthy nodes. Moreover, we envisage that the nodes may move from one cluster to another, while maintaining their trust records. Furthermore, we strengthen the cluster head security. Finally, we combine the behavior based trust and certificate based trust using predeployment knowledge in the establishment of trust relationships. This paper is organized as follows. Section 2 briefly summarizes the GTMS trust scheme as well as discussing the related work in this area. In Section 3, we propose our new trust scheme for hierarchical ad hoc wireless sensor networks. Section 4 provides a comparison of our proposed trust scheme with the existing trust management schemes. Finally, Section 5 concludes the paper with a brief summary.

## A. Algorithms

Ideals. Let A be a ring. Recall that an ideal $a$ in A is a subset such that a is subgroup of A regarded as a group under addition;

$$
a \in a, r \in A \Rightarrow r a \in A
$$

The ideal generated by a subset $S$ of A is the intersection of all ideals A containing a ----- it is easy to verify that this is in fact an ideal, and that it consist of all finite sums of the form $\sum r_{i} S_{i}$ with $r_{i} \in A, s_{i} \in S$. When $S=\left\{s_{1}, \ldots ., s_{m}\right\}$, we shall write $\left(s_{1}, \ldots ., s_{m}\right)$ for the ideal it generates.

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Let $a$ and $b$ be ideals in A. The set $\{a+b \mid a \in a, b \in b\}$ is an ideal, denoted by $a+b$. The ideal generated by $\{a b \mid a \in a, b \in b\}$ is denoted by $a b$. Note that $a b \subset a \cap b$. Clearly $a b$ consists of all finite sums $\sum a_{i} b_{i}$ with $a_{i} \in a$ and $\quad b_{i} \in b \quad$, and if $a=\left(a_{1}, \ldots, a_{m}\right)$ and $b=\left(b_{1}, \ldots, b_{n}\right)$
then $a b=\left(a_{1} b_{1}, \ldots, a_{i} b_{j}, \ldots, a_{m} b_{n}\right)$.Let $a$ be an ideal of A. The set of cosets of $a$ in A forms a ring $A / a$ , and $a \mapsto a+a$ is a homomorphism $\phi: A \mapsto A / a$. The map $b \mapsto \phi^{-1}(b)$ is a one to one correspondence between the ideals of $A / a$ and the ideals of $A$ containing $a$ An ideal $p$ if prime if $p \neq A$ and $a b \in p \Rightarrow a \in p$ or $b \in p$. Thus $p$ is prime if and only if $A / p$ is nonzero and has the property that $a b=0, \quad b \neq 0 \Rightarrow a=0$, i.e., $A / p$ is an integral domain. An ideal $m$ is maximal if $m \neq \mid A$ and there does not exist an ideal $n$ contained strictly between $m$ and $A$. Thus $m$ is maximal if and only if $A / m$ has no proper nonzero ideals, and so is a field. Note that $m$ maximal $\Rightarrow$ $m$ prime. The ideals of $A \times B$ are all of the form $a \times b$, with $a$ and $b$ ideals in $A$ and $B$. To see this, note that if $c$ is an ideal in $A \times B$ and $(a, b) \in c$, then $(a, 0)=(a, b)(1,0) \in c \quad$ and $(0, b)=(a, b)(0,1) \in c \quad$. This shows that $c=a \times b$ with
$a=\{a \mid(a, b) \in c$ some $b \in b\}$
and

$$
b=\{b \mid(a, b) \in c \text { some } a \in a\}
$$

Let $A$ be a ring. An $A$-algebra is a ring $B$ together with a homomorphism $\quad i_{B}: A \rightarrow B \quad$. A homomorphism of $A$-algebra $B \rightarrow C$ is a homomorphism of rings $\varphi: B \rightarrow C$ such that $\varphi\left(i_{B}(a)\right)=i_{C}(a)$ for all $a \in A$. An $A$-algebra $B$ is said to be finitely generated (or of finite-type over A) if there exist elements $x_{1}, \ldots, x_{n} \in B$ such that every element of $B$ can be expressed as a polynomial in the $x_{i}$ with coefficients in $i(A)$, i.e., such that the homomorphism $A\left[X_{1}, \ldots, X_{n}\right] \rightarrow B$ sending $X_{i}$ to $x_{i}$ is surjective. A ring homomorphism $A \rightarrow B$ is finite, and $B$ is finitely
generated as an A-module. Let $k$ be a field, and let $A$ be a $k$-algebra. If $1 \neq 0$ in $A$, then the map $k \rightarrow A$ is injective, we can identify $k$ with its image, i.e., we can regard $k$ as a subring of $A$. If $1=0$ in a ring R , the R is the zero ring, i.e., $R=\{0\}$.
Polynomial rings. Let $k$ be a field. A monomial in $X_{1}, \ldots, X_{n}$ is an expression of the form $X_{1}^{a_{1}} \ldots X_{n}^{a_{n}}, \quad a_{j} \in N$. The total degree of the monomial is $\sum a_{i}$. We sometimes abbreviate it by $X^{\alpha}, \alpha=\left(a_{1}, \ldots, a_{n}\right) \in \square^{n} \quad$ The elements of the polynomial ring $k\left[X_{1}, \ldots, X_{n}\right]$ are finite sums $\sum c_{a_{1} \ldots a_{n}} X_{1}^{a_{1}} \ldots X_{n}^{a_{n}}, \quad c_{a_{1} \ldots a_{n}} \in k, \quad a_{j} \in \square$ With the obvious notions of equality, addition and multiplication. Thus the monomials from basis for $k\left[X_{1}, \ldots, X_{n}\right]$ as a $k$-vector space. The ring $k\left[X_{1}, \ldots, X_{n}\right]$ is an integral domain, and the only units in it are the nonzero constant polynomials. A polynomial $f\left(X_{1}, \ldots, X_{n}\right)$ is irreducible if it is nonconstant and has only the obvious factorizations, i.e., $f=g h \Rightarrow g$ or $h$ is constant. Division in $k[X]$. The division algorithm allows us to divide a nonzero polynomial into another: let $f$ and $g$ be polynomials in $k[X]$ with $g \neq 0$; then there exist unique polynomials $q, r \in k[X]$ such that $f=q g+r$ with either $r=0$ or $\operatorname{deg} r<\operatorname{deg} g$. Moreover, there is an algorithm for deciding whether $f \in(g)$, namely, find $r$ and check whether it is zero. Moreover, the Euclidean algorithm allows to pass from finite set of generators for an ideal in $k[X]$ to a single generator by successively replacing each pair of generators with their greatest common divisor.
(Pure) lexicographic ordering (lex). Here monomials are ordered by lexicographic(dictionary) order. More precisely, let $\alpha=\left(a_{1}, \ldots a_{n}\right)$ and $\beta=\left(b_{1}, \ldots b_{n}\right)$ be two elements of $\square^{n}$; then $\alpha>\beta$ and $X^{\alpha}>X^{\beta}$ (lexicographic ordering) if, in the vector difference $\alpha-\beta \in \square$, the left most nonzero entry is positive. For example,
$X Y^{2}>Y^{3} Z^{4} ; \quad X^{3} Y^{2} Z^{4}>X^{3} Y^{2} Z$. Note that this isn't quite how the dictionary would order them: it would put $X X X Y Y Z Z Z Z$ after $X X X Y Y Z$. Graded reverse lexicographic order (grevlex). Here
monomials are ordered by total degree, with ties broken by reverse lexicographic ordering. Thus, $\alpha>\beta$ if $\sum a_{i}>\sum b_{i}$, or $\sum a_{i}=\sum b_{i}$ and in $\alpha-\beta$ the right most nonzero entry is negative. For example:
$X^{4} Y^{4} Z^{7}>X^{5} Y^{5} Z^{4}$ (total degree greater)
$X Y^{5} Z^{2}>X^{4} Y Z^{3}, \quad X^{5} Y Z>X^{4} Y Z^{2}$

Orderings on $k\left[X_{1}, \ldots X_{n}\right]$. Fix an ordering on the monomials in $k\left[X_{1}, \ldots X_{n}\right]$. Then we can write an element $f$ of $k\left[X_{1}, \ldots X_{n}\right]$ in a canonical fashion, by re-ordering its elements in decreasing order. For example, we would write
$f=4 X Y^{2} Z+4 Z^{2}-5 X^{3}+7 X^{2} Z^{2}$
as
$f=-5 X^{3}+7 X^{2} Z^{2}+4 X Y^{2} Z+4 Z^{2} \quad$ (lex)
or
$f=4 X Y^{2} Z+7 X^{2} Z^{2}-5 X^{3}+4 Z^{2} \quad($ grevlex $)$
Let $\sum a_{\alpha} X^{\alpha} \in k\left[X_{1}, \ldots, X_{n}\right]$, in decreasing order:
$f=a_{\alpha_{0}} X^{\alpha_{0}}+{ }_{\alpha_{1}} X^{\alpha_{1}}+\ldots, \quad \alpha_{0}>\alpha_{1}>\ldots, \quad \alpha_{0} \neq 0$
Then we define.

