



CS215 DISCRETE MATH

Dr. QI WANG

Department of Computer Science and Engineering

Office: Room413, CoE South Tower

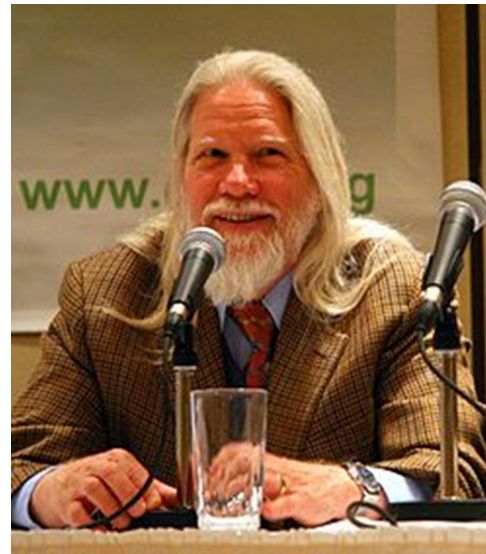
Email: wangqi@sustech.edu.cn

Cryptography History

- History (from 1976)

- ◇ W. Diffie, M. Hellman, “New direction in cryptography”, *IEEE Transactions on Information Theory*, vol. 22, pp. 644-654, 1976.

“We stand today on the brink of a revolution in cryptography.”



Bailey W. Diffie



Martin E. Hellman

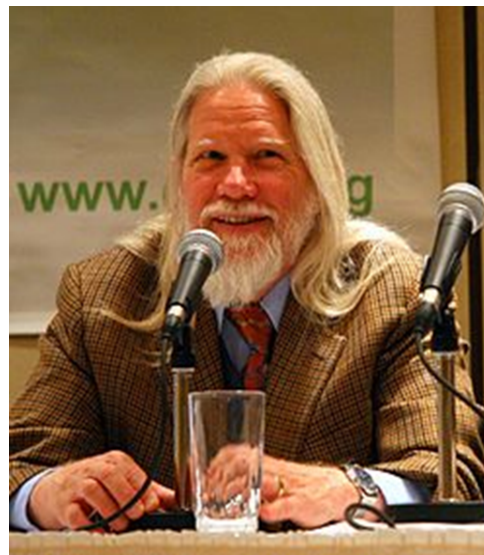
Cryptography History

■ History (from 1976)

◇ W. Diffie, M. Hellman, “New direction in cryptography”, *IEEE Transactions on Information Theory*, vol. 22, pp. 644-654, 1976.

“We stand today on the brink of a revolution in cryptography.”

2015 **Turing Award**



Bailey W. Diffie



Martin E. Hellman

| | | |
|------|---|--|
| 2015 | Martin E. Hellman Whitfield Diffie | For fundamental contributions to modern cryptography . Diffie and Hellman's groundbreaking 1976 paper, "New Directions in Cryptography," ^[39] introduced the ideas of public-key cryptography and digital signatures, which are the foundation for most regularly-used security protocols on the internet today. ^[40] |
|------|---|--|

Public Key Cryptography

- Alice wants to send a message to Bob



Public Key Cryptography

- Alice wants to send a message to Bob



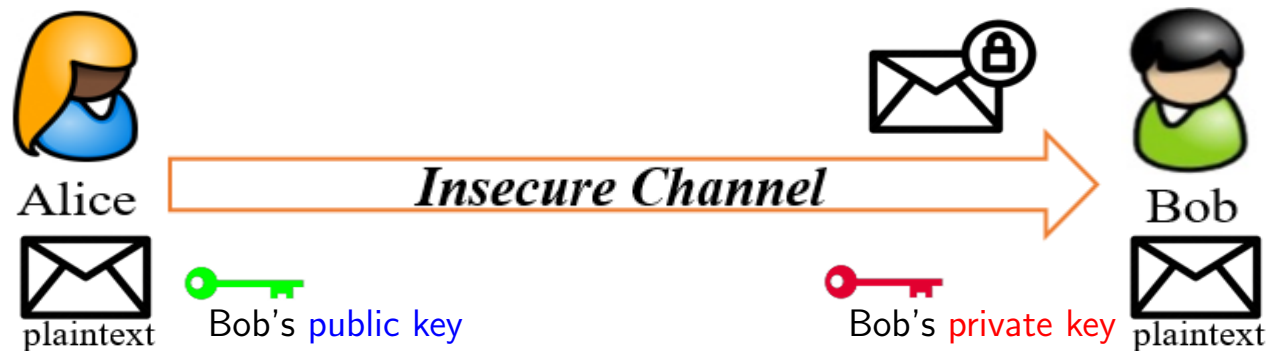
Public Key Cryptography

- Alice wants to send a message to Bob



Public Key Cryptography

- Alice wants to send a message to Bob



Public Key Cryptography

- Alice wants to send a message to Bob



Ronald L. Rivest



Adi Shamir



Leonard M. Adleman

R. Rivest, A. Shamir, L. Adleman, "A method for obtaining digital signatures and public-key cryptosystems",
Communications of the ACM, vol. 21-2, pages 120-126, 1978.

RSA Public Key Cryptosystem

- Rivest-Shamir-Adleman 2002 Turing Award

| | | |
|------|--|---|
| 2002 | Ronald L. Rivest , Adi Shamir and Leonard M. Adleman | For their ingenious contribution for making public-key cryptography useful in practice. |
|------|--|---|

RSA Public Key Cryptosystem

- Rivest-Shamir-Adleman 2002 Turing Award

| | | |
|------|--|---|
| 2002 | Ronald L. Rivest , Adi Shamir and Leonard M. Adleman | For their ingenious contribution for making public-key cryptography useful in practice. |
|------|--|---|

Pick two **large** primes, p and q . Let $n = pq$, then $\phi(n) = (p - 1)(q - 1)$. Encryption and decryption keys e and d are selected such that

- $\gcd(e, \phi(n)) = 1$
- $ed \equiv 1 \pmod{\phi(n)}$

RSA Public Key Cryptosystem

- Rivest-Shamir-Adleman 2002 **Turing Award**

| | | |
|------|--|---|
| 2002 | Ronald L. Rivest , Adi Shamir and Leonard M. Adleman | For their ingenious contribution for making public-key cryptography useful in practice. |
|------|--|---|

Pick two **large** primes, p and q . Let $n = pq$, then $\phi(n) = (p - 1)(q - 1)$. Encryption and decryption keys e and d are selected such that

- $\gcd(e, \phi(n)) = 1$
- $ed \equiv 1 \pmod{\phi(n)}$

$$C = M^e \bmod n \text{ (RSA encryption)}$$

$$M = C^d \bmod n \text{ (RSA decryption)}$$



RSA Public Key Cryptosystem

- $C = M^e \bmod n$ (RSA **encryption**)

$$M = C^d \bmod n \text{ (RSA **decryption**)}$$

Theorem (*Correctness*) : Let p and q be two odd primes, and define $n = pq$. Let e be relatively prime to $\phi(n)$ and let d be the multiplicative inverse of e modulo $\phi(n)$. For each integer x such that $0 \leq x < n$,

$$x^{ed} \equiv x \pmod{n}.$$



RSA Public Key Cryptosystem

- $C = M^e \bmod n$ (RSA **encryption**)

$$M = C^d \bmod n \text{ (RSA **decryption**)}$$

Theorem (*Correctness*) : Let p and q be two odd primes, and define $n = pq$. Let e be relatively prime to $\phi(n)$ and let d be the multiplicative inverse of e modulo $\phi(n)$. For each integer x such that $0 \leq x < n$,

$$x^{ed} \equiv x \pmod{n}.$$

Q : How to prove this?



RSA Public Key Cryptosystem: Example

| | | | | | | |
|--------------------|-----|-----|-----|-----------|-----|-----|
| Parameters: | p | q | n | $\phi(n)$ | e | d |
| | 5 | 11 | 55 | 40 | 7 | 23 |



RSA Public Key Cryptosystem: Example

| | | | | | | |
|--------------------|-----|-----|-----|-----------|-----|-----|
| Parameters: | p | q | n | $\phi(n)$ | e | d |
| | 5 | 11 | 55 | 40 | 7 | 23 |

Public key: (7, 55)

Private key: 23



RSA Public Key Cryptosystem: Example

Parameters:

| p | q | n | $\phi(n)$ | e | d |
|-----|-----|-----|-----------|-----|-----|
| 5 | 11 | 55 | 40 | 7 | 23 |

Public key: (7, 55)

Private key: 23

Encryption: $M = 28, C = M^7 \bmod 55 = 52$

Decryption: $M = C^{23} \bmod 55 = 28$



RSA Public Key Cryptosystem: Parameters

Parameters: p q n $\phi(n)$ e d

Public key: (e, n)

Private key: d

$p, q, \phi(n)$ must be kept **secret!**



RSA Public Key Cryptosystem: Parameters

Parameters: p q n $\phi(n)$ e d

Public key: (e, n)

Private key: d

$p, q, \phi(n)$ must be kept **secret**!

Q : Why?

RSA Public Key Cryptosystem: Parameters

Parameters: p q n $\phi(n)$ e d

Public key: (e, n)

Private key: d

p , q , $\phi(n)$ must be kept **secret**!

