

Basic of Proof

Last updated: Saturday 19th December, 2015 01:20

A good chunk of this class will be about proof. This is most likely to be the first place you learn about mathematical proof. You may have taken some math courses or even calculus before. But this is something different. This class is all about reasoning which is in fact the real heart of math.

Let us start consider what exactly is a proof. The formal definition of proof would not do us any good. To understand what a proof is we must understand the “feeling” when we have proved something. This can be shown with the following five card trick.

The Five Card Trick

Magic show is like mathematical theorem. Theorem claims that something is true. Magic just put the truth right in front of our eyes and left us wonder how that works. Proving is like fully understanding how the magic works. As you read this trick, keep in mind that what we want you to understand that feeling when we have fully understood something.

Here is what the audience will see in the trick

- A volunteer pick 5 cards showed it to the magician.
- The magician then look at these 5 cards and return one card to volunteer. The rest of the cards are laid out on a table.
- A random stranger comes in inspect the cards on the table and tell the card the magician return to the volunteer?

So, the first question we have would be how did the stranger figure out the suit? If you have seen it for a few times, I’m sure you will figure out that it is as simple as the suit of the first card.

Does this mean that we fully understand the suit part of the trick? Of course not. Even

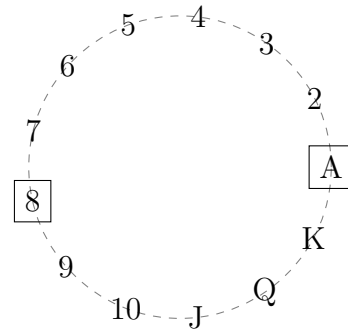
though we know that the stranger figure out the suit from the first card. How can the magician guarantee that he will have two cards of the same suit such that to leave one on the table and another to hand back to the volunteer?

- You will learn this later. It is called the pigeon hole principle. There are 4 suit and since the volunteer pick 5 cards you are guarantee to have at least one suit that has at least two cards.

Again, we are not done yet. We still have the question of the rank left. The stranger gets the rank correct too. If you think about it, it must be the other three cards that the magician laid out on the table. Of course, the magician has no control over the rank of the 3 cards. So, the only tool of communication available to the magician would be the ordering of the three cards on the table High(H), Medium(M) and Low(L).

However, there are only $3 \times 2 \times 1 = 6$ way to arrange HML. Yet, there are 13 rank. This alone is not enough for the magician and the stranger to communicate. As in most proof, we guess, we fail and we guess again.

Here is the important part. The card that the magician return is always the double suit card. If we arrange the rank of cards in a circle then pick any two points the shortest distance between the two cards is at most $\frac{13-1}{2} = 6$.



This means that we can use the first card as the base then use the other three card to communicate the shift we can really convey information about 13 cards.

Therefore, to perform this trick all you need to do is to agree before hand which arrangement of HML means which number from 1 to 6. The one I use in the class is

LMH	1
LHM	2
MLH	3
MHL	4
HLM	5
HML	6

Also you will need to communicate which way to shift the card. For example, if the cards the volunteer pick are

$$3\clubsuit, 2\heartsuit, A\spadesuit, 5\spadesuit, 7\diamondsuit$$

From this, we want the stranger to do $A\spadesuit + 4$ to get $5\spadesuit$. Therefore, we should return $5\spadesuit$ to the volunteer. After that I should arrange the card on the table to represent $A\spadesuit + 4$ which is $A\spadesuit + MHL$. Therefore the card on the table would be (if you have same number you and rank the suit in someway ex: slave ranking).

$$A\spadesuit, 3\clubsuit, 7\diamondsuit, 2\heartsuit$$

When the stranger comes in and look at the table, it is clear to him that the suit of the hidden card has to be \spadesuit . Plus the amount of shift he needs to do is $MHL=4$. Thus, the stranger then do the arithmetic $A\spadesuit + 4 = 5\spadesuit$.

With all this, we feel that we have completed the understanding of the magic. We can actually replicate the magic. No question left to ask. It is important we keep questioning ourselves if there is anything left to ask – Did we just fool ourself?

Vocabulary

To make writing proof short and make it easier to communicate with other people let us first learn some vocabulary.

Basic Set Notation

In this class, we will be dealing with set a lot.