- The multidegree of $f$ to be multdeg $(f)=\alpha_{0}$;
- The leading coefficient of $f$ to be $L C\left({ }^{f}\right)=a_{\alpha_{0}}$;
- The leading monomial of $f$ to be $\operatorname{LM}(f)=$ $X^{\alpha_{0}}$;
- The leading term of $f$ to be $L T\left({ }^{f}\right)=a_{\alpha_{0}} X^{\alpha_{0}}$ For the polynomial $f=4 X Y^{2} Z+\ldots$, the multidegree is $(1,2,1)$, the leading coefficient is 4 , the leading monomial is $X Y^{2} Z$, and the leading term is $4 X Y^{2} Z$. The division algorithm in $k\left[X_{1}, \ldots X_{n}\right]$. Fix a monomial ordering in $\square^{2}$. Suppose given a polynomial $f$ and an ordered set $\left(g_{1}, \ldots g_{s}\right)$ of polynomials; the division algorithm then constructs polynomials $a_{1}, \ldots a_{s}$ and $r$ such that $f=a_{1} g_{1}+\ldots+a_{s} g_{s}+r \quad$ Where either $r=0$ or no monomial in $r$ is divisible by any of $L T\left(g_{1}\right), \ldots, L T\left(g_{s}\right) \quad$ Step 1: If
$L T\left(g_{1}\right) \mid L T(f)$, divide $g_{1}$ into $f$ to get $f=a_{1} g_{1}+h, \quad a_{1}=\frac{L T(f)}{L T\left(g_{1}\right)} \in k\left[X_{1}, \ldots, X_{n}\right]$
If $L T\left(g_{1}\right) \mid L T(h)$, repeat the process until $f=a_{1} g_{1}+f_{1} \quad$ (different $a_{1}$ ) with $L T\left(f_{1}\right)$ not divisible by $L T\left(g_{1}\right)$. Now divide $g_{2}$ into $f_{1}$, and so on, until $f=a_{1} g_{1}+\ldots+a_{s} g_{s}+r_{1} \quad$ With $L T\left(r_{1}\right)$ not divisible by any $L T\left(g_{1}\right), \ldots L T\left(g_{s}\right)$ Step 2: Rewrite $r_{1}=L T\left(r_{1}\right)+r_{2}$, and repeat Step 1 with for $\quad r_{2} \quad f$ : $f=a_{1} g_{1}+\ldots+a_{s} g_{s}+L T\left(r_{1}\right)+r_{3} \quad$ (different $a_{i}{ }^{\prime} s$ ) Monomial ideals. In general, an ideal $a$ will contain a polynomial without containing the individual terms of the polynomial; for example, the ideal $a=\left(Y^{2}-X^{3}\right)$ contains $Y^{2}-X^{3}$ but not $Y^{2}$ or $X^{3}$.

DEFINITION 1.5. An ideal $a$ is monomial if $\sum c_{\alpha} X^{\alpha} \in a \Rightarrow X^{\alpha} \in a$
all $\alpha$ with $c_{\alpha} \neq 0$.
PROPOSITION 1.3. Let $a$ be a monomial ideal, and let $A=\left\{\alpha \mid X^{\alpha} \in a\right\}$. Then $A$ satisfies the condition $\alpha \in A, \quad \beta \in \square^{n} \Rightarrow \alpha+\beta \in \quad(*)$ And $a$ is the $k$-subspace of $k\left[X_{1}, \ldots, X_{n}\right]$ generated by the $X^{\alpha}, \alpha \in A$. Conversely, of $A$ is a subset of $\square^{n}$ satisfying $(*)$, then the k-subspace $a$ of $k\left[X_{1}, \ldots, X_{n}\right]$ generated by $\left\{X^{\alpha} \mid \alpha \in A\right\}$ is a monomial ideal.

PROOF. It is clear from its definition that a monomial ideal $a$ is the $k$-subspace of $k\left[X_{1}, \ldots, X_{n}\right]$
generated by the set of monomials it contains. If $X^{\alpha} \in a \underset{\text { and }}{ } X^{\beta} \in k\left[X_{1}, \ldots, X_{n}\right]$

If a permutation is chosen uniformly and at random from the $n$ ! possible permutations in $S_{n}$, then the counts $C_{j}^{(n)}$ of cycles of length $j$ are dependent random variables. The joint distribution of $C^{(n)}=\left(C_{1}^{(n)}, \ldots, C_{n}^{(n)}\right)$ follows from Cauchy's formula, and is given by
$P\left[C^{(n)}=c\right]=\frac{1}{n!} N(n, c)=1\left\{\sum_{j=1}^{n} j c_{j}=n\right\} \prod_{j=1}^{n}\left(\frac{1}{j}\right)^{c_{j}} \frac{1}{c_{j}!}$,
for $c \in \square_{+}^{n}$.
Lemma1.7 For nonnegative integers $m_{1, \ldots, \ldots} m_{n}$,
$E\left(\prod_{j=1}^{n}\left(C_{j}^{(n)}\right)^{\left[m_{j}\right]}\right)=\left(\prod_{j=1}^{n}\left(\frac{1}{j}\right)^{m_{j}}\right) 1\left\{\sum_{j=1}^{n} j m_{j} \leq n\right\}$
Proof. This can be established directly by exploiting cancellation of the form $c_{j}^{\left[m_{j}\right]} / c_{j}^{!}=1 /\left(c_{j}-m_{j}\right)!$ when $c_{j} \geq m_{j}$, which occurs between the ingredients in Cauchy's formula and the falling factorials in the moments. Write $m=\sum j m_{j}$. Then, with the first sum indexed by $c=\left(c_{1}, \ldots c_{n}\right) \in \square_{+}^{n}$ and the last sum indexed by $d=\left(d_{1}, \ldots, d_{n}\right) \in \square_{+}^{n}$ via the correspondence $d_{j}=c_{j}-m_{j}$, we have

$$
\begin{aligned}
E\left(\prod_{j=1}^{n}\left(C_{j}^{(n)}\right)^{\left[m_{j}\right]}\right) & =\sum_{c} P\left[C^{(n)}=c\right] \prod_{j=1}^{n}\left(c_{j}\right)^{\left[m_{j}\right]} \\
& =\sum_{c: c_{i} \geq m_{j} \text { for all } j} 1\left\{\sum_{j=1}^{n} j c_{j}=n\right\} \prod_{j=1}^{n} \frac{\left(c_{j}\right)^{\left[m_{j}\right]}}{j^{j_{j}} c_{j}!} \\
& =\prod_{j=1}^{n} \frac{1}{j^{m_{j}}} \sum_{d} 1\left\{\sum_{j=1}^{n} j d_{j}=n-m\right\} \prod_{j=1}^{n} \frac{1}{j^{d_{j}}\left(d_{j}\right)!}
\end{aligned}
$$

This last sum simplifies to the indicator $1(m \leq n)$, corresponding to the fact that if $n-m \geq 0$, then $d_{j}=0$ for $j>n-m$, and a random permutation in $S_{n-m}$ must have some cycle structure $\left(d_{1}, \ldots, d_{n-m}\right)$. The moments of $C_{j}^{(n)}$ follow immediately as

$$
\begin{equation*}
E\left(C_{j}^{(n)}\right)^{[r]}=j^{-r} 1\{j r \leq n\} \tag{1.2}
\end{equation*}
$$

We note for future reference that (1.4) can also be written in the form
$E\left(\prod_{j=1}^{n}\left(C_{j}^{(n)}\right)^{\left[m_{j}\right]}\right)=E\left(\prod_{j=1}^{n} Z_{j}^{\left[m_{j}\right]}\right) 1\left\{\sum_{j=1}^{n} j m_{j} \leq n\right\}$,
Where the $Z_{j}$ are independent Poisson-distribution random variables that satisfy $E\left(Z_{j}\right)=1 / j$

The marginal distribution of cycle counts provides a formula for the joint distribution of the cycle counts $C_{j}^{n}$, we find the distribution of $C_{j}^{n}$ using a
combinatorial approach combined with the inclusion-exclusion formula.

Lemma 1.8. For $1 \leq j \leq n$,

$$
\begin{equation*}
P\left[C_{j}^{(n)}=k\right]=\frac{j^{-k}}{k!} \sum_{l=0}^{[n / j]-k}(-1)^{l} \frac{j^{-l}}{l!} \tag{1.1}
\end{equation*}
$$

Proof. Consider the set $I$ of all possible cycles of length $j$, formed with elements chosen from $\{1,2, \ldots n\}$, so that $|I|=n^{[j] / j}$. For each $\alpha \in I$, consider the "property" $G_{\alpha}$ of having $\alpha$; that is, $G_{\alpha}$ is the set of permutations $\pi \in S_{n}$ such that $\alpha$ is one of the cycles of $\pi$. We then have $\left|G_{\alpha}\right|=(n-j)$ !, since the elements of $\{1,2, \ldots, n\}$ not in $\alpha$ must be permuted among themselves. To use the inclusion-exclusion formula we need to calculate the term $S_{r}$, which is the sum of the probabilities of the $r$-fold intersection of properties, summing over all sets of $r$ distinct properties. There are two cases to consider. If the $r$ properties are indexed by $r$ cycles having no elements in common, then the intersection specifies how $r j$ elements are moved by the permutation, and there are $(n-r j)!1(r j \leq n)$ permutations in the intersection.
There are $n^{[r j]} /\left(j^{r} r!\right)$ such intersections. For the other case, some two distinct properties name some element in common, so no permutation can have both these properties, and the $r$-fold intersection is empty. Thus

$$
S_{r}=(n-r j)!1(r j \leq n)
$$

$\times \frac{n^{[r j]}}{j^{r} r!} \frac{1}{n!}=1(r j \leq n) \frac{1}{j^{r} r!}$
Finally, the inclusion-exclusion series for the number of permutations having exactly $k$ properties is
$\sum_{l \geq 0}(-1)^{l}\binom{k+l}{l} S_{k+l,}$
Which simplifies to (1.1) Returning to the original hat-check problem, we substitute $\mathrm{j}=1$ in (1.1) to obtain the distribution of the number of fixed points of a random permutation. For $k=0,1, \ldots, n$,

$$
\begin{equation*}
P\left[C_{1}^{(n)}=k\right]=\frac{1}{k!} \sum_{l=0}^{n-k}(-1)^{l} \frac{1}{l!} \tag{1.2}
\end{equation*}
$$

and the moments of $C_{1}^{(n)}$ follow from (1.2) with $j=1$. In particular, for $n \geq 2$, the mean and variance of $C_{1}^{(n)}$ are both equal to 1 . The joint distribution of $\left(C_{1}^{(n)}, \ldots, C_{b}^{(n)}\right)$ for any $1 \leq b \leq n$