Q : Why?

Comment: It is believed that determining $\phi(n)$ is **equivalent** to factoring n . Meanwhile, determining d given e and n , appears to be at least as time-consuming as **the integer factoring problem**.

RSA Public Key Cryptosystem: Parameters

Parameters: p q n $\phi(n)$ e d

Public key: (e, n)

Private key: d

$p, q, \phi(n)$ must be kept **secret**!

Q : Why?

Comment: It is believed that determining $\phi(n)$ is **equivalent** to factoring n . Meanwhile, determining d given e and n , appears to be at least as time-consuming as **the integer factoring problem**.

CS 208 – Algorithm Design and Analysis



The Security of the RSA

In practice, RSA keys are typically 1024 to 2048 bits long.



The Security of the RSA

In practice, RSA keys are typically 1024 to 2048 bits long.

Remark: There are some suggestions for choosing p and q .

A. Salomaa, *Public-Key Cryptography*, 2nd Edition, Springer, 1996, pp. 134-136.



The Security of the RSA

In practice, RSA keys are typically 1024 to 2048 bits long.

Remark: There are some suggestions for choosing p and q .

A. Salomaa, *Public-Key Cryptography*, 2nd Edition, Springer, 1996, pp. 134-136.

Q : Consider the RSA system, where $n = pq$ is the modulus. Let (e, d) be a key pair for the RSA. Define

$$\lambda(n) = \text{lcm}(p - 1, q - 1)$$

and compute $d' = e^{-1} \bmod \lambda(n)$. Will decryption using d' instead of d still work?



Applications of RSA

- SSL/TLS protocol



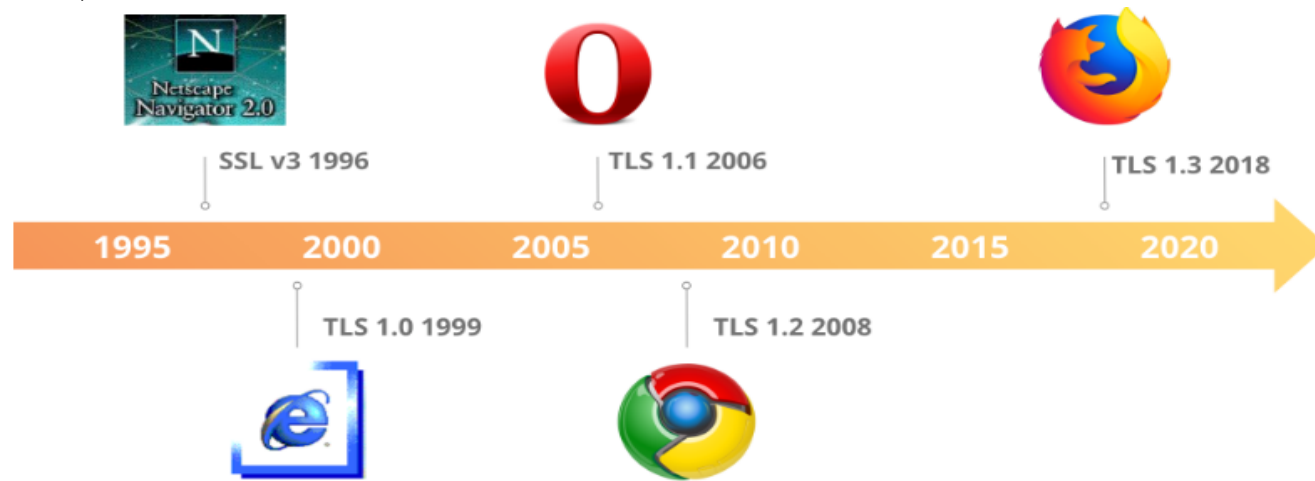
Applications of RSA

- SSL/TLS protocol



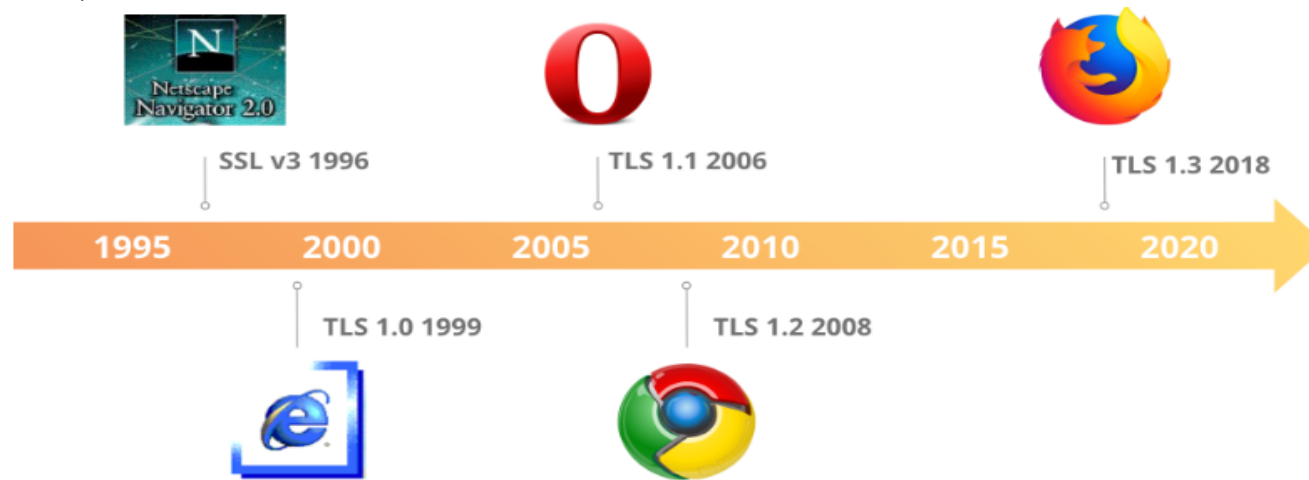
Applications of RSA

■ SSL/TLS protocol



Applications of RSA

■ SSL/TLS protocol

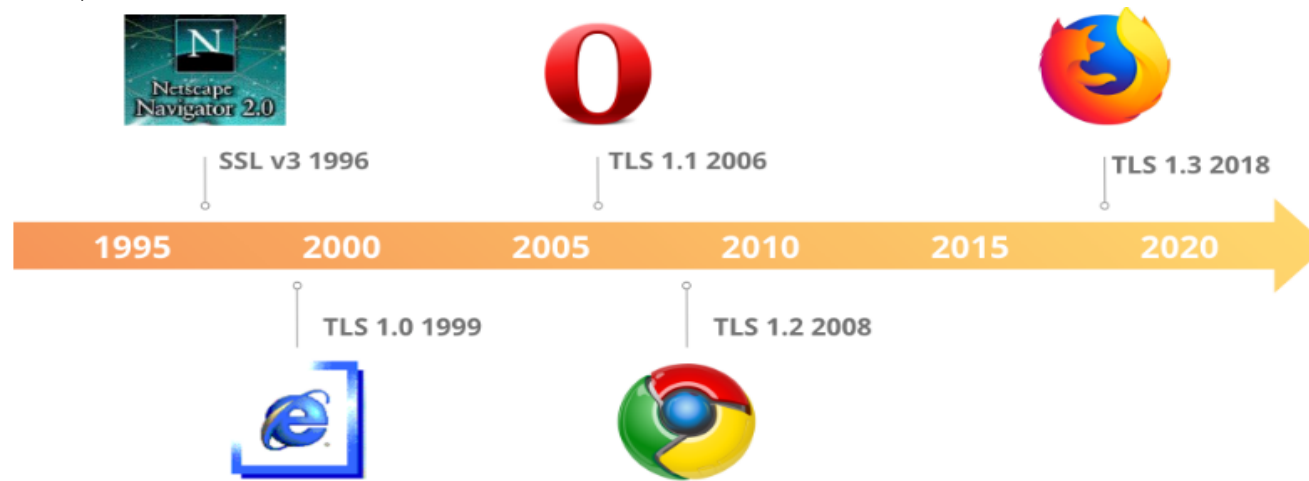


Key exchange/agreement and authentication

| Algorithm | SSL 2.0 | SSL 3.0 | TLS 1.0 | TLS 1.1 | TLS 1.2 | TLS 1.3 |
|------------------------------------|---------|---------|---------|---------|---------|---------|
| RSA | Yes | Yes | Yes | Yes | Yes | No |
| DH-RSA | No | Yes | Yes | Yes | Yes | No |
| DHE-RSA (forward secrecy) | No | Yes | Yes | Yes | Yes | Yes |
| ECDH-RSA | No | No | Yes | Yes | Yes | No |
| ECDHE-RSA (forward secrecy) | No | No | Yes | Yes | Yes | Yes |