Set is loosely a collection of things the order doesn't matter. For example,

$$A = \{\text{cat, dog, mouse}\} \quad (1)$$

$$B = \{1, 2, 3\} \quad (2)$$

$$C = \{a \in I^+ | a \text{ is odd}\} \quad (3)$$

$$D = \{x \in \mathbb{R} | x^2 - 2x + 1 = 0\} \quad (4)$$

There are also simple set operation that is union and intersection. The union of the two set A and B is a set that contains all the elements in A and all the elements in B . For example,

$$\{1, 2, 3\} \cup \{2, 3, 4\} = \{1, 2, 3, 4\}$$

The intersection of two set, A and B , is a set that contains all the element that presents in both set A and B . For example,

$$\{1, 2, 3\} \cap \{2, 3, 4\} = \{2, 3\}$$

Proof

This class also deal with proofing stuff a lot. We are going to give a loose definition of proof here as a method of ascertaining the truth.

Def: A [proposition](#) is a statement that is true or false.

A proposition doesn't have to be true. It can be false. We don't even need to know the answer whether it is true or false. All we need to know is that it is either true or false.

Example of something that is a proposition:

$$2 + 3 = 5$$

$$2 + 3 = 1$$

Example of statement that is not a proposition:

What is love♥?

What is the meaning of life universe and everything? (42 By the way)

This statement is false.

Here are some example to give you an idea of proof:

Example 1:

Theorem: There are xxx students in this class.

Proof: I just counted. \square

Example 2:

Theorem: If $x > 2$ then $x^2 > 4$.

Proof:

$$\begin{aligned} x &> 2 \\ x \cdot x &> 2 \cdot x > 2 \cdot 2 \quad \square \end{aligned}$$

Example 3:

Theorem: If $x \geq 2$ then $x^2 > 5$.

Proof: False. Counter example $x = 2$, $x^2 = 4 < 5$. \square

Sometime counter example is not so easy to find

Example 4:

Theorem: For $n \in I$ if $n > 0$ then $n^2 + n + 41$ is a prime.

False counter example of $n=41$.

Example 5:

There exists a real number x such that the square is less than one.

$$\exists x \in \mathbb{R} \text{ such that } x^2 < 1$$

Predicate and Qualifier

Def: A **predicate** is a proposition whose truth value depends on the value of the variable. You can think about this as a function that takes in a value then return true/false.

For example,

$$n^2 + n + 41 \text{ is a prime.}$$

is a predicate since the truth value of the statement depends on the variable n .

The previous theorem contains qualifier and proposition.

$$\begin{array}{c} \forall n \in I, n \geq 0 \quad \underbrace{n^2 + n + 41 \text{ is a prime}}_{\text{Proposition}} \\ \uparrow \\ \text{quantifier} \end{array}$$

The symbol \forall reads for all. The proposition above is true if and only if the predicate that

follows is true for every single number $n \in I$. Thus since $n = 41$ doesn't make it true. The proposition above is false.

There is a related symbol for requiring just element in the set to give make it true.

$$\begin{array}{c} \exists n \in I, n \geq 0 \quad \underbrace{n^2 + n + 41 \text{ is a prime}}_{\text{Proposition}} \\ \uparrow \\ \text{quantifier} \end{array}$$

The statement above reads for some(there exists) an integer n such that the following predicate is true. The proposition is true if we can find just a number to make the predicate true. The above proposition is true since $n = 0$ make the predicate true.

Example 6:

All real number x has the square less than one.

$$\forall x \in \mathbb{R}, x^2 < 1$$

Example 7:

There exists a male student in this room

$$\exists x \in \text{Student}, x \text{ is Male}$$

Example 8: Euler Conjecture

Theorem: $a^5 + b^5 + c^5 + d^5 = e^5$ has no integer solution

$$\forall a, b, c, d, e \in I^+, a^5 + b^5 + c^5 + d^5 \neq e^5$$

The theorem is actually false since

$$27^5 + 84^5 + 110^5 + 133^5 = 144^5$$

But it took 200 years to find it. One of the shortest paper ever.^a

^a<http://www.ams.org/journals/bull/1966-72-06/S0002-9904-1966-11654-3/S0002-9904-1966-11654-3.pdf>

Example 9:

Another euler conjecture. $a^4 + b^4 + c^4 = d^4$ has no integer solution. This is also false. The first solution is

$$a = 95800$$

$$b = 217519$$

$$c = 414560$$

$$d = 422481$$

Example 10:

$313(x^3 + y^3) = z^3$ has no positive integer solution.

This is also false but the first z is more than 1,000 digit.

Example 11: Four color theorem

Every map can be color with 4 color such that no adjacent area has the same color.