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has an expression similar to (1.7); this too can be derived by inclusion-exclusion. For any $c=\left(c_{1}, \ldots, c_{b}\right) \in \square_{+}^{b}$ with $m=\sum i c_{i}$, $P\left[\left(C_{1}^{(n)}, \ldots, C_{b}^{(n)}\right)=c\right]$
$=\left\{\prod_{i=1}^{b}\left(\frac{1}{i}\right)^{c_{i}} \frac{1}{c_{i}!}\right\} \sum_{\substack{l \geq 0 \text { with } \\ \sum i_{i} \leq n-m}}(-1)^{l_{1}+\ldots+l_{b}} \prod_{i=1}^{b}\left(\frac{1}{i}\right)^{l_{i}} \frac{1}{l_{i}!}$
The joint moments of the first $b$ counts $C_{1}^{(n)}, \ldots, C_{b}^{(n)}$ can be obtained directly from (1.2) and (1.3) by setting $m_{b+1}=\ldots=m_{n}=0$

## The limit distribution of cycle counts

It follows immediately from Lemma 1.2 that for each fixed $j, \quad$ as $\quad n \rightarrow \infty$,

$$
P\left[C_{j}^{(n)}=k\right] \rightarrow \frac{j^{-k}}{k!} e^{-1 / j}, \quad k=0,1,2, \ldots
$$

So that $C_{j}^{(n)}$ converges in distribution to a random variable $Z_{j}$ having a Poisson distribution with mean $1 / j$; we use the notation $C_{j}^{(n)} \rightarrow_{d} Z_{j}$ where $Z_{j} \square P_{o}(1 / j)$ to describe this. Infact, the limit random variables are independent.

Theorem 1.6 The process of cycle counts converges in distribution to a Poisson process of $\square$ with intensity $j^{-1}$. That is, as $n \rightarrow \infty$,

$$
\begin{equation*}
\left(C_{1}^{(n)}, C_{2}^{(n)}, \ldots\right) \rightarrow_{d}\left(Z_{1}, Z_{2}, \ldots\right) \tag{1.1}
\end{equation*}
$$

Where the $Z_{j}, j=1,2, \ldots, \quad$ are independent Poisson-distributed random variables with

$$
E\left(Z_{j}\right)=\frac{1}{j}
$$

Proof. To establish the converges in distribution one shows that for each fixed $b \geq 1$, as $n \rightarrow \infty$,

$$
P\left[\left(C_{1}^{(n)}, \ldots, C_{b}^{(n)}\right)=c\right] \rightarrow P\left[\left(Z_{1}, \ldots, Z_{b}\right)=c\right]
$$

## Error rates

The proof of Theorem says nothing about the rate of convergence. Elementary analysis can be used to estimate this rate when $b=1$. Using properties of alternating series with decreasing terms, for $k=0,1, \ldots, n$,
$\frac{1}{k!}\left(\frac{1}{(n-k+1)!}-\frac{1}{(n-k+2)!}\right) \leq\left|P\left[C_{1}^{(n)}=k\right]-P\left[Z_{1}=k\right]\right|$

$$
\leq \frac{1}{k!(n-k+1)!}
$$

It follows that
$\frac{2^{n+1}}{(n+1)!} \frac{n}{n+2} \leq \sum_{k=0}^{n}\left|P\left[C_{1}^{(n)}=k\right]-P\left[Z_{1}=k\right]\right| \leq \frac{2^{n+1}-1}{(n+1)!}$
Since
$P\left[Z_{1}>n\right]=\frac{e^{-1}}{(n+1)!}\left(1+\frac{1}{n+2}+\frac{1}{(n+2)(n+3)}+\ldots\right)<\frac{1}{(n+1)!}$,
We see from (1.11) that the total variation distance between the distribution $L\left(C_{1}^{(n)}\right)$ of $C_{1}^{(n)}$ and the distribution $L\left(Z_{1}\right)$ of $Z_{1}$

The transition from theory to realization of pervasive computing [1] has been seen with the development of technologies such as handheld devices, sensors, wireless communication, and mobile Internet access. By integrating the physical world with the information world, and providing ambient services and applications, pervasive computing allow users, devices and applications in different physical locations to communicate seamlessly with one another. Pervasive computing devices automatically provide appropriate services according to context without people's involvement, decision and setup. However, the decentralized and distributed pervasive computing environments face challenges on security and privacy. The classical, centralized security-managing mechanisms are not directly applicable and providing user authentication does not suffice because most users are unknown and there is usually no central management mechanism. Without the effective security and privacy mechanisms to protect data and ensure the quality of interactions, the benefits of pervasive computing will be limited. For example, pervasive healthcare [2] is an important application of pervasive computing. Pervasive computing benefits healthcare in many aspects such as improving patient treatment, and creating innovative healthcare services. However, if security and privacy is not guaranteed, it can lead to medical data leakage. If patients' health status fails to be transmitted to their healthcare providers, immediate medical treatment cannot be provided, and patients' lives may be endangered. The similarity of pervasive computing to human society makes trust an effective solution to handle the problems of security and privacy in pervasive computing environments. Trust provides devices with a natural way of judging other devices, similar to how we have been handling security and privacy in human society. Trust management allows the computation and analysis of trust among devices to make suitable decision in order to establish efficient and reliable communication among devices [14]. It enhances security and privacy for devices and also improves the efficiency and quality of interactions among devices. In this paper we present a probabilistic trust management in a pervasive

# Akash K Singh / International Journal of Engineering Research and Applications <br> (IJERA) ISSN: 2248-9622 www.ijera.com <br> Vol. 2, Issue 6, November- December 2012, pp.896-929 

computing environment. The main contributions in this paper include: (a) Trust is computed based on evaluations of previous interactions between devices. The experience of previous interactions is stored in a data structure that maintains the history of interactions as a reference for future trust computations. (b) Indirect trust computation is performed with the help of recommendations from other devices and; (c) Judgment on the recommendations is enhanced to prevent possible damage caused by false recommendations. The rest of the paper is organized as follows. Section II presents some related work. Section III presents the proposed approach. Section IV presents performance evaluation. Finally, Section V discusses the conclusions and ideas for future work.

In recent years, P2P computing has achieved its popularity in many distributed applications, including file-sharing, digital content delivery, and so on [1]. However, peer anonymity and autonomy make P2P networks quite vulnerable to attacks by selfish and malicious peers. Previous work [1-3] shows that we can utilize the trust theory in social networks to construct reputation- based trust models, to suppress effectively these malicious behaviors. However, most of the current reputationbased trust models, unable to reflect the real trust situation of peers, don't provide the reliable measures to quantify and evaluate the trust value of peers, resulting in the fact that these models cannot effectively recognize and punish the peers with dynamic strategic fraudulent behaviors. With these research problems in mind, we propose a reputationbased distributed trust model for P2P networks (RATM), RATM takes into account the time factor fully in calculating the peer trust value, utilizing the index of the time zone (TZ) to flag the time property of experiences and recommendations from other peers. In RATM, the computing formulas of the trust deviation value (TDV), the trust abuse value (TAV), the peer trust value (PTV), the short trust value (STV), and the long trust value (LTV) are given, which are converged into the final trust value (FTV) of the peer. By these policies, RATM can effectively recognize, suppress and punish different kinds of malicious peers, and improve its dynamic adaptability greatly. The remaining parts of the paper are organized as follow: Section 2 reviews the related work. Section 3 formally introduces our trust model RATM. Section 4 simulates and discusses RATM. Finally, we conclude the paper and make suggestions for further research work.
Establish the asymptotics of $\mathrm{P}\left[A_{n}\left(C^{(n)}\right)\right]$ under conditions $\left(A_{0}\right)$ and $\left(B_{01}\right)$, where

$$
A_{n}\left(C^{(n)}\right)=\bigcap_{1 \leq i \leq n} \bigcap_{r_{i}+1 \leq j \leq r_{i}}\left\{C_{i j}^{(n)}=0\right\},
$$

and $\zeta_{i}=\left(r_{i}^{\prime} / r_{i d}\right)-1=O\left(i^{-g}\right)$ as $i \rightarrow \infty$, for some $g^{\prime}>0$. We start with the expression
$P\left[A_{n}\left(C^{(n)}\right)\right]=\frac{P\left[T_{0 m}\left(Z^{\prime}\right)=n\right]}{P\left[T_{0 m}(Z)=n\right]}$
$\prod_{\substack{1 \leq i \leq n \\ r_{i}+1 \leq j \leq r_{i}}}\left\{1-\frac{\theta}{i r_{i}}\left(1+E_{i 0}\right)\right\}$
$P\left[T_{0 n}\left(Z^{\prime}\right)=n\right]$
$=\frac{\theta d}{n} \exp \left\{\sum_{i \geq 1}\left[\log \left(1+i^{-1} \theta d\right)-i^{-1} \theta d\right]\right\}$

$$
\begin{equation*}
\left\{1+O\left(n^{-1} \varphi_{\{1,2,7\}}^{\prime}(n)\right)\right\} \tag{1.2}
\end{equation*}
$$

and

$$
\begin{align*}
& P\left[T_{0 n}\left(Z^{\prime}\right)=n\right] \\
& =\frac{\theta d}{n} \exp \left\{\sum_{i \geq 1}\left[\log \left(1+i^{-1} \theta d\right)-i^{-1} \theta d\right]\right\} \\
& \left\{1+O\left(n^{-1} \varphi_{\{1,2,7\}}(n)\right)\right\} \tag{1.3}
\end{align*}
$$

Where $\varphi_{\{1,2,7\}}(n)$ refers to the quantity derived from $Z^{\prime}$. It thus follows that $P\left[A_{n}\left(C^{(n)}\right)\right] \square K n^{-\theta(1-d)}$ for a constant $K$, depending on $Z$ and the $r_{i}^{\prime}$ and computable explicitly from (1.1) - (1.3), if Conditions $\left(A_{0}\right)$ and $\left(B_{01}\right)$ are satisfied and if $\zeta_{i}^{*}=O\left(i^{-g^{\prime}}\right)$ from some $g^{\prime}>0$, since, under these circumstances, both $n^{-1} \varphi_{\{1,2,7\}}^{\prime}(n)$ and $n^{-1} \varphi_{\{1,2,7\}}(n)$ tend to zero as $n \rightarrow \infty$. In particular, for polynomials and square free polynomials, the relative error in this asymptotic approximation is of order $n^{-1}$ if $g^{\prime}>1$.