Applications of RSA

■ SSL/TLS protocol



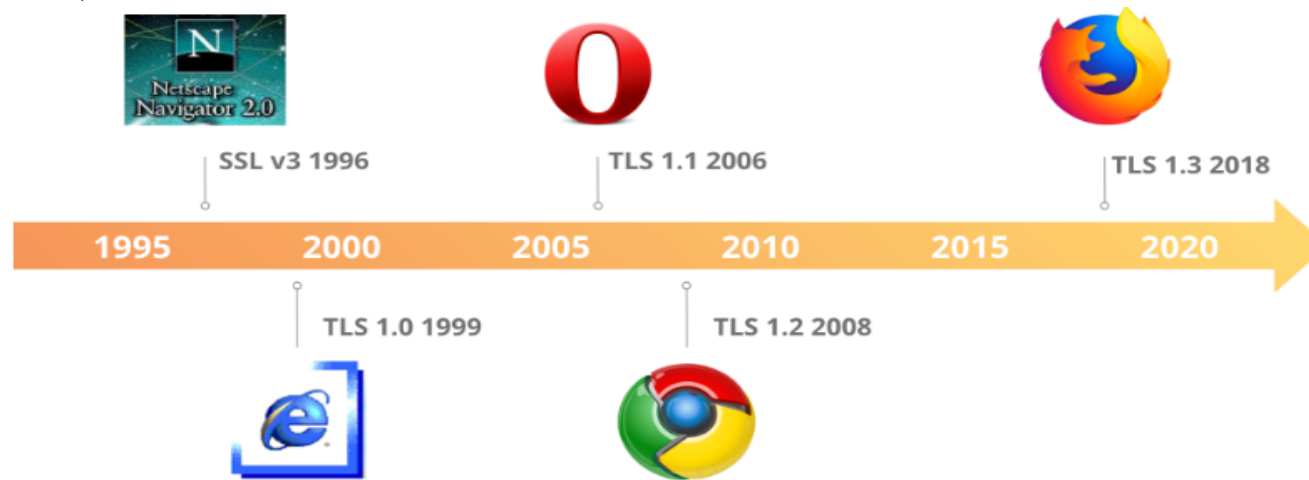
Key exchange/agreement and authentication

| Algorithm | SSL 2.0 | SSL 3.0 | TLS 1.0 | TLS 1.1 | TLS 1.2 | TLS 1.3 |
|------------------------------------|---------|---------|---------|---------|---------|---------|
| RSA | Yes | Yes | Yes | Yes | Yes | No |
| DH-RSA | No | Yes | Yes | Yes | Yes | No |
| DHE-RSA (forward secrecy) | No | Yes | Yes | Yes | Yes | Yes |
| ECDH-RSA | No | No | Yes | Yes | Yes | No |
| ECDHE-RSA (forward secrecy) | No | No | Yes | Yes | Yes | Yes |

CS 305 – Computer Networks

Applications of RSA

■ SSL/TLS protocol



Key exchange/agreement and authentication

| Algorithm | SSL 2.0 | SSL 3.0 | TLS 1.0 | TLS 1.1 | TLS 1.2 | TLS 1.3 |
|------------------------------------|---------|---------|---------|---------|---------|---------|
| RSA | Yes | Yes | Yes | Yes | Yes | No |
| DH-RSA | No | Yes | Yes | Yes | Yes | No |
| DHE-RSA (forward secrecy) | No | Yes | Yes | Yes | Yes | Yes |
| ECDH-RSA | No | No | Yes | Yes | Yes | No |
| ECDHE-RSA (forward secrecy) | No | No | Yes | Yes | Yes | Yes |

CS 305 – Computer Networks

CS 403 – Cryptography and Network Security

Using RSA for Digital Signature

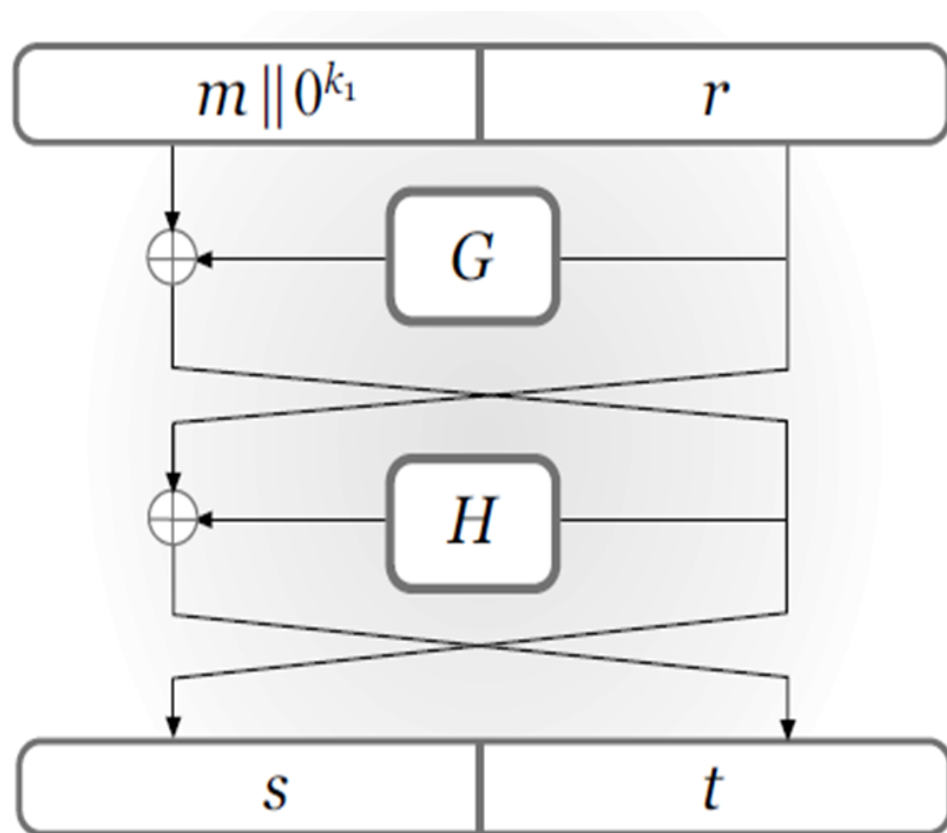
$$S = M^d \bmod n \text{ (RSA signature)}$$

$$M = S^e \bmod n \text{ (RSA verification)}$$

Why?

RSA-OAEP Standard

- RSA-OAEP (Optimal Asymmetric Encryption Padding) is *IND-CCA2 secure*.
- PKCS#1 V2, RFC2437 Standard



The Discrete Logarithm

- **The discrete logarithm** of an integer y to the base b is an integer x , such that

$$b^x \equiv y \pmod{n}.$$



The Discrete Logarithm

- **The discrete logarithm** of an integer y to the base b is an integer x , such that

$$b^x \equiv y \pmod{n}.$$

Discrete Logarithm Problem:

Given n , b and y , find x .



The Discrete Logarithm

- **The discrete logarithm** of an integer y to the base b is an integer x , such that

$$b^x \equiv y \pmod{n}.$$

Discrete Logarithm Problem:

Given n , b and y , find x .

This is very hard!



El Gamal Encryption

- **Setup** Let p be a prime, and g be a generator of \mathbb{Z}_p . The **private key** x is an integer with $1 < x < p - 2$. Let $y = g^x \bmod p$. The **public key** for *El Gamal encryption* is (p, g, y) .



El Gamal Encryption

- **Setup** Let p be a prime, and g be a generator of \mathbb{Z}_p . The **private key** x is an integer with $1 < x < p - 2$. Let $y = g^x \bmod p$. The **public key** for *El Gamal encryption* is (p, g, y) .

El Gamal Encryption: Pick a **random** integer k from \mathbb{Z}_{p-1} ,

$$a = g^k \bmod p$$

$$b = My^k \bmod p$$

The ciphertext C consists of the pair (a, b) .

El Gamal Decryption:

$$M = b(a^x)^{-1} \bmod p$$



Using El Gamal for Digital Signature

$$\begin{aligned}a &= g^k \bmod p \\ b &= k^{-1}(M - xa) \bmod (p - 1) \\ &\text{(El Gamal **signature**)}\end{aligned}$$

$$\begin{aligned}y^a a^b &\equiv g^M \pmod{p} \\ &\text{(El Gamal **verification**)}\end{aligned}$$



Using El Gamal for Digital Signature

$$\begin{aligned}a &= g^k \bmod p \\ b &= k^{-1}(M - xa) \bmod (p - 1) \\ &\text{(El Gamal **signature**)}\end{aligned}$$

$$\begin{aligned}y^a a^b &\equiv g^M \pmod{p} \\ &\text{(El Gamal **verification**)}\end{aligned}$$

Q : How to verify it?



An Example

Choose $p = 2579$, $g = 2$, and $x = 765$. Hence
 $y = 2^{765} \bmod 2579 = 949$.



An Example

Choose $p = 2579$, $g = 2$, and $x = 765$. Hence $y = 2^{765} \bmod 2579 = 949$.

- ▶ (Public key) $k_e = (p, g, y) = (2579, 2, 949)$
- ▶ (Private key) $k_d = x = 765$

An Example

Choose $p = 2579$, $g = 2$, and $x = 765$. Hence $y = 2^{765} \bmod 2579 = 949$.