There are many failed attempt on this but in the alst 30 years or so people are able to use computer to check almost every case. But that is considered not elegant. Right now, there is a short proof in 2008.

Example 12:

Every even integer is a sum of two prime numbers.

$$\forall x \in \mathbb{E}, \exists a, b \in \mathbb{P} \text{ such that } a + b = x$$

\uparrow \uparrow
 Even integer Prime

This remains unproven for several hundred years already.

163 The above example is an example of using
 164 multiple quantifier together. We must be a bit
 165 more careful than usual when using more than
 166 one quantifier. For example, the proposition,

$$\forall x \in I, \exists y \in I \text{ such that } x + y = 1,$$

167 is true since for every integer x we can find an
 168 integer $y = 1 - x$ such that the sum is 1.

169 However, the proposition,

$$\exists y \in I \text{ such that } x + y = 1 \forall x \in I$$

170 is not true. The proposition is asking for whether
 171 there is one y that can add to any x such that
 172 the sum is always 1. This is not true since

- 173 • Let x_1 be the first solution, $y + x_1 = 1$
- 174 • Consider $x_2 = x_1 + 1$
- 175 • The proposition require also that $y + x_2 = 1$
- 176 • But

$$\begin{aligned} y + x_2 &= y + (x_1 + 1) \\ &= (y + x_1) + 1 \\ &= 1 + 1 = 2. \end{aligned}$$

- 177 • Therefore, $y + x_2 \neq 1$. The proposition is
 178 false.

Logical Operators

179 Let P be a proposition. There are couple things
 180 we can do with propositions.
 181

182 Not

183 We can consider the negate(\sim) of the proposi-
184 tion. For example,

185 This car is red

186 The negate is just

187 This car not red

188 We can also write a truth table for the nega-
189 tion

P	$\sim P$
T	F
F	T

191 And

192 The and(\wedge) operator requires that both proposi-
193 tions to be true. For example,

194 This car is red *and* has 4 doors

195 This will be true if the car is red and has 4 doors.
196 A car that is blue but has 4 doors is not qualified.

197 The truth table for and operator is shown be-
198 low

P	Q	$P \wedge Q$
T	T	T
T	F	F
F	T	F
F	F	F

200 Or

201 The or(\vee) operator requires that at least one of
202 the proposition is true.

203 The car is red *or* has 4 door.

204 The above proposition is true if the car is 2 door
205 red car.

206 The truth table for or operator is shown be-
207 low

P	Q	$P \vee Q$
T	T	T
T	F	T
F	T	T
F	F	F

209 Imply

210 The imply/if-then(\rightarrow) operator indicate an infer-
211 ral or a promise of some kind.

212 If you pay attention in class, you will get an A.

213 This statement is false only if you pay attention
214 in class but you didn't get an A. Of course, the
215 predicate above is still true if there is a student
216 in the class that never pay atten but get an A.
217 But, please please do the homework.

218 The truth table for imply operator is shown
219 below

P	Q	$P \rightarrow Q$
T	T	T
T	F	F
F	T	T
F	F	T

221 Equivalent

222 The equivalent/if-and-only-if/iff(\iff) indicates
223 the equivalence of the truth value of the two
224 proposition.

225 You will get an A if and only if you pay
226 attention in class.

227 The proposition above means that if you pay at-
228 tention in class you will get an A and if you don't
229 then you won't.

230 The truth tale for iff is shown below

P	Q	$P \iff Q$
T	T	T
T	F	F
F	T	F
F	F	T

232 Combination of those

233 We can combine all these operator as well. Let
234 us show the first identity:

$$(P \rightarrow Q) \wedge (Q \rightarrow P) = P \iff Q$$

235 To show that the above proposition is true we
236 need to show that it is true of all value of P and
237 Q . So, the simplest way is to just check all the
238 cases:

P	Q	$P \rightarrow Q$	$Q \rightarrow P$	$(P \rightarrow Q) \wedge (Q \rightarrow P)$	$P \iff Q$
T	T	T	T	T	T
T	F	F	T	F	F
F	T	F	F	F	F
F	F	T	T	T	T

239 The above truth table shows that the last
 240 two column which are the value of the left hand
 241 side(LHS) statement and the value of the right
 242 hand side(RHS) are the same for all cases.

243 Therefore,

$$(P \rightarrow Q) \wedge (Q \rightarrow P) = P \iff Q$$

244 As an exercise, you should show that

$$P \rightarrow Q = \sim Q \rightarrow \sim P$$

245 You will learn this later it is called contrapositive.