For $0 \leq b \leq n / 8$ and $n \geq n_{0}$, with $n_{0}$
$d_{T V}(L(C[1, b]), L(Z[1, b]))$
$\leq d_{T V}(L(C[1, b]), L(Z[1, b]))$
$\leq \varepsilon_{\{7,7\}}(n, b)$,
Where $\varepsilon_{\{7,7\}}(n, b)=O(b / n)$ under Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{11}\right)$ Since, by the Conditioning Relation,
$L\left(C[1, b] \mid T_{0 b}(C)=l\right)=L\left(\stackrel{\square}{Z}[1, b] \mid T_{0 b}(Z)=l\right)$,
It follows by direct calculation that

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$d_{T V}(L(C[1, b]), L(Z[1, b]))$
$=d_{T V}\left(L\left(T_{0 b}(C)\right), L\left(T_{0 b}(Z)\right)\right)$
$=\max _{A} \sum_{r \in A} P\left[T_{0 b}(Z)=r\right]$
$\left\{1-\frac{P\left[T_{b n}(Z)=n-r\right]}{P\left[T_{0 n}(Z)=n\right]}\right\}$
Suppressing the argument $Z$ from now on, we thus obtain
$d_{T V}(L(C[1, b]), L(Z[1, b]))$
$=\sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{1-\frac{P\left[T_{b n}=n-r\right]}{P\left[T_{0 n}=n\right]}\right\}_{+}$
$\leq \sum_{r>n / 2} P\left[T_{0 b}=r\right]+\sum_{r=0}^{[n / 2]} \frac{P\left[T_{0 b}=r\right]}{P\left[T_{0 b}=n\right]}$
$\times\left\{\sum_{s=0}^{n} P\left[T_{0 b}=s\right]\left(P\left[T_{b n}=n-s\right]-P\left[T_{b n}=n-r\right]\right\}_{+}\right.$
$\leq \sum_{r>n / 2} P\left[T_{0 b}=r\right]+\sum_{r=0}^{[n / 2]} P\left[T_{0 b}=r\right]$
$\times \sum_{s=0}^{[n / 2]} P\left[T_{0 b}=s\right] \frac{\left\{P\left[T_{b n}=n-s\right]-P\left[T_{b n}=n-r\right]\right\}}{P\left[T_{0 n}=n\right]}$
$+\sum_{s=0}^{[n / 2]} P\left[T_{0 b}=r\right] \sum_{s=[n / 2]+1}^{n} P[T=s] P\left[T_{b n}=n-s\right] / P\left[T_{0 n}=n\right]$
The first sum is at most $2 n^{-1} E T_{0 b}$; the third is bound by
$\left(\max _{n / 2<s \leq n} P\left[T_{0 b}=s\right]\right) / P\left[T_{0 n}=n\right]$
$\leq \frac{2 \varepsilon_{\{10.5(1)\}}(n / 2, b)}{n} \frac{3 n}{\theta P_{\theta}[0,1]}$,
$\frac{3 n}{\theta P_{\theta}[0,1]} 4 n^{-2} \phi_{\{10.8\}}^{*}(n) \sum_{r=0}^{[n / 2]} P\left[T_{0 b}=r\right] \sum_{s=0}^{[n / 2]} P\left[T_{0 b}=s\right] \frac{1}{2}|r-s|$
$\leq \frac{12 \phi_{\{10.8\}}^{*}(n)}{\theta P_{\theta}[0,1]} \frac{E T_{0 b}}{n}$
Hence we may take

$$
\begin{align*}
& \varepsilon_{\{7,7\}}(n, b)=2 n^{-1} E T_{0 b}(Z)\left\{1+\frac{6 \phi_{\{10.8\}}^{*}(n)}{\theta P_{\theta}[0,1]}\right\} P \\
& +\frac{6}{\theta P_{\theta}[0,1]} \varepsilon_{\{10.5(1)\}}(n / 2, b) \tag{1.5}
\end{align*}
$$

Required order under Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{11}\right)$, if $S(\infty)<\infty$. If not, $\phi_{\{10.8\}}^{*}(n)$ can be
replaced by $\phi_{\{10.11\}}^{*}(n)$ in the above, which has the required order, without the restriction on the $r_{i}$ implied by $S(\infty)<\infty$. Examining the Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{11}\right)$, it is perhaps surprising to find that $\left(B_{11}\right)$ is required instead of just $\left(B_{01}\right)$; that is, that we should need $\sum_{l \geq 2} l \varepsilon_{i l}=O\left(i^{-a_{1}}\right)$ to hold for some $a_{1}>1$. A first observation is that a similar problem arises with the rate of decay of $\varepsilon_{i 1}$ as well. For this reason, $n_{1}$ is replaced by $n_{1}$. This makes it possible to replace condition $\left(A_{1}\right)$ by the weaker pair of conditions $\left(A_{0}\right)$ and $\left(D_{1}\right)$ in the eventual assumptions needed for $\varepsilon_{\{7,7\}}(n, b)$ to be of order $O(b / n)$; the decay rate requirement of order $i^{-1-\gamma}$ is shifted from $\varepsilon_{i 1}$ itself to its first difference. This is needed to obtain the right approximation error for the random mappings example. However, since all the classical applications make far more stringent assumptions about the $\varepsilon_{i 1}, l \geq 2$, than are made in $\left(B_{11}\right)$. The critical point of the proof is seen where the initial estimate of the difference $P\left[T_{b n}^{(m)}=s\right]-P\left[T_{b n}^{(m)}=s+1\right]$. The factor $\mathcal{E}_{\{10.10\}}(n)$, which should be small, contains a far tail element from $n_{1}$ of the form $\phi_{1}^{\theta}(n)+u_{1}^{*}(n)$, which is only small if $a_{1}>1$, being otherwise of order $O\left(n^{1-a_{1}+\delta}\right)$ for any $\delta>0$, since $a_{2}>1$ is in any case assumed. For $s \geq n / 2$, this gives rise to a contribution of order $O\left(n^{-1-a_{1}+\delta}\right)$ in the estimate of the difference $P\left[T_{b n}=s\right]-P\left[T_{b n}=s+1\right]$, which, in the remainder of the proof, is translated into a contribution of order $O\left(\mathrm{tn}^{-1-a_{1}+\delta}\right)$ for differences of the form $P\left[T_{b n}=s\right]-P\left[T_{b n}=s+1\right]$, finally leading to a contribution of order $b n^{-a_{1}+\delta}$ for any $\delta>0$ in $\varepsilon_{\{7.7\}}(n, b)$. Some improvement would seem to be possible, defining the function $g$ by $g(w)=1_{\{w=s\}}-1_{\{w=s+t\}}$, differences that are of the form $P\left[T_{b n}=s\right]-P\left[T_{b n}=s+t\right]$ can be directly estimated, at a cost of only a single contribution of the form $\phi_{1}^{\theta}(n)+u_{1}^{*}(n)$. Then,
iterating the cycle, in which one estimate of a difference in point probabilities is improved to an estimate of smaller order, a bound of the form
$\left|P\left[T_{b n}=s\right]-P\left[T_{b n}=s+t\right]\right|=O\left(n^{-2} t+n^{-1-a_{1}+\delta}\right)$ for any $\delta>0$ could perhaps be attained, leading to a final error estimate in order $O\left(b n^{-1}+n^{-a_{1}+\delta}\right)$ for any $\delta>0$, to replace $\varepsilon_{\{7.7\}}(n, b)$. This would be of the ideal order $O(b / n)$ for large enough $b$, but would still be coarser for small $b$.

With $b$ and $n$ as in the previous section, we wish to show that
$\left|d_{T V}(L(C[1, b]), L(Z[1, b]))-\frac{1}{2}(n+1)^{-1}\right| 1-\theta|E| T_{0 b}-E T_{0 b}| |$ $\leq \varepsilon_{\{7,8\}}(n, b)$,

Where $\varepsilon_{\{7.8\}}(n, b)=O\left(n^{-1} b\left[n^{-1} b+n^{-\beta_{12}+\delta}\right]\right)$ for any $\delta>0$ under Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{12}\right)$, with $\beta_{12}$. The proof uses sharper estimates. As before, we begin with the formula

$$
\begin{aligned}
& d_{T V}(L(C[1, b]), L(Z[1, b])) \\
& \quad=\sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{1-\frac{P\left[T_{b n}=n-r\right]}{P\left[T_{0 n}=n\right]}\right\}_{+}
\end{aligned}
$$

Now we observe that
$\left|\sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{1-\frac{P\left[T_{b n}=n-r\right]}{P\left[T_{0 n}=n\right]}\right\}_{+}-\sum_{r=0}^{[n / 2]} \frac{P\left[T_{0 b}=r\right]}{P\left[T_{0 n}=n\right]}\right|$

$$
\begin{aligned}
& \left\lvert\, \sum_{r=0}^{[n / 2]} \frac{P\left[T_{0 b}=r\right]}{P\left[T_{0 n}=n\right]}\right. \\
& \times\left(\left\{\sum_{s=0}^{[n / 2]} P\left[T_{0 b}=s\right]\left(P\left[T_{b n}=n-s\right]-P\left[T_{b n}=n-r\right]\right\}_{+}\right.\right. \\
& \left.-\left\{\sum_{s=0}^{[n / 2]} P\left[T_{0 b}=s\right] \frac{(s-r)(1-\theta)}{n+1} P\left[T_{0 n}=n\right]\right\}_{+}\right) \mid
\end{aligned}
$$

$$
\begin{align*}
& \leq \frac{1}{n^{2} P\left[T_{0 n}=n\right]} \sum_{r \geq 0} P\left[T_{0 b}=r\right] \sum_{s \geq 0} P\left[T_{0 b}=s\right]|s-r| \\
& \times\left\{\varepsilon_{\{10.14\}}(n, b)+2(r \vee s)|1-\theta| n^{-1}\left\{K_{0} \theta+4 \phi_{\{10.8\}}^{*}(n)\right\}\right\} \\
& \leq \frac{6}{\theta n P_{\theta}[0,1]} E T_{0 b} \varepsilon_{\{10.14\}}(n, b) \\
& +4|1-\theta| n^{-2} E T_{0 b}^{2}\left\{K_{0} \theta+4 \phi_{\{10.8\}}^{*}(n)\right\} \\
& \left.\left(\frac{3}{\theta n P_{\theta}[0,1]}\right)\right\}, \tag{1.2}
\end{align*}
$$