► (Public key) $k_e = (p, g, y) = (2579, 2, 949)$

► (Private key) $k_d = x = 765$

Encryption: Let $M = 1299$ and choose a random $k = 853$,

$$\begin{aligned}(a, b) &= (g^k \bmod p, My^k \bmod p) \\ &= (2^{853} \bmod 2579, 1299 \cdot 949^{853} \bmod 2579) \\ &= (435, 2396).\end{aligned}$$

Decryption:

$$M = b(a^x)^{-1} \bmod p = 2396 \times (435^{765})^{-1} \bmod 2579 = 1299.$$



Security of the El Gamal Cryptosystem

Question 1: Is it feasible to derive x from (p, g, y) ?



Security of the El Gamal Cryptosystem

Question 1: Is it feasible to derive x from (p, g, y) ?

It is equivalent to solving the DLP. It is **believed** that there is **NO** polynomial-time algorithm. p should be large enough, typically 160 bits.



Security of the El Gamal Cryptosystem

Question 1: Is it feasible to derive x from (p, g, y) ?

It is equivalent to solving the DLP. It is **believed** that there is **NO** polynomial-time algorithm. p should be large enough, typically 160 bits.

Question 2: Given a ciphertext (a, b) , is it feasible to derive the plaintext M ?



Security of the El Gamal Cryptosystem

Question 1: Is it feasible to derive x from (p, g, y) ?

It is equivalent to solving the DLP. It is **believed** that there is **NO** polynomial-time algorithm. p should be large enough, typically 160 bits.

Question 2: Given a ciphertext (a, b) , is it feasible to derive the plaintext M ?

Attack 1: Use $M = by^{-k}$. However, k is **randomly** picked.

Attack 2: Use $M = b(a^x)^{-1} \bmod p$, but x is **secret**.



Diffie-Hellman Key Exchange Protocol

User A

User B

Generate random

$$X_A < p$$

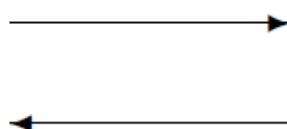
calculate

$$Y_A = \alpha^{X_A} \bmod p$$

Calculate

$$k = (Y_B)^{X_A} \bmod p$$

Y_A



Y_B

Generate random

$$X_B < p$$

Calculate

$$Y_B = \alpha^{X_B} \bmod p$$

Calculate

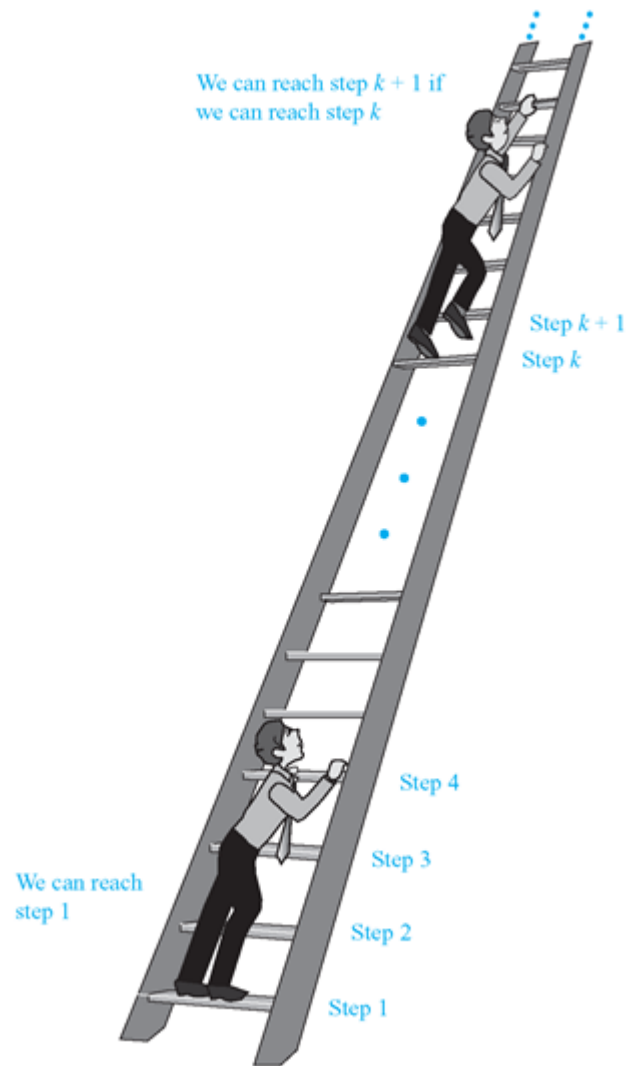
$$k = (Y_A)^{X_B} \bmod p$$

Cryptography Wonders

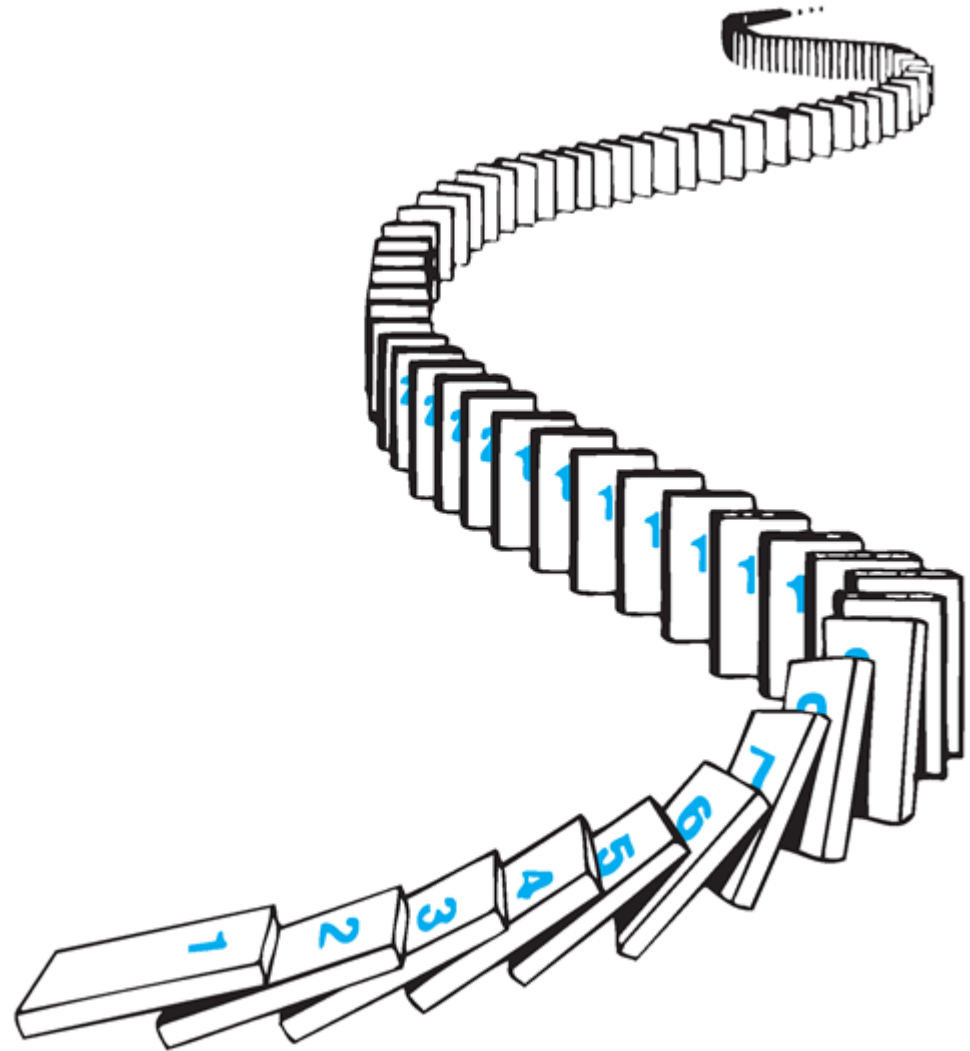
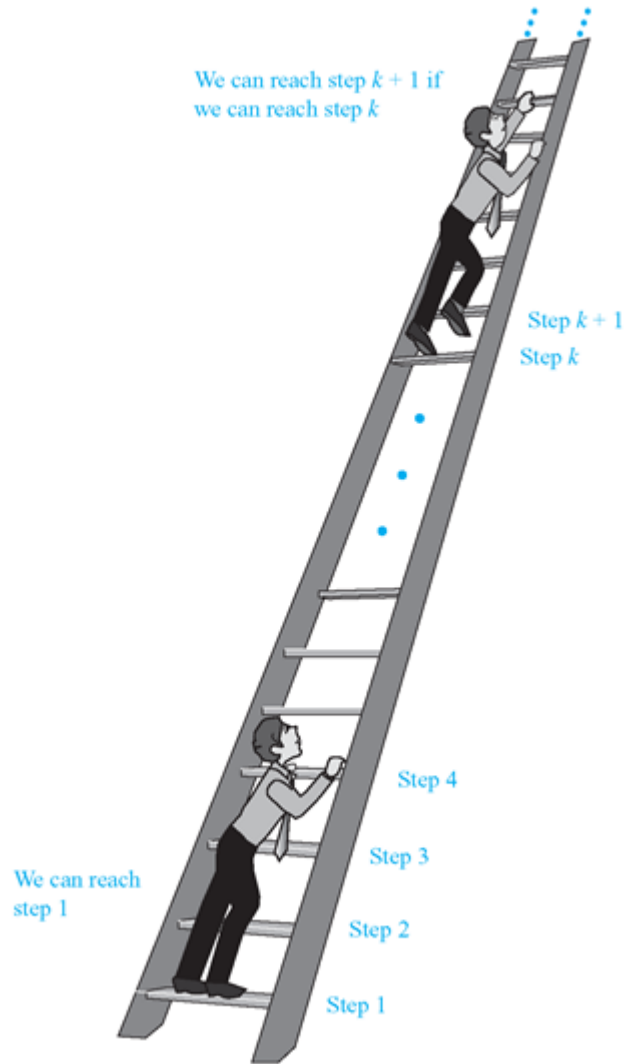
- *Digital Signatures*. Electronically sign documents
- Zero-knowledge Proofs*. Alice proves to Bob that she earns $< \$50k$ without Bob learning her income.
- Privacy-perserving data mining*. Bob holds DB. Alice gets answer to one query, without Bob knowing what she asked.
- Playing poker over the net*. Alice, Bob, Carol and David can play Poker over the net without trusting each other or any central server. (*E-Voting*)
- Electronic Auctions*. Can run auctions s.t. no one (even not seller) learns anything other than winning party and bid.
- Fully Homomorphic Encryption*. Encrypt $E(m)$ in a way that allows to compute $E(f(m))$.