The approximation in (1.2) is further simplified by noting that

$$
\sum_{r=0}^{[n / 2]} P\left[T_{0 b}=r\right] \left\lvert\,\left\{\sum_{s=0}^{[n / 2]} P\left[T_{0 b}=s\right] \frac{(s-r)(1-\theta)}{n+1}\right\}_{+}\right.
$$

$$
\begin{equation*}
\times\left|\sum_{s=[n / 2]+1}^{n} P\left[T_{0 b}=s\right]\left(P\left[T_{b n}=n-s\right]-P\left[T_{b n}=n-r\right]\right)\right| \tag{1.3}
\end{equation*}
$$

$$
\begin{aligned}
& \left.-\left\{\sum_{s=0} P\left[T_{0 b}=s\right] \frac{(s-r)(1-\theta)}{n+1}\right\}_{+} \right\rvert\, \\
& \leq \sum_{r=0}^{[n / 2]} P\left[T_{0 b}=r\right] \sum_{s>\lceil n / 2]} P\left[T_{0 b}=s\right] \frac{(s-r)|1-\theta|}{n+1}
\end{aligned}
$$

$\leq 4 n^{-2} E T_{0 b}^{2}+\left(\max _{n / 2<s \leq n} P\left[T_{0 b}=s\right]\right) / P\left[T_{0 n}=n\right]$
$\leq|1-\theta| n^{-1} E\left(T_{0 b} 1\left\{T_{0 b}>n / 2\right\}\right) \leq 2|1-\theta| n^{-2} E T_{0 b}^{2}$,
and then by observing that

$$
\begin{align*}
& \sum_{r>\lceil n / 2]} P\left[T_{0 b}=r\right]\left\{\sum_{s \geq 0} P\left[T_{0 b}=s\right] \frac{(s-r)(1-\theta)}{n+1}\right\} \\
& \leq n^{-1}|1-\theta|\left(E T_{0 b} P\left[T_{0 b}>n / 2\right]+E\left(T_{0 b} 1\left\{T_{0 b}>n / 2\right\}\right)\right) \\
& \leq 4|1-\theta| n^{-2} E T_{0 b}^{2} \tag{1.4}
\end{align*}
$$

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Combining the contributions of (1.2) -(1.3), we thus find tha
| $d_{T V}(L(C[1, b]), L(Z[1, b]))$
$-(n+1)^{-1} \sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{\sum_{s \geq 0} P\left[T_{0 b}=s\right](s-r)(1-\theta)\right\}_{+} \mid$
$\leq \varepsilon_{\{7.8\}}(n, b)$
$=\frac{3}{\theta P_{\theta}[0,1]}\left\{\varepsilon_{\{10.5(2)\}}(n / 2, b)+2 n^{-1} E T_{0 b} \varepsilon_{\{10.14\}}(n, b)\right\}$
$+2 n^{-2} E T_{0 b}^{2}\left\{4+3|1-\theta|+\frac{24|1-\theta| \phi_{\{10.8\}}^{*}(n)}{\theta P_{\theta}[0,1]}\right\}$
The quantity $\varepsilon_{\{7.8\}}(n, b)$ is seen to be of the order claimed under Conditions $\left(A_{0}\right),\left(D_{1}\right)$ and $\left(B_{12}\right)$, provided that $S(\infty)<\infty$; this supplementary condition can be removed if $\phi_{\{10.8\}}^{*}(n)$ is replaced by $\phi_{\{10.11\}}^{*}(n)$ in the definition of $\varepsilon_{\{7.8\}}(n, b)$, has the required order without the restriction on the $r_{i}$ implied by assuming that $S(\infty)<\infty$. Finally, a direct calculation now shows that

$$
\begin{aligned}
& \sum_{r \geq 0} P\left[T_{0 b}=r\right]\left\{\sum_{s \geq 0} P\left[T_{0 b}=s\right](s-r)(1-\theta)\right\}_{+} \\
& =\frac{1}{2}|1-\theta| E\left|T_{0 b}-E T_{0 b}\right|
\end{aligned}
$$

Example 1.0. Consider the point $O=(0, \ldots, 0) \in \square^{n}$. For an arbitrary vector $r$, the coordinates of the point $x=O+r$ are equal to the respective coordinates of the vector $r: x=\left(x^{1}, \ldots x^{n}\right)$ and $r=\left(x^{1}, \ldots, x^{n}\right)$. The vector $r$ such as in the example is called the position vector or the radius vector of the point $x$. (Or, in greater detail: $r$ is the radius-vector of $x$ w.r.t an origin O ). Points are frequently specified by their radiusvectors. This presupposes the choice of O as the "standard origin". Let us summarize. We have considered $\square^{n}$ and interpreted its elements in two ways: as points and as vectors. Hence we may say that we leading with the two copies of $\square^{n}: \square^{n}=$ \{points $\}, \quad \square^{n}=\{$ vectors $\}$
Operations with vectors: multiplication by a number, addition. Operations with points and vectors: adding a vector to a point (giving a point), subtracting two points (giving a vector). $\square^{n}$ treated in this way is called an n-dimensional affine space. (An "abstract" affine space is a pair of sets, the set of points and the set of vectors so that the operations as above are
defined axiomatically). Notice that vectors in an affine space are also known as "free vectors". Intuitively, they are not fixed at points and "float freely" in space. From $\square^{n}$ considered as an affine space we can precede in two opposite directions: $\square^{n}$ as an Euclidean space $\Leftarrow \square^{n}$ as an affine space $\Rightarrow \square^{n}$ as a manifold.Going to the left means introducing some extra structure which will make the geometry richer. Going to the right means forgetting about part of the affine structure; going further in this direction will lead us to the so-called "smooth (or differentiable) manifolds". The theory of differential forms does not require any extra geometry. So our natural direction is to the right. The Euclidean structure, however, is useful for examples and applications. So let us say a few words about it:

Remark 1.0. Euclidean geometry. In $\square^{n}$ considered as an affine space we can already do a good deal of geometry. For example, we can consider lines and planes, and quadric surfaces like an ellipsoid. However, we cannot discuss such things as "lengths", "angles" or "areas" and "volumes". To be able to do so, we have to introduce some more definitions, making $\square^{n}$ a Euclidean space. Namely, we define the length of a vector $a=\left(a^{1}, \ldots, a^{n}\right)$ to be
$|a|:=\sqrt{\left(a^{1}\right)^{2}+\ldots+\left(a^{n}\right)^{2}}$
After that we can also define distances between points as follows:
$d(A, B):=|\overrightarrow{A B}|$
One can check that the distance so defined possesses natural properties that we expect: is it always non-negative and equals zero only for coinciding points; the distance from A to B is the same as that from B to A (symmetry); also, for three points, A, B and C, we have $d(A, B) \leq d(A, C)+d(C, B) \quad$ (the "triangle inequality"). To define angles, we first introduce the scalar product of two vectors

$$
\begin{equation*}
(a, b):=a^{1} b^{1}+\ldots+a^{n} b^{n} \tag{3}
\end{equation*}
$$

Thus $|a|=\sqrt{(a, a)}$. The scalar product is also denote by dot: $a \cdot b=(a, b)$, and hence is often referred to as the "dot product". Now, for nonzero vectors, we define the angle between them by the equality
$\cos \alpha:=\frac{(a, b)}{|a||b|}$
The angle itself is defined up to an integral multiple of $2 \pi$. For this definition to be consistent we have

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to ensure that the r.h.s. of (4) does not exceed 1 by the absolute value. This follows from the inequality

$$
\begin{equation*}
(a, b)^{2} \leq|a|^{2}|b|^{2} \tag{5}
\end{equation*}
$$

known as the Cauchy-Bunyakovsky-Schwarz inequality (various combinations of these three names are applied in different books). One of the ways of proving (5) is to consider the scalar square of the linear combination $a+t b$, where $t \in R$. As $(a+t b, a+t b) \geq 0$ is a quadratic polynomial in $t$ which is never negative, its discriminant must be less or equal zero. Writing this explicitly yields (5). The triangle inequality for distances also follows from the inequality (5).