Mathematical Induction



Mathematical Induction



Mathematical Induction

- We start by reviewing proof by smallest counterexample to try and understand what it is really doing.



Mathematical Induction

- We start by reviewing proof by smallest counterexample to try and understand what it is really doing.
- This leads us to transform the *indirect proof* of proof by counterexample to *direct proof*. This direct proof technique will be **induction**.



Mathematical Induction

- We start by *reviewing proof by smallest counterexample* to try and understand what it is really doing.
- This leads us to transform the *indirect proof* of *proof by counterexample* to *direct proof*. This direct proof technique will be **induction**.
- We conclude by distinguishing between the *weak principle* of mathematical induction and the *strong principle* of mathematical induction.



Mathematical Induction

- We start by *reviewing proof by smallest counterexample* to try and understand what it is really doing.
- This leads us to transform the *indirect proof* of *proof by counterexample* to *direct proof*. This direct proof technique will be **induction**.
- We conclude by distinguishing between the *weak principle* of mathematical induction and the *strong principle* of mathematical induction.

The *strong principle* can actually be derived from the *weak principle*.



Proof by Smallest Counterexample

- The statement $P(n)$ is true for all $n = 0, 1, 2, \dots$

Proof by Smallest Counterexample

- The statement $P(n)$ is true for all $n = 0, 1, 2, \dots$

We prove this by

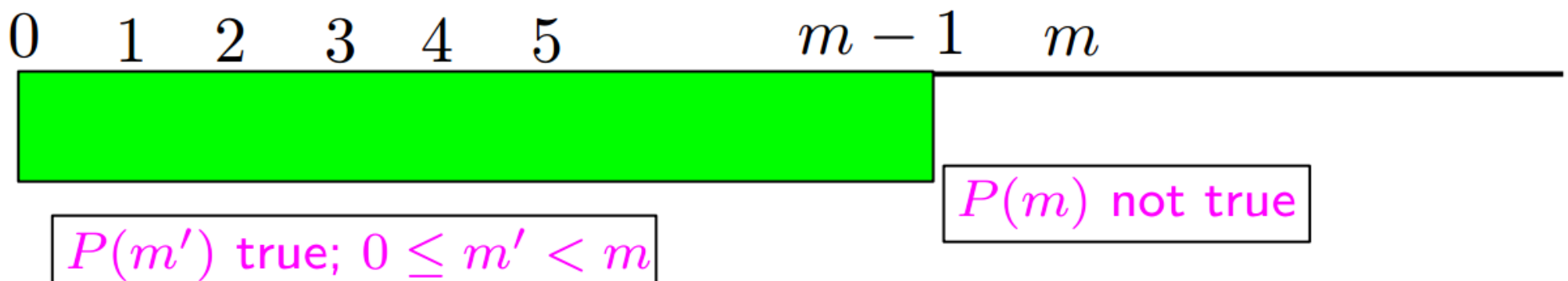
- (i) Assume that a counterexample exists, i.e., There is some $n > 0$ for which $P(n)$ is false

Proof by Smallest Counterexample

- The statement $P(n)$ is true for all $n = 0, 1, 2, \dots$

We prove this by

- (i) Assume that a counterexample exists, i.e., There is some $n > 0$ for which $P(n)$ is false
- (ii) Let $m > 0$ be the **smallest** value for which $P(n)$ is false

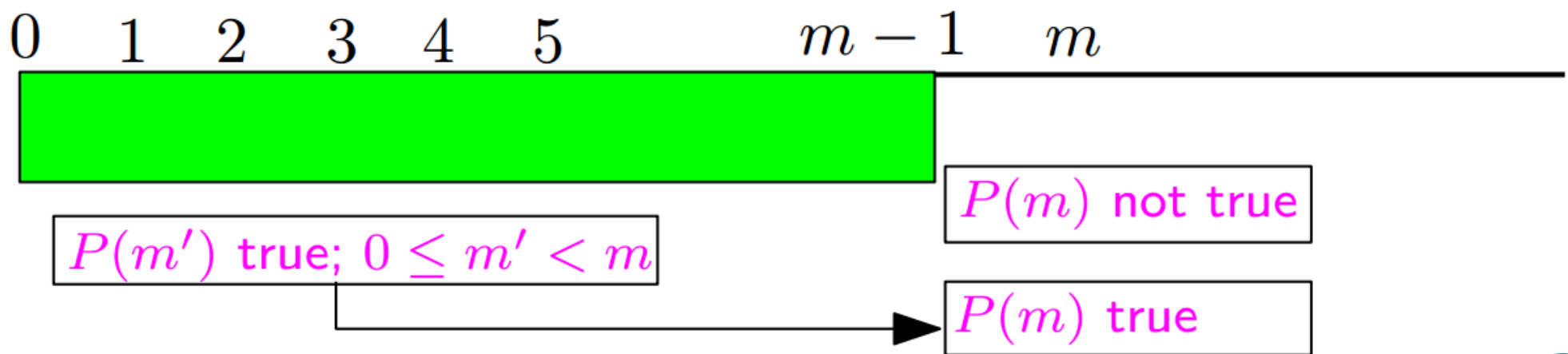


Proof by Smallest Counterexample

- The statement $P(n)$ is true for all $n = 0, 1, 2, \dots$

We prove this by

- (i) Assume that a counterexample exists, i.e., There is some $n > 0$ for which $P(n)$ is false
- (ii) Let $m > 0$ be the **smallest** value for which $P(n)$ is false
- (iii) Then use the fact that $P(m')$ is true for all $0 \leq m' < m$ to show that $P(m)$ is true, **contradicting** the choice of m .

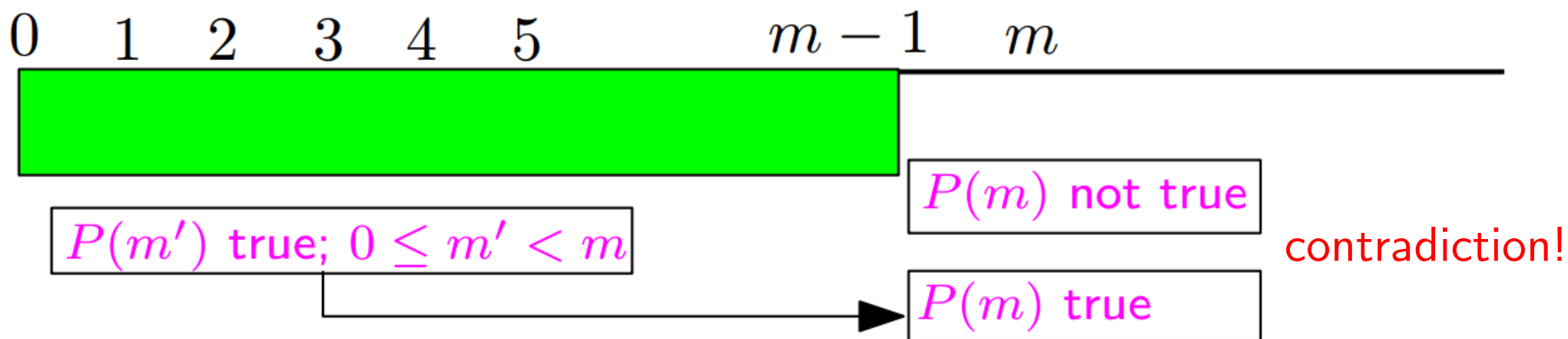


Proof by Smallest Counterexample

- The statement $P(n)$ is true for all $n = 0, 1, 2, \dots$

We prove this by

- (i) Assume that a counterexample exists, i.e., There is some $n > 0$ for which $P(n)$ is false
- (ii) Let $m > 0$ be the **smallest** value for which $P(n)$ is false
- (iii) Then use the fact that $P(m')$ is true for all $0 \leq m' < m$ to show that $P(m)$ is true, **contradicting** the choice of m .



Example 1

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,

$$(*) \quad 0 + 1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$$

Example 1

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,

$$(*) \quad 0 + 1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$$

- ◇ Suppose that **(*)** is not always true



Example 1

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,

$$(*) \quad 0 + 1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$$

- ◇ Suppose that **(*)** is not always true
- ◇ Then there must be a **smallest** $n \in \mathbb{N}$ s.t. **(*)** does not hold for n



Example 1

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,

$$(*) \quad 0 + 1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$$

- ◇ Suppose that **(*)** is not always true
- ◇ Then there must be a **smallest** $n \in \mathbb{N}$ s.t. **(*)** does not hold for n
- ◇ For any nonnegative integer $i < n$,

$$1 + 2 + \cdots + i = \frac{i(i+1)}{2}$$



Example 1

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,

$$(*) \quad 0 + 1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$$

- ◇ Suppose that **(*)** is not always true
- ◇ Then there must be a **smallest** $n \in \mathbb{N}$ s.t. **(*)** does not hold for n
- ◇ For any nonnegative integer $i < n$,
$$1 + 2 + \cdots + i = \frac{i(i+1)}{2}$$
- ◇ Since $0 = 0 \cdot 1/2$, **(*)** holds for $n = 0$



Example 1

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,

$$(*) \quad 0 + 1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$$

- ◇ Suppose that **(*)** is not always true
- ◇ Then there must be a **smallest** $n \in \mathbb{N}$ s.t. **(*)** does not hold for n
- ◇ For any nonnegative integer $i < n$,

$$1 + 2 + \cdots + i = \frac{i(i+1)}{2}$$

- ◇ Since $0 = 0 \cdot 1/2$, **(*)** holds for $n = 0$
- ◇ The smallest counterexample n is larger than 0



Example 1

- We now have
 - (i) smallest counterexample n is greater than 0, and
 - (ii) $(*)$ holds for $n - 1$



Example 1

■ We now have

- (i) smallest counterexample n is greater than 0, and
- (ii) $(*)$ holds for $n - 1$

◇ Substituting $n - 1$ for i gives

$$1 + 2 + \cdots + n - 1 = \frac{(n - 1)n}{2}$$

Example 1

■ We now have

- (i) smallest counterexample n is greater than 0, and
- (ii) $(*)$ holds for $n - 1$

◇ Substituting $n - 1$ for i gives

$$1 + 2 + \cdots + n - 1 = \frac{(n - 1)n}{2}$$

◇ Adding n to both sides gives

$$1 + 2 + \cdots + n - 1 + n = \frac{(n - 1)n}{2} + n = \frac{n(n + 1)}{2}$$

Example 1

■ We now have

- (i) smallest counterexample n is greater than 0, and
- (ii) $(*)$ holds for $n - 1$

◇ Substituting $n - 1$ for i gives

$$1 + 2 + \cdots + n - 1 = \frac{(n - 1)n}{2}$$

◇ Adding n to both sides gives

$$1 + 2 + \cdots + n - 1 + n = \frac{(n - 1)n}{2} + n = \frac{n(n + 1)}{2}$$

◇ Thus, n is not a counterexample. Contradiction!

Example 1

■ We now have

- (i) smallest counterexample n is greater than 0, and
- (ii) $(*)$ holds for $n - 1$

◇ Substituting $n - 1$ for i gives

$$1 + 2 + \cdots + n - 1 = \frac{(n - 1)n}{2}$$

◇ Adding n to both sides gives

$$1 + 2 + \cdots + n - 1 + n = \frac{(n - 1)n}{2} + n = \frac{n(n + 1)}{2}$$

◇ Thus, n is not a counterexample. Contradiction!

◇ Therefore, $(*)$ holds for all positive integers n .



Example 1

- What implication did we have to prove?



Example 1

- What implication did we have to prove?

The **key step** was proving that

$$P(n - 1) \rightarrow P(n)$$

where $P(n)$ is the statement

$$1 + 2 + \cdots + n = \frac{n(n + 1)}{2}$$

Example 2

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,
$$2^{n+1} \geq n^2 + 2.$$

Example 2

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,
$$2^{n+1} \geq n^2 + 2.$$

Let $P(n) = 2^{n+1} \geq n^2 + 2$. We start by assuming that the statement

$$\forall n \in \mathbb{N} \ P(n)$$

is **false**.

Example 2

- Use **proof by smallest counterexample** to show that, $\forall n \in \mathbb{N}$,
$$2^{n+1} \geq n^2 + 2.$$

Let $P(n) = 2^{n+1} \geq n^2 + 2$. We start by assuming that the statement

$$\forall n \in \mathbb{N} \ P(n)$$

is **false**.

When a **for all** quantifier is false, **there must be some n for which it is false**. Let n be the **smallest nonnegative integer** for which $2^{n+1} \not\geq n^2 + 2$.



Example 2

- Let n be the smallest nonnegative integer for which $2^{n+1} \not\geq n^2 + 2$.

This means that, for all $i \in \mathbb{N}$ with $i < n$,

$$2^{i+1} \geq i^2 + 2$$



Example 2

- Let n be the **smallest nonnegative integer** for which $2^{n+1} \not\geq n^2 + 2$.

This means that, **for all $i \in \mathbb{N}$ with $i < n$,**

$$2^{i+1} \geq i^2 + 2$$

Since $2^{0+1} \geq 0^2 + 2$, we know that $n > 0$. Thus, **$n - 1$ is a nonnegative integer less than n .**



Example 2

- Let n be the smallest nonnegative integer for which $2^{n+1} \not\geq n^2 + 2$.

This means that, for all $i \in \mathbb{N}$ with $i < n$,

$$2^{i+1} \geq i^2 + 2$$

Since $2^{0+1} \geq 0^2 + 2$, we know that $n > 0$. Thus, $n - 1$ is a nonnegative integer less than n .

Then setting $i = n - 1$ gives

$$2^{(n-1)+1} \geq (n-1)^2 + 2.$$

or

$$(*) \quad 2^n \geq n^2 - 2n + 1 + 2 = n^2 - 2n + 3$$



Example 2

- Let n be the smallest nonnegative integer for which $2^{n+1} \not\geq n^2 + 2$.

We are now given $2^n \geq n^2 - 2n + 3$. (*)



Example 2

- Let n be the **smallest nonnegative integer** for which $2^{n+1} \not\geq n^2 + 2$.

We are now given $2^n \geq n^2 - 2n + 3$. (*)

Multiply both sides by 2, giving

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

Example 2

- Let n be the **smallest nonnegative integer** for which $2^{n+1} \not\geq n^2 + 2$.

We are now given $2^n \geq n^2 - 2n + 3$. $(*)$

Multiply both sides by 2, giving

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

To get a **contradiction**, we want to convert the right side into $n^2 + 2$ plus an additional nonnegative term.



Example 2

- Let n be the **smallest nonnegative integer** for which $2^{n+1} \not\geq n^2 + 2$.

We are now given $2^n \geq n^2 - 2n + 3$. $(*)$

Multiply both sides by 2, giving

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

To get a **contradiction**, we want to convert the right side into $n^2 + 2$ plus an additional nonnegative term.

Thus, we write

$$\begin{aligned} 2^{n+1} &\geq 2n^2 - 4n + 6 \\ &= (n^2 + 2) + (n^2 - 4n + 4) \\ &= n^2 + 2 + (n - 2)^2 \\ &\geq n^2 + 2. \end{aligned}$$



Example 2

- Let n be the **smallest nonnegative integer** for which $2^{n+1} \not\geq n^2 + 2$.

We are now given $2^n \geq n^2 - 2n + 3$. $(*)$

Multiply both sides by 2, giving

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

To get a **contradiction**, we want to convert the right side into $n^2 + 2$ plus an additional nonnegative term.

Thus, we write

$$\begin{aligned} 2^{n+1} &\geq 2n^2 - 4n + 6 \\ &= (n^2 + 2) + (n^2 - 4n + 4) \\ &= n^2 + 2 + (n - 2)^2 \\ &\geq n^2 + 2. \end{aligned}$$

contradiction!
28 - 5



Example 2

- Let $P(n) = 2^{n+1} \geq n^2 + 2$

We just showed that

(a) $P(0)$ is true

(b) if $n > 0$, then $P(n - 1) \rightarrow P(n)$



Example 2

- Let $P(n) = 2^{n+1} \geq n^2 + 2$

We just showed that

- (a) $P(0)$ is true
- (b) if $n > 0$, then $P(n-1) \rightarrow P(n)$
- ◇ Suppose there is some n for which $P(n)$ is false (*)

Example 2

- Let $P(n) = 2^{n+1} \geq n^2 + 2$

We just showed that

- (a) $P(0)$ is true
- (b) if $n > 0$, then $P(n-1) \rightarrow P(n)$
- ◇ Suppose there is some n for which $P(n)$ is false (*)
- ◇ Let n be the smallest counterexample



Example 2

- Let $P(n) = 2^{n+1} \geq n^2 + 2$

We just showed that

- (a) $P(0)$ is true
- (b) if $n > 0$, then $P(n-1) \rightarrow P(n)$
- ◇ Suppose there is some n for which $P(n)$ is false (*)
- ◇ Let n be the smallest counterexample
- ◇ Then, from (a) $n > 0$, so $P(n-1)$ is true



Example 2

- Let $P(n) = 2^{n+1} \geq n^2 + 2$

We just showed that

- (a) $P(0)$ is true
- (b) if $n > 0$, then $P(n-1) \rightarrow P(n)$
- ◇ Suppose there is some n for which $P(n)$ is false (*)
- ◇ Let n be the smallest counterexample
- ◇ Then, from (a) $n > 0$, so $P(n-1)$ is true
- ◇ Therefore, from (b), using direct inference, $P(n)$ is true

Example 2

- Let $P(n) = 2^{n+1} \geq n^2 + 2$

We just showed that

- (a) $P(0)$ is true
- (b) if $n > 0$, then $P(n-1) \rightarrow P(n)$
- ◇ Suppose there is some n for which $P(n)$ is false (*)
- ◇ Let n be the smallest counterexample
- ◇ Then, from (a) $n > 0$, so $P(n-1)$ is true
- ◇ Therefore, from (b), using direct inference, $P(n)$ is true
- ◇ This contradicts (*).