Example 1.1. Consider the function $f(x)=x^{i}$ (the i-th coordinate). The linear function $d x^{i}$ (the differential of $x^{i}$ ) applied to an arbitrary vector $h$ is simply $h^{i}$.From these examples follows that we can rewrite $d f$ as

$$
\begin{equation*}
d f=\frac{\partial f}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial f}{\partial x^{n}} d x^{n} \tag{1}
\end{equation*}
$$

which is the standard form. Once again: the partial derivatives in (1) are just the coefficients (depending on $x)$; $d x^{1}, d x^{2}, \ldots$ are linear functions giving on an arbitrary vector $h$ its coordinates $h^{1}, h^{2}, \ldots$, respectively. Hence
$d f(x)(h)=\partial_{h f(x)}=\frac{\partial f}{\partial x^{1}} h^{1}+$
$\ldots+\frac{\partial f}{\partial x^{n}} h^{n}$,
Theorem 1.7. Suppose we have a parametrized curve $t \mapsto x(t)$ passing through $x_{0} \in \square^{n}$ at $t=t_{0}$ and with the velocity vector $x\left(t_{0}\right)=v$ Then $\frac{d f(x(t))}{d t}\left(t_{0}\right)=\partial_{v} f\left(x_{0}\right)=d f\left(x_{0}\right)(v)$

Proof. Indeed, consider a small increment of the parameter $t: t_{0} \mapsto t_{0}+\Delta t$, Where $\Delta t \mapsto 0$. On the other hand, we have $f\left(x_{0}+h\right)-f\left(x_{0}\right)=d f\left(x_{0}\right)(h)+\beta(h)|h| \quad$ for an arbitrary vector $h$, where $\beta(h) \rightarrow 0$ when $h \rightarrow 0$. Combining it together, for the increment of $f(x(t))$ we obtain

$$
\begin{aligned}
& f\left(x\left(t_{0}+\Delta t\right)-f\left(x_{0}\right)\right. \\
& =d f\left(x_{0}\right)(v \cdot \Delta t+\alpha(\Delta t) \Delta t) \\
& +\beta(v \cdot \Delta t+\alpha(\Delta t) \Delta t) \cdot|v \Delta t+\alpha(\Delta t) \Delta t| \\
& =d f\left(x_{0}\right)(v) \cdot \Delta t+\gamma(\Delta t) \Delta t
\end{aligned}
$$

For a certain $\gamma(\Delta t)$ such that $\gamma(\Delta t) \rightarrow 0$ when $\Delta t \rightarrow 0$ (we used the linearity of $d f\left(x_{0}\right)$ ). By the definition, this means that the derivative of $f(x(t))$ at $t=t_{0}$ is exactly $d f\left(x_{0}\right)(v)$. The statement of the theorem can be expressed by a simple formula:
$\frac{d f(x(t))}{d t}=\frac{\partial f}{\partial x^{1}} x^{1}+\ldots+\frac{\partial f}{\partial x^{n}} x^{n}$
To calculate the value of $d f$ at a point $x_{0}$ on a given vector $v$ one can take an arbitrary curve passing Through $x_{0}$ at $t_{0}$ with $v$ as the velocity vector at $t_{0}$ and calculate the usual derivative of $f(x(t))$ at $t=t_{0}$.

Theorem 1.8. For functions $f, g: U \rightarrow \square$, $U \subset \square^{n}$,

$$
\begin{align*}
& d(f+g)=d f+d g  \tag{1}\\
& d(f g)=d f . g+f . d g \tag{2}
\end{align*}
$$

Proof. Consider an arbitrary point $x_{0}$ and an arbitrary vector $v$ stretching from it. Let a curve $x(t)$ be such that $x\left(t_{0}\right)=x_{0}$ and $x\left(t_{0}\right)=v$.
Hence
$d(f+g)\left(x_{0}\right)(v)=\frac{d}{d t}(f(x(t))+g(x(t)))$
at $t=t_{0}$ and
$d(f g)\left(x_{0}\right)(v)=\frac{d}{d t}(f(x(t)) g(x(t)))$
at $t=t_{0}$ Formulae (1) and (2) then immediately follow from the corresponding formulae for the usual derivative Now, almost without change the theory generalizes to functions taking values in $\square^{m}$ instead of $\square$. The only difference is that now the differential of a map $F: U \rightarrow \square^{m}$ at a point $x$ will be a linear function taking vectors in $\square^{n}$ to vectors in $\square^{m}$ (instead of $\square$ ). For an arbitrary vector $h \in \mid \square^{n}$,

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(IJERA)
ISSN: 2248-9622
www.ijera.com
Vol. 2, Issue 6, November- December 2012, pp.896-929
$F(x+h)=F(x)+d F(x)(h)$
$+\beta(h)|h|$
Where $\beta(h) \rightarrow 0$ when $\quad h \rightarrow 0$. We have $d F=\left(d F^{1}, \ldots, d F^{m}\right)$ and
$d F=\frac{\partial F}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial F}{\partial x^{n}} d x^{n}$
$=\left(\begin{array}{ccc}\frac{\partial F^{1}}{\partial x^{1}} & \cdots & \frac{\partial F^{1}}{\partial x^{n}} \\ \cdots & \ldots & \cdots \\ \frac{\partial F^{m}}{\partial x^{1}} & \ldots & \frac{\partial F^{m}}{\partial x^{n}}\end{array}\right)\left(\begin{array}{c}d x^{1} \\ \ldots \\ d x^{n}\end{array}\right)$

In this matrix notation we have to write vectors as vector-columns.

Theorem 1.9. For an arbitrary parametrized curve $x(t)$ in $\square^{n}$, the differential of a map $F: U \rightarrow \square^{m}$ (where $U \subset \square^{n}$ ) maps the velocity vector $x(t)$ to the velocity vector of the curve $F(x(t))$ in $\square^{m}:$
$\frac{d F(x(t))}{d t}=d F(x(t))(x(t))$

Proof. By the definition of the velocity vector,
$x(t+\Delta t)=x(t)+x(t) \cdot \Delta t+\alpha(\Delta t) \Delta t$

Where $\alpha(\Delta t) \rightarrow 0$ when $\Delta t \rightarrow 0$. By the definition of the differential,
$F(x+h)=F(x)+d F(x)(h)+\beta(h) \mid h$
Where $\beta(h) \rightarrow 0$ when $h \rightarrow 0$. we obtain
$F(x(t+\Delta t))=F(x+\underbrace{x(t) \cdot \Delta t+\alpha(\Delta t) \Delta t)}_{h}$
$=F(x)+d F(x)(x(t) \Delta t+\alpha(\Delta t) \Delta t)+$
$\beta(x(t) \Delta t+\alpha(\Delta t) \Delta t) .|x(t) \Delta t+\alpha(\Delta t) \Delta t|$
$=F(x)+d F(x)(x(t) \Delta t+\gamma(\Delta t) \Delta t$
For some $\gamma(\Delta t) \rightarrow 0$ when $\Delta t \rightarrow 0$. This precisely means that $d F(x) x(t)$ is the velocity vector of $F(x)$. As every vector attached to a point can be viewed as the velocity vector of some curve
passing through this point, this theorem gives a clear geometric picture of $d F$ as a linear map on vectors.

Theorem 1.10 Suppose we have two maps $F: U \rightarrow V \quad$ and $\quad G: V \rightarrow W, \quad$ where $U \subset \square^{n}, V \subset \square^{m}, W \subset \square^{p}$ (open domains). Let $F: x \mapsto y=F(x)$. Then the differential of the composite map $G o F: U \rightarrow W$ is the composition of the differentials of $F$ and $G$ :
$d(G o F)(x)=d G(y) o d F(x)$
Proof. We can use the description of the differential .Consider a curve $x(t)$ in $\square^{n}$ with the velocity vector $x$. Basically, we need to know to which vector in $\square^{p}$ it is taken by $d(G o F)$. the curve $(G o F)(x(t)=G(F(x(t))$. By the same theorem, it equals the image under $d G$ of the Anycast Flow vector to the curve $F(x(t))$ in $\square^{m}$. Applying the theorem once again, we see that the velocity vector to the curve $F(x(t))$ is the image
under $d F$ of the vector $x(t)$. Hence $d(G o F)(x)=d G(d F(x))$ for an arbitrary vector $x$.

Corollary 1.0. If we denote coordinates in $\square^{n}$ by $\left(x^{1}, \ldots, x^{n}\right)$ and in $\square^{m}$ by $\left(y^{1}, \ldots, y^{m}\right)$, and write $d F=\frac{\partial F}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial F}{\partial x^{n}} d x^{n}$
$d G=\frac{\partial G}{\partial y^{1}} d y^{1}+\ldots+\frac{\partial G}{\partial y^{n}} d y^{n}$,
Then the chain rule can be expressed as follows:
$d(G o F)=\frac{\partial G}{\partial y^{1}} d F^{1}+\ldots+\frac{\partial G}{\partial y^{m}} d F^{m}$,
Where $d F^{i}$ are taken from (1). In other words, to get $d(G o F)$ we have to substitute into (2) the expression for $d y^{i}=d F^{i}$ from (3). This can also be expressed by the following matrix formula:
$d(G o F)=\left(\begin{array}{ccc}\frac{\partial G^{1}}{\partial y^{1}} & \ldots & \frac{\partial G^{1}}{\partial y^{m}} \\ \ldots & \ldots & \ldots \\ \frac{\partial G^{p}}{\partial y^{1}} & \ldots & \frac{\partial G^{p}}{\partial y^{m}}\end{array}\right)\left(\begin{array}{ccc}\frac{\partial F^{1}}{\partial x^{1}} & \ldots & \frac{\partial F^{1}}{\partial x^{n}} \\ \ldots & \ldots & \ldots \\ \frac{\partial F^{m}}{\partial x^{1}} & \ldots & \frac{\partial F^{m}}{\partial x^{n}}\end{array}\right)\left(\begin{array}{c}d x^{1} \\ \ldots \\ d x^{n}\end{array}\right)$

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i.e., if $d G$ and $d F$ are expressed by matrices of partial derivatives, then $d(G o F)$ is expressed by the product of these matrices. This is often written as

$$
\left(\begin{array}{ccc}
\frac{\partial z^{1}}{\partial x^{1}} & \ldots & \frac{\partial z^{1}}{\partial x^{n}} \\
\ldots & \ldots & \ldots \\
\frac{\partial z^{p}}{\partial x^{1}} & \ldots & \frac{\partial z^{p}}{\partial x^{n}}
\end{array}\right)=\left(\begin{array}{lll}
\frac{\partial z^{1}}{\partial y^{1}} & \ldots & \frac{\partial z^{1}}{\partial y^{m}} \\
\ldots & \ldots & \ldots \\
\frac{\partial z^{p}}{\partial y^{1}} & \ldots & \frac{\partial z^{p}}{\partial y^{m}}
\end{array}\right)
$$

$$
\left(\begin{array}{cc}
\frac{\partial y^{1}}{\partial x^{1}} & \ldots \tag{5}
\end{array} \frac{\partial y^{1}}{\partial x^{n}}\right)
$$

Or
$\frac{\partial z^{\mu}}{\partial x^{a}}=\sum_{i=1}^{m} \frac{\partial z^{\mu}}{\partial y^{i}} \frac{\partial y^{i}}{\partial x^{a}}$,
Where it is assumed that the dependence of $y \in \square^{m}$ on $x \in \square^{n}$ is given by the map $F$, the dependence of $z \in \square^{p}$ on $y \in \square^{m}$ is given by the map $G$, and the dependence of $z \in \square^{p}$ on $x \in \square^{n}$ is given by the composition GoF .