Example 2

- Let $P(n) = 2^{n+1} \geq n^2 + 2$

We just showed that

- (a) $P(0)$ is true
- (b) if $n > 0$, then $P(n-1) \rightarrow P(n)$
- ◇ Suppose there is some n for which $P(n)$ is false (*)
- ◇ Let n be the smallest counterexample
- ◇ Then, from (a) $n > 0$, so $P(n-1)$ is true
- ◇ Therefore, from (b), using direct inference, $P(n)$ is true
- ◇ This contradicts (*).
- ◇ Thus, $P(n)$ is true for all $n \in \mathbb{N}$.



Example 2

- What did we really do?

Let $P(n) - 2^{n+1} \geq n^2 + 2$

We just showed that

(a) $P(0)$ is true

(b) if $n > 0$, then $P(n - 1) \rightarrow P(n)$



Example 2

■ What did we really do?

Let $P(n) - 2^{n+1} \geq n^2 + 2$

We just showed that

(a) $P(0)$ is true

(b) if $n > 0$, then $P(n-1) \rightarrow P(n)$

We then used proof by smallest counterexample to derive that $P(n)$ is true for all $n \in \mathbb{N}$.



Example 2

■ What did we really do?

Let $P(n) = 2^{n+1} \geq n^2 + 2$

We just showed that

(a) $P(0)$ is true

(b) if $n > 0$, then $P(n-1) \rightarrow P(n)$

We then used **proof by smallest counterexample** to derive that $P(n)$ is true for all $n \in \mathbb{N}$.

This is an *indirect proof*. Is it possible to prove this fact *directly*?



Example 2

■ What did we really do?

Let $P(n) - 2^{n+1} \geq n^2 + 2$

We just showed that

(a) $P(0)$ is true

(b) if $n > 0$, then $P(n-1) \rightarrow P(n)$

We then used **proof by smallest counterexample** to derive that $P(n)$ is true for all $n \in \mathbb{N}$.

This is an *indirect proof*. Is it possible to prove this fact *directly*?

Since $P(n-1) \rightarrow P(n)$, we see that

$P(0)$ implies $P(1)$, $P(1)$ implies $P(2)$, ...



The Principle of Mathematical Induction

- The *well-ordering* principle permits us to assume that every set of nonnegative integers has a smallest element, allowing us to use the smallest counterexample.



The Principle of Mathematical Induction

- The *well-ordering* principle permits us to assume that every set of nonnegative integers has a smallest element, *allowing us to use the smallest counterexample*.

This is actually **equivalent** to the *principle of mathematical induction*.



The Principle of Mathematical Induction

- The *well-ordering* principle permits us to assume that every set of nonnegative integers has a smallest element, allowing us to use the smallest counterexample.

This is actually **equivalent** to the *principle of mathematical induction*.

Principle. (*the Weak Principle of Mathematical Induction*)

- (a) If the statement $P(b)$ is true
- (b) the statement $P(n - 1) \rightarrow P(n)$ is true for all $n > b$,
then $P(n)$ is true for all integers $n \geq b$



The Principle of Mathematical Induction

- The *well-ordering* principle permits us to assume that every set of nonnegative integers has a smallest element, allowing us to use the smallest counterexample.

This is actually **equivalent** to the *principle of mathematical induction*.

Principle. (*the Weak Principle of Mathematical Induction*)

(a) If the statement $P(b)$ is true

(b) the statement $P(n-1) \rightarrow P(n)$ is true for all $n > b$,
then $P(n)$ is true for all integers $n \geq b$

(a) – *Basic Step* *Inductive Hypothesis*

(b) – *Inductive Step* *Inductive Conclusion*



Proof by Induction

■ $\forall n \geq 0, 2^{n+1} \geq n^2 + 2$



Proof by Induction

■ $\forall n \geq 0, 2^{n+1} \geq n^2 + 2$

Let $P(n) - 2^{n+1} \geq n^2 + 2$

Proof by Induction

■ $\forall n \geq 0, 2^{n+1} \geq n^2 + 2$

Let $P(n) - 2^{n+1} \geq n^2 + 2$

(i) Note that for $n = 0$, $2^{0+1} = 2 \geq 2 = 0^2 + 2 - P(0)$



Proof by Induction

■ $\forall n \geq 0, 2^{n+1} \geq n^2 + 2$

Let $P(n) - 2^{n+1} \geq n^2 + 2$

(i) Note that for $n = 0$, $2^{0+1} = 2 \geq 2 = 0^2 + 2 - P(0)$

(ii) Suppose that $n > 0$ and that $2^n \geq (n-1)^2 + 2 \quad (*)$

Proof by Induction

■ $\forall n \geq 0, 2^{n+1} \geq n^2 + 2$

Let $P(n) - 2^{n+1} \geq n^2 + 2$

(i) Note that for $n = 0$, $2^{0+1} = 2 \geq 2 = 0^2 + 2 - P(0)$

(ii) Suppose that $n > 0$ and that $2^n \geq (n-1)^2 + 2 \quad (*)$

$$\begin{aligned} 2^{n+1} &\geq 2(n-1)^2 + 4 \\ &= (n^2 + 2) + (n^2 - 4n + 4) \\ &= n^2 + 2 + (n-2)^2 \\ &\geq n^2 + 2 \end{aligned}$$



Proof by Induction

■ $\forall n \geq 0, 2^{n+1} \geq n^2 + 2$

Let $P(n) - 2^{n+1} \geq n^2 + 2$

(i) Note that for $n = 0$, $2^{0+1} = 2 \geq 2 = 0^2 + 2 - P(0)$

(ii) Suppose that $n > 0$ and that $2^n \geq (n-1)^2 + 2 \quad (*)$

$$\begin{aligned} 2^{n+1} &\geq 2(n-1)^2 + 4 \\ &= (n^2 + 2) + (n^2 - 4n + 4) \\ &= n^2 + 2 + (n-2)^2 \\ &\geq n^2 + 2 \end{aligned}$$

Hence, we've just prove that for $n > 0$, $P(n-1) \rightarrow P(n)$.



Proof by Induction

■ $\forall n \geq 0, 2^{n+1} \geq n^2 + 2$

Let $P(n) - 2^{n+1} \geq n^2 + 2$

(i) Note that for $n = 0$, $2^{0+1} = 2 \geq 2 = 0^2 + 2 - P(0)$

(ii) Suppose that $n > 0$ and that $2^n \geq (n-1)^2 + 2 \quad (*)$

$$\begin{aligned} 2^{n+1} &\geq 2(n-1)^2 + 4 \\ &= (n^2 + 2) + (n^2 - 4n + 4) \\ &= n^2 + 2 + (n-2)^2 \\ &\geq n^2 + 2 \end{aligned}$$

Hence, we've just prove that for $n > 0$, $P(n-1) \rightarrow P(n)$.

By mathematical induction, $\forall n > 0, 2^{n+1} \geq n^2 + 2$.



Proof by Induction

■ $\forall n \geq 2, 2^{n+1} \geq n^2 + 3$



Proof by Induction

$$\blacksquare \forall n \geq 2, 2^{n+1} \geq n^2 + 3$$

$$\text{Let } P(n) - 2^{n+1} \geq n^2 + 3$$

Proof by Induction

■ $\forall n \geq 2, 2^{n+1} \geq n^2 + 3$

Let $P(n) - 2^{n+1} \geq n^2 + 3$

(i) Note that for $n = 2, 2^{2+1} = 8 \geq 7 = 2^2 + 3 - P(2)$



Proof by Induction

■ $\forall n \geq 2, 2^{n+1} \geq n^2 + 3$

Let $P(n) - 2^{n+1} \geq n^2 + 3$

(i) Note that for $n = 2, 2^{2+1} = 8 \geq 7 = 2^2 + 3 - P(2)$

(ii) Suppose that $n > 2$ and that $2^n \geq (n-1)^2 + 3 \quad (*)$



Proof by Induction

■ $\forall n \geq 2, 2^{n+1} \geq n^2 + 3$

Let $P(n) - 2^{n+1} \geq n^2 + 3$

(i) Note that for $n = 2, 2^{2+1} = 8 \geq 7 = 2^2 + 3 - P(2)$

(ii) Suppose that $n > 2$ and that $2^n \geq (n-1)^2 + 3 \quad (*)$

$$\begin{aligned} 2^{n+1} &\geq 2(n-1)^2 + 6 \\ &= n^2 + 3 + n^2 - 4n + 4 + 1 \\ &= n^2 + 3 + (n-2)^2 + 1 \\ &> n^2 + 3 \end{aligned}$$



Proof by Induction

■ $\forall n \geq 2, 2^{n+1} \geq n^2 + 3$

Let $P(n) - 2^{n+1} \geq n^2 + 3$

(i) Note that for $n = 2, 2^{2+1} = 8 \geq 7 = 2^2 + 3 - P(2)$

(ii) Suppose that $n > 2$ and that $2^n \geq (n-1)^2 + 3 \quad (*)$

$$\begin{aligned} 2^{n+1} &\geq 2(n-1)^2 + 6 \\ &= n^2 + 3 + n^2 - 4n + 4 + 1 \\ &= n^2 + 3 + (n-2)^2 + 1 \\ &> n^2 + 3 \end{aligned}$$

Hence, we've just prove that for $n > 2, P(n-1) \rightarrow P(n)$.

Proof by Induction

$$\blacksquare \forall n \geq 2, 2^{n+1} \geq n^2 + 3$$

$$\text{Let } P(n) - 2^{n+1} \geq n^2 + 3$$

$$(i) \text{ Note that for } n = 2, 2^{2+1} = 8 \geq 7 = 2^2 + 3 - P(2)$$

$$(ii) \text{ Suppose that } n > 2 \text{ and that } 2^n \geq (n-1)^2 + 3 \quad (*)$$

$$\begin{aligned} 2^{n+1} &\geq 2(n-1)^2 + 6 \\ &= n^2 + 3 + n^2 - 4n + 4 + 1 \\ &= n^2 + 3 + (n-2)^2 + 1 \\ &> n^2 + 3 \end{aligned}$$

Hence, we've just prove that for $n > 2, P(n-1) \rightarrow P(n)$.

By mathematical induction, $\forall n > 2, 2^{n+1} \geq n^2 + 3$.



Proof by Induction

■ $\forall n \geq 2, 2^{n+1} \geq n^2 + 3$

Let $P(n) - 2^{n+1} \geq n^2 + 3$

Base Step

(i) Note that for $n = 2, 2^{2+1} = 8 \geq 7 = 2^2 + 3 - P(2)$

(ii) Suppose that $n > 2$ and that $2^n \geq (n-1)^2 + 3 \quad (*)$

$$2^{n+1} \geq 2(n-1)^2 + 6 \quad \text{Inductive Hypothesis}$$

$$= n^2 + 3 + n^2 - 4n + 4 + 1$$

$$= n^2 + 3 + (n-2)^2 + 1$$

$$> n^2 + 3$$

Inductive Step

Hence, we've just prove that for $n > 2, P(n-1) \rightarrow P(n)$.

By mathematical induction, $\forall n > 2, 2^{n+1} \geq n^2 + 3$.

Inductive Conclusion



Another Form of Induction

- We may have another form of *direct proof* as follows.



Another Form of Induction

- We may have another form of *direct proof* as follows.
 - ◇ First suppose that *we have proof of $P(0)$*



Another Form of Induction

- We may have another form of *direct proof* as follows.

- ◇ First suppose that we have proof of $P(0)$

- ◇ Next suppose that we have a proof that, $\forall k > 0$,

$$P(0) \wedge P(1) \wedge P(2) \wedge \cdots \wedge P(k-1) \rightarrow P(k)$$



Another Form of Induction

- We may have another form of *direct proof* as follows.

- ◇ First suppose that we have proof of $P(0)$

- ◇ Next suppose that we have a proof that, $\forall k > 0$,

$$P(0) \wedge P(1) \wedge P(2) \wedge \cdots \wedge P(k-1) \rightarrow P(k)$$

- ◇ Then, $P(0)$ implies $P(1)$

$P(0) \wedge P(1)$ implies $P(2)$

$P(0) \wedge P(1) \wedge P(2)$ implies $P(3) \dots$



Another Form of Induction

- We may have another form of *direct proof* as follows.

- ◇ First suppose that we have proof of $P(0)$

- ◇ Next suppose that we have a proof that, $\forall k > 0$,

$$P(0) \wedge P(1) \wedge P(2) \wedge \cdots \wedge P(k-1) \rightarrow P(k)$$

- ◇ Then, $P(0)$ implies $P(1)$

$P(0) \wedge P(1)$ implies $P(2)$

$P(0) \wedge P(1) \wedge P(2)$ implies $P(3) \dots$

- ◇ Iterating gives us a proof of $P(n)$ for all n



Strong Induction

- **Principle** (*The Strong Principle of Mathematical Induction*)
 - (a) If the statement $P(b)$ is true
 - (b) for all $n > b$, the statement $P(b) \wedge P(b+1) \wedge \cdots \wedge P(n-1) \rightarrow P(n)$ is true.then $P(n)$ is true for all integers $n \geq b$.

Example

- Prove that every positive integer is a power of a prime or the product of powers of primes.

Example

- Prove that every positive integer is a power of a prime or the product of powers of primes.
 - ◇ **Base Step:** 1 is a power of a prime number, $1 = 2^0$

Example

- Prove that every positive integer is a power of a prime or the product of powers of primes.
 - ◇ **Base Step**: 1 is a power of a prime number, $1 = 2^0$
 - ◇ **Inductive Hypothesis**: Suppose that every number less than n is a power of a prime or a product of powers of primes.

Example

- Prove that every positive integer is a power of a prime or the product of powers of primes.
 - ◇ **Base Step**: 1 is a power of a prime number, $1 = 2^0$
 - ◇ **Inductive Hypothesis**: Suppose that every number less than n is a power of a prime or a product of powers of primes.
 - ◇ Then, if n is not a prime power, it is a product of two smaller numbers, each of which is, by the **inductive hypothesis**, a power of a prime or a product of powers of primes.

Example

- Prove that every positive integer is a power of a prime or the product of powers of primes.
 - ◇ **Base Step**: 1 is a power of a prime number, $1 = 2^0$
 - ◇ **Inductive Hypothesis**: Suppose that every number less than n is a power of a prime or a product of powers of primes.
 - ◇ Then, if n is not a prime power, it is a product of two smaller numbers, each of which is, by the **inductive hypothesis**, a power of a prime or a product of powers of primes.
 - ◇ Thus, by the **strong principle of mathematical induction**, every positive integer is a power of a prime or a product of powers of primes.

Mathematical Induction

- In practice, we **do not** usually explicitly distinguish between the weak and strong forms.



Mathematical Induction

- In practice, we **do not** usually explicitly distinguish between the weak and strong forms.
- In reality, they are **equivalent** to each other in that **the weak form is a special case of the strong form, and the strong form can be derived from the weak form.**



Summary

- A *typical* proof by mathematical induction, showing that a statement $P(n)$ is true for all integers $n \geq b$ consists of three steps:



Summary

- A *typical* proof by mathematical induction, showing that a statement $P(n)$ is true for all integers $n \geq b$ consists of three steps:
 1. We show that $P(b)$ is true. – Base Step



Summary

- A *typical* proof by mathematical induction, showing that a statement $P(n)$ is true for all integers $n \geq b$ consists of three steps:

1. We show that $P(b)$ is true. – Base Step

2. We then, $\forall n > b$, show either

$$(*) \quad P(n-1) \rightarrow P(n)$$

or

$$(**) \quad P(b) \wedge P(b+1) \wedge \cdots \wedge P(n-1) \rightarrow P(n)$$



Summary

- A *typical* proof by mathematical induction, showing that a statement $P(n)$ is true for all integers $n \geq b$ consists of three steps:

1. We show that $P(b)$ is true. – Base Step

2. We then, $\forall n > b$, show either

$$(*) \quad P(n-1) \rightarrow P(n)$$

or

$$(**) \quad P(b) \wedge P(b+1) \wedge \cdots \wedge P(n-1) \rightarrow P(n)$$

We need to make the **inductive hypothesis** of either $P(n-1)$ or $P(b) \wedge P(b+1) \wedge \cdots \wedge P(n-1)$. We then use $(*)$ or $(**)$ to derive $P(n)$.

Summary

- A *typical* proof by mathematical induction, showing that a statement $P(n)$ is true for all integers $n \geq b$ consists of three steps:

1. We show that $P(b)$ is true. – Base Step

2. We then, $\forall n > b$, show either

$$(*) \quad P(n-1) \rightarrow P(n)$$

or

$$(**) \quad P(b) \wedge P(b+1) \wedge \cdots \wedge P(n-1) \rightarrow P(n)$$

We need to make the **inductive hypothesis** of either $P(n-1)$ or $P(b) \wedge P(b+1) \wedge \cdots \wedge P(n-1)$. We then use $(*)$ or $(**)$ to derive $P(n)$.

3. We conclude on the basis of the principle of **mathematical induction** that $P(n)$ is true for all $n \geq b$.

Next Lecture

■ recurrence ...