Definition 1.6. Consider an open domain $U \subset \square^{n}$. Consider also another copy of $\square^{n}$, denoted for distinction $\square_{y}^{n}$, with the standard coordinates $\left(y^{1} \ldots y^{n}\right)$. A system of coordinates in the open domain $U$ is given by a map $F: V \rightarrow U$, where $V \subset \square_{y}^{n}$ is an open domain of $\square{ }_{y}^{n}$, such that the following three conditions are satisfied :
(1) $\quad F$ is smooth;
(2) $F$ is invertible;
(3) $F^{-1}: U \rightarrow V$ is also smooth

The coordinates of a point $x \in U$ in this system are the standard coordinates of $F^{-1}(x) \in \square_{y}^{n}$ In other words,

$$
\begin{equation*}
F:\left(y^{1} \ldots, y^{n}\right) \mapsto x=x\left(y^{1} \ldots, y^{n}\right) \tag{1}
\end{equation*}
$$

Here the variables $\left(y^{1} \ldots, y^{n}\right)$ are the "new" coordinates of the point $x$

Example 1.2. $\quad$ Consider a curve in $\square^{2}$ specified in polar coordinates as

$$
\begin{equation*}
x(t): r=r(t), \varphi=\varphi(t) \tag{1}
\end{equation*}
$$

We can simply use the chain rule. The map $t \mapsto x(t)$ can be considered as the composition of the maps $t \mapsto(r(t), \varphi(t)),(r, \varphi) \mapsto x(r, \varphi)$. Then, by the chain rule, we have
$\dot{x}=\frac{d x}{d t}=\frac{\partial x}{\partial r} \frac{d r}{d t}+\frac{\partial x}{\partial \varphi} \frac{d \varphi}{d t}=\frac{\partial x}{\partial r} \dot{r}+\frac{\partial x}{\partial \varphi} \dot{\varphi}$
Here $r$ and $\varphi$ are scalar coefficients depending on $t$, whence the partial derivatives $\partial x / \partial r, \partial x / \partial \varphi$ are vectors depending on point in $\square^{2}$. We can compare this with the formula in the "standard" coordinates:
$x=e_{1} x+e_{2} y$. Consider the vectors $\partial x / \partial r, \partial x / \partial \varphi$. Explicitly we have
$\frac{\partial x}{\partial r}=(\cos \varphi, \sin \varphi)$
$\frac{\partial x}{\partial \varphi}=(-r \sin \varphi, r \cos \varphi)$
From where it follows that these vectors make a basis at all points except for the origin (where $r=0$ ). It is instructive to sketch a picture, drawing vectors corresponding to a point as starting from that point. Notice that $\partial x / \partial r, \partial x / \partial \varphi$ are, respectively, the velocity vectors for the curves $r \mapsto x(r, \varphi)$ ( $\varphi=\varphi_{0}$ fixed) and $\varphi \mapsto x(r, \varphi)\left(r=r_{0}\right.$ fixed $)$. We can conclude that for an arbitrary curve given in polar coordinates the velocity vector will have components $(r, \varphi)$ if as a basis we take $e_{r}:=\partial x / \partial r, e_{\varphi}:=\partial x / \partial \varphi:$
$x=e_{r} r+e_{\varphi} \varphi$
A characteristic feature of the basis $e_{r}, e_{\varphi}$ is that it is not "constant" but depends on point. Vectors "stuck to points" when we consider curvilinear coordinates.
Proposition 1.3. The velocity vector has the same appearance in all coordinate systems.
Proof. Follows directly from the chain rule and the transformation law for the basis $e_{i}$. In particular, the elements of the basis $e_{i}=\partial x / \partial x^{i}$ (originally, a formal notation) can be understood directly as the velocity vectors of the coordinate lines $x^{i} \mapsto x\left(x^{1}, \ldots, x^{n}\right) \quad$ (all coordinates but $x^{i}$ are fixed). Since we now know how to handle velocities in arbitrary coordinates, the best way to treat the

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differential of a map $F: \square^{n} \rightarrow \square^{m}$ is by its action on the velocity vectors. By definition, we set
$d F\left(x_{0}\right): \frac{d x(t)}{d t}\left(t_{0}\right) \mapsto \frac{d F(x(t))}{d t}\left(t_{0}\right)$

Now $d F\left(x_{0}\right)$ is a linear map that takes vectors attached to a point $x_{0} \in \square^{n}$ to vectors attached to the point $F(x) \in \square^{m}$
$d F=\frac{\partial F}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial F}{\partial x^{n}} d x^{n}$
$\left(e_{1}, \ldots, e_{m}\right)\left(\begin{array}{ccc}\frac{\partial F^{1}}{\partial x^{1}} & \ldots & \frac{\partial F^{1}}{\partial x^{n}} \\ \ldots & \ldots & \ldots \\ \frac{\partial F^{m}}{\partial x^{1}} & \ldots & \frac{\partial F^{m}}{\partial x^{n}}\end{array}\right)\left(\begin{array}{c}d x^{1} \\ \ldots \\ d x^{n}\end{array}\right)$,
In particular, for the differential of a function we always have
$d f=\frac{\partial f}{\partial x^{1}} d x^{1}+\ldots+\frac{\partial f}{\partial x^{n}} d x^{n}$,
Where $x^{i}$ are arbitrary coordinates. The form of the differential does not change when we perform a change of coordinates.

Example 1.3 Consider a 1 -form in $\square^{2}$ given in the standard coordinates:
$A=-y d x+x d y$ In the polar coordinates we will have $x=r \cos \varphi, y=r \sin \varphi$, hence
$d x=\cos \varphi d r-r \sin \varphi d \varphi$
$d y=\sin \varphi d r+r \cos \varphi d \varphi$
Substituting into $A$, we get
$A=-r \sin \varphi(\cos \varphi d r-r \sin \varphi d \varphi)$
$+r \cos \varphi(\sin \varphi d r+r \cos \varphi d \varphi)$
$=r^{2}\left(\sin ^{2} \varphi+\cos ^{2} \varphi\right) d \varphi=r^{2} d \varphi$
Hence $A=r^{2} d \varphi$ is the formula for $A$ in the polar coordinates. In particular, we see that this is again a 1 -form, a linear combination of the differentials of coordinates with functions as coefficients. Secondly, in a more conceptual way, we can define a 1 -form in a domain $U$ as a linear function on vectors at every point of $U$ : $\omega(v)=\omega_{1} v^{1}+\ldots+\omega_{n} v^{n}$,
If $v=\sum e_{i} v^{i}$, where $e_{i}=\partial x / \partial x^{i}$. Recall that the differentials of functions were defined as linear functions on vectors (at every point), and
$d x^{i}\left(e_{j}\right)=d x^{i}\left(\frac{\partial x}{\partial x^{j}}\right)=\delta_{j}^{i}$
at

Theorem 1.9. For arbitrary 1 -form $\omega$ and path $\gamma$ , the integral $\int_{\gamma} \omega$ does not change if we change parametrization of $\gamma$ provide the orientation remains the same.
Proof: Consider $\left\langle\omega(x(t)), \frac{d x}{d t^{\prime}}\right\rangle \quad$ and $\left\langle\omega\left(x\left(t\left(t^{\prime}\right)\right)\right), \frac{d x}{d t^{\prime}}\right\rangle \mathrm{As}$
$\left\langle\omega\left(x\left(t\left(t^{\prime}\right)\right)\right), \frac{d x}{d t^{\prime}}\right\rangle=\left\langle\left\langle\omega\left(x\left(t\left(t^{\prime}\right)\right)\right), \frac{d x}{d t^{\prime}}\right\rangle \cdot \frac{d t}{d t^{\prime}}\right.$,
Let $p$ be a rational prime and let $K=\square\left(\zeta_{p}\right)$. We write $\zeta$ for $\zeta_{p}$ or this section. Recall that $K$ has degree $\varphi(p)=p-1$ over $\square$. We wish to show that $O_{K}=\square[\zeta]$. Note that $\zeta$ is a root of $x^{p}-1$, and thus is an algebraic integer; since $\mathrm{O}_{K}$ is a ring we have that $\square[\zeta] \subseteq O_{K}$. We give a proof without assuming unique factorization of ideals. We begin with some norm and trace computations. Let $j$ be an integer. If $j$ is not divisible by $p$, then $\zeta^{j}$ is a primitive $p^{\text {th }}$ root of unity, and thus its conjugates are $\zeta, \zeta^{2}, \ldots, \zeta^{p-1}$. Therefore
$\operatorname{Tr}_{K / \square}\left(\zeta^{j}\right)=\zeta+\zeta^{2}+\ldots+\zeta^{p-1}=\Phi_{p}(\zeta)-1=-1$
If $p$ does divide $j$, then $\zeta^{j}=1$, so it has only the one conjugate 1 , and $\operatorname{Tr}_{K / \square}\left(\zeta^{j}\right)=p-1 \mathrm{By}$ linearity of the trace, we find that

$$
T r_{K / \square}(1-\zeta)=\operatorname{Tr}_{K / \square}\left(1-\zeta^{2}\right)=\ldots
$$

$=\operatorname{Tr}_{\text {K/ }}\left(1-\zeta^{p-1}\right)=p$
We also need to compute the norm of $1-\zeta$. For this, we use the factorization

$$
\begin{aligned}
& x^{p-1}+x^{p-2}+\ldots+1=\Phi_{p}(x) \\
& =(x-\zeta)\left(x-\zeta^{2}\right) \ldots\left(x-\zeta^{p-1}\right)
\end{aligned}
$$

Plugging in $x=1$ shows that

$$
p=(1-\zeta)\left(1-\zeta^{2}\right) \ldots\left(1-\zeta^{p-1}\right)
$$

Since the $\left(1-\zeta^{j}\right)$ are the conjugates of $(1-\zeta)$, this shows that $N_{K / \square}(1-\zeta)=p$ The key result

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for determining the ring of integers $O_{K}$ is the $\quad \operatorname{Tr}_{K / \square}(\alpha(1-\zeta)) \in p \square$, so $a_{0} \in \square \quad$ Next consider following.

## LEMMA 1.9

$$
(1-\zeta) O_{K} \cap \square=p \square
$$

Proof. We saw above that $p$ is a multiple of $(1-\zeta)$ in $O_{K}$, so the inclusion $(1-\zeta) O_{K} \cap \square \supseteq p \square \quad$ is immediate. Suppose now that the inclusion is strict. Since $(1-\zeta) O_{K} \cap \square$ is an ideal of $\square$ containing $p \square$ and $p \square$ is a maximal ideal of $\square$, we must have $(1-\zeta) O_{K} \cap \square=\square \quad$ Thus we can write $1=\alpha(1-\zeta)$
For some $\alpha \in O_{K}$. That is, $1-\zeta$ is a unit in $O_{K}$.

COROLLARY $1.1 \quad$ For any $\alpha \in O_{K}$,
$\operatorname{Tr}_{\text {KI }}((1-\zeta) \alpha) \in p . \square$
PROOF. We have

$$
\begin{aligned}
\operatorname{Tr}_{K / \square}( & (1-\zeta) \alpha)=\sigma_{1}((1-\zeta) \alpha)+\ldots+\sigma_{p-1}((1-\zeta) \alpha) \\
& =\sigma_{1}(1-\zeta) \sigma_{1}(\alpha)+\ldots+\sigma_{p-1}(1-\zeta) \sigma_{p-1}(\alpha) \\
& =(1-\zeta) \sigma_{1}(\alpha)+\ldots+\left(1-\zeta^{p-1}\right) \sigma_{p-1}(\alpha)
\end{aligned}
$$

Where the $\sigma_{i}$ are the complex embeddings
of $K$ (which we are really viewing as automorphisms of $K$ ) with the usual ordering. Furthermore, $1-\zeta^{j}$ is a multiple of $1-\zeta$ in $O_{K}$ for every $j \neq 0$. Thus
$\operatorname{Tr}_{K / \square}(\alpha(1-\zeta)) \in(1-\zeta) O_{K}$ Since the trace is also a rational integer.

PROPOSITION 1.4 Let $p$ be a prime number and let $K=\mid \square\left(\zeta_{p}\right)$ be the $p^{\text {th }}$ cyclotomic field. Then $O_{K}=\square\left[\zeta_{p}\right] \cong \square[x] /\left(\Phi_{p}(x)\right) ;$

Thus
$1, \zeta_{p}, \ldots, \zeta_{p}^{p-2}$ is an integral basis for $O_{K}$.
PROOF. Let $\alpha \in O_{K}$ and write
$\alpha=a_{0}+a_{1} \zeta+\ldots+a_{p-2} \zeta^{p-2} \quad$ With $\quad a_{i} \in \square$.
Then
$\alpha(1-\zeta)=a_{0}(1-\zeta)+a_{1}\left(\zeta-\zeta^{2}\right)+\ldots$
$+a_{p-2}\left(\zeta^{p-2}-\zeta^{p-1}\right)$
By the linearity of the trace and our above calculations we find that $T r_{K / \square}(\alpha(1-\zeta))=p a_{0}$ We also have
the algebraic integer
$\left(\alpha-a_{0}\right) \zeta^{-1}=a_{1}+a_{2} \zeta+\ldots+a_{p-2} \zeta^{p-3} ;$ This is an algebraic integer since $\zeta^{-1}=\zeta^{p-1}$ is. The same argument as above shows that $a_{1} \in \square$, and continuing in this way we find that all of the $a_{i}$ are in $\square$. This completes the proof.

Example 1.4 Let $K=\square$, then the local ring $\square(p)$ is simply the subring of $\square$ of rational numbers with denominator relatively prime to $p$. Note that this ring $\square_{(p)}$ is not the ring $\square_{p}$ of $p$-adic integers; to get $\square_{p}$ one must complete $\square{ }_{(p)}$. The usefulness of $O_{K, p}$ comes from the fact that it has a particularly simple ideal structure. Let $a$ be any proper ideal of $O_{K, p}$ and consider the ideal $a \cap O_{K}$ of $O_{K}$. We claim that $a=\left(a \cap O_{K}\right) O_{K, p} ; \quad$ That is, that $a$ is generated by the elements of $a$ in $a \cap O_{K}$. It is clear from the definition of an ideal that $a \supseteq\left(a \cap O_{K}\right) O_{K, p}$. To prove the other inclusion, let $\alpha$ be any element of $a$. Then we can write $\alpha=\beta / \gamma \quad$ where $\quad \beta \in O_{K} \quad$ and $\quad \gamma \notin p$. In particular, $\beta \in a$ (since $\beta / \gamma \in a$ and $a$ is an ideal), so $\beta \in O_{K}$ and $\gamma \notin p$. so $\beta \in a \cap O_{K}$. Since $\quad 1 / \gamma \in O_{K, p}$, this implies that $\alpha=\beta / \gamma \in\left(a \cap O_{K}\right) O_{K, p}$, as claimed.We can use this fact to determine all of the ideals of $O_{K, p}$. Let $a$ be any ideal of $O_{K, p}$ and consider the ideal factorization of $a \cap O_{K}$ in $O_{K}$. write it as $a \cap O_{K}=p^{n} b$ For some $n$ and some ideal $b$, relatively prime to $p$. we claim first that $b O_{K, p}=O_{K, p}$. We now find that

$$
a=\left(a \cap O_{K}\right) O_{K, p}=p^{n} b O_{K, p}=p^{n} O_{K, p}
$$

Since $b O_{K, p}$. Thus every ideal of $O_{K, p}$ has the form $p^{n} O_{K, p}$ for some $n$; it follows immediately that $O_{K, p}$ is noetherian. It is also now clear that $p^{n} O_{K, p}$ is the unique non-zero prime ideal in $O_{K, p}$. Furthermore, the inclusion $O_{K} \mapsto O_{K, p} / p O_{K, p}$ Since $p O_{K, p} \cap O_{K}=p$, this map is also

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surjection, since the residue class of $\alpha / \beta \in O_{K, p}$ (with $\alpha \in O_{K}$ and $\beta \notin p$ ) is the image of $\alpha \beta^{-1}$ in $O_{K / p}$, which makes sense since $\beta$ is invertible in $O_{K / p}$. Thus the map is an isomorphism. In particular, it is now abundantly clear that every nonzero prime ideal of $O_{K, p}$ is maximal. To
show that $O_{K, p}$ is a Dedekind domain, it remains to show that it is integrally closed in $K$. So let $\gamma \in K$ be a root of a polynomial with coefficients in $O_{K, p}$; write this polynomial as $x^{m}+\frac{\alpha_{m-1}}{\beta_{m-1}} x^{m-1}+\ldots+\frac{\alpha_{0}}{\beta_{0}} \quad$ With $\quad \alpha_{i} \in O_{K} \quad$ and $\beta_{i} \in O_{K-p}$. Set $\beta=\beta_{0} \beta_{1} \ldots \beta_{m-1}$. Multiplying by $\beta^{m}$ we find that $\beta \gamma$ is the root of a monic polynomial with coefficients in $O_{K}$. Thus $\beta \gamma \in O_{K} ; \quad$ since $\quad \beta \notin p$, we have $\beta \gamma / \beta=\gamma \in O_{K, p}$. Thus $O_{K, p}$ is integrally close in $K$.

COROLLARY 1.2. Let $K$ be a number field of degree $n$ and let $\alpha$ be in $O_{K}$ then $N_{K / \square}^{\prime}\left(\alpha O_{K}\right)=\left|N_{K / \square}(\alpha)\right|$
PROOF. We assume a bit more Galois theory than usual for this proof. Assume first that $K / \square$ is Galois. Let $\sigma$ be an element of $\operatorname{Gal}(K / \square)$. It is clear that $\sigma\left(O_{K}\right) / \sigma(\alpha) \cong O_{K / \alpha} ; \quad$ since $\sigma\left(O_{K}\right)=O_{K}$, this shows that $N_{K / \square}^{\prime}\left(\sigma(\alpha) O_{K}\right)=N_{K / \square}^{\prime}\left(\alpha O_{K}\right)$. Taking the product over all $\sigma \in \operatorname{Gal}(K / \square)$, we have $N_{K / \square}^{\prime}\left(N_{K / \square}(\alpha) O_{K}\right)=N_{K / \square}^{\prime}\left(\alpha O_{K}\right)^{n} \quad$ Since $N_{K / \square}(\alpha)$ is a rational integer and $O_{K}$ is a free $\square$ module of rank $n$,
$O_{K} / N_{K / \square}(\alpha) O_{K} \quad$ Will have order $N_{\text {K }}(\alpha)^{n}$; therefore

$$
N_{K / \square}^{\prime}\left(N_{K / \square}(\alpha) O_{K}\right)=N_{K / \square}\left(\alpha O_{K}\right)^{n}
$$

This completes the proof. In the general case, let $L$ be the Galois closure of $K$ and set $[L: K]=m$.

## B. Authors and Affiliations

Dr Akash Singh is working with IBM Corporation as an IT Architect and has been designing Mission Critical System and Service

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