

Proofs.

Proofs in mathematics

Proofs. Intro.

Direct Proof

By Contraposition

If and only if

By Contradiction

Mistakes

Proof by cases

Existence Proofs

Uniqueness Proofs

In mathematics, a *proof* is a verification of a proposition by a chain of logical deductions from a base set of axioms.

Axioms

An *axiom* is a proposition that is assumed to be true, because you believe it is somehow reasonable.

Examples.

Axiom 1. If $a = b$ and $b = c$, then $a = c$.

Axiom 2. Given a line l and a point p not on l , there is exactly one line through p parallel to l .

Axiom 3. Given a line l and a point p not on l , there are infinitely many lines through p parallel to l .

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Axioms

A set of axioms is *consistent* if no proposition can be proved both true and false. This is an absolute must. One would not want to spend years proving a proposition true only to have it proved false the next day! Proofs would become meaningless if axioms were inconsistent.

A set of axioms is *complete* if every proposition can be proved or disproved. Completeness is very desirable; we would like to believe that any proposition could be proved or disproved with sufficient work and insight.

Generally, we'll regard familiar facts from high school as axioms.

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Theorems

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Important propositions are called *theorems*.

A *lemma* is a preliminary proposition useful for proving later propositions.

A *corollary* is an afterthought, a proposition that follows in just a few logical steps from a theorem.

Conjectures

A *conjecture* is a statement that is being proposed to be a true statement, usually on the basis of some partial evidence, a heuristic argument, or the intuition of an expert.

When a proof of a conjecture is found, the conjecture becomes a theorem. Many times conjectures are shown to be false, so they are not theorems.

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Implicit \forall

Many theorems assert that a property holds for all elements in the domain of discourse.

If a theorem is stated as follows:

Theorem. $(a + b)^2 = a^2 + 2ab + b^2$.

For all *free* variables, we assume universal quantification:

$$\forall a \forall b ((a + b)^2 = a^2 + 2ab + b^2)$$

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Consider an example.

Theorem. If n is an odd integer, then n^2 is odd.

Note: Integer x is odd, if there exists another integer k such that $n = 2k + 1$.

Direct Proof

Theorem. If n is an odd integer, then n^2 is odd.

Note: Integer x is odd, if there exists another integer k such that $n = 2k + 1$.

Proof. Let c be an integer. Assume that c is odd. Then, by definition, there exist another an integer d such that $c = 2d + 1$.

$$c^2 = (2d + 1)^2 = 4d^2 + 4d + 1 = 2(2d^2 + 2d) + 1.$$

$2d^2 + 2d$ is an integer, so by definition, $2(2d^2 + 2d) + 1$ is odd. And since it is equal to c^2 , c^2 is odd.

Because c was an arbitrary integer, the theorem is true for all integers. \square

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To prove a theorem of the form $\forall x (P(x) \rightarrow Q(x))$, our goal is to show that $P(c) \rightarrow Q(c)$ is true, where c is an arbitrary element of the domain of discourse.

1. Let variable c denote an *arbitrary* element from the domain of discourse.
2. Assume that $P(c)$ is true.
3. Prove that $Q(c)$ is true.
4. By the deduction theorem, $P(c) \rightarrow Q(c)$.
5. Because the element c was arbitrary, $\forall x (P(x) \rightarrow Q(x))$.

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Consider an example.

Theorem. If n is an integer and $3n + 2$ is odd, then n is odd.

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Consider an example.

Theorem. If n is an integer and $3n + 2$ is odd, then n is odd.

The theorem states that for every integer n :

$$(3n + 2 \text{ is odd}) \rightarrow (n \text{ is odd}).$$

Equivalently, for every integer n :

$$\neg(n \text{ is odd}) \rightarrow \neg(3n + 2 \text{ is odd}).$$

Proof by Contraposition

Consider an example.

Theorem. If n is an integer and $3n + 2$ is odd, then n is odd.

We have to prove that for every integer n :

$$\neg(n \text{ is odd}) \rightarrow \neg(3n + 2 \text{ is odd}),$$

Proof. Assume n is even. Then exists an integer k such that $n = 2k$.

$$3n + 2 = 3 \cdot 2k + 2 = 2(3k + 1) \text{ is even.}$$

Thus, if n is even, then $3n + 2$ is even too.

Therefore, the original statement is also true: If $3n + 2$ is odd, then n is odd. \square

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Proof by Contraposition

To prove a theorem of the form $\forall x (P(x) \rightarrow Q(x))$, we can show that $\neg Q(c) \rightarrow \neg P(c)$ for an arbitrary element c .

1. Let variable c denote an *arbitrary* element from the domain of discourse.
2. Assume that $\neg Q(c)$ is true.
3. Prove that $\neg P(c)$ is true.
4. By the deduction theorem, $\neg Q(c) \rightarrow \neg P(c)$.
5. By equivalence, $P(c) \rightarrow Q(c)$.
6. Because the element c was arbitrary, $\forall x (P(x) \rightarrow Q(x))$.

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How to prove “if and only if”?

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$$p \longleftrightarrow q?$$

How to prove “if and only if”?

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$$\begin{aligned} p &\longleftrightarrow q \\ &\equiv (p \rightarrow q) \wedge (q \rightarrow p) \end{aligned}$$

You have to prove that p implies q , and q implies p .

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Theorem. There are infinitely many prime numbers.

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Theorem. There are infinitely many prime numbers.

Assume to the contrary that there are only finitely many prime numbers: $p_1, p_2, p_3, \dots, p_n$. Consider a number

$$q = p_1 \cdot p_2 \cdot p_3 \cdot \dots \cdot p_n + 1.$$

Clearly, $q \neq p_i$ for all p_i . The number q is either prime or composite. If a number is composite, it is a product of at least two prime numbers (so it must have at least two divisors among primes).

For all p_i , q cannot be divided evenly by p_i , there is always a remainder of 1. Thus q cannot be composite, so it must be a prime number, not among the primes listed above. We find that q is a new prime, contradicting to the assumption that all of them were listed already. Thus the assumption was wrong: There is infinitely many primes.

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To prove a proposition p by contradiction:

1. Assume that $\neg p$ is true.
2. Derive a contradiction.
3. Therefore, the assumption was incorrect, and p must be true instead!

Proving backwards does not work

Erroneous technique: You start with what we want to prove and then reason until you reach a statement that is surely true.

Theorem (Arithmetic Geometric Mean Inequality). For all non-negative real numbers a and b ,

$$\frac{a+b}{2} \geq \sqrt{ab}.$$

Wrong proof:

$$\frac{a+b}{2} \stackrel{?}{\geq} \sqrt{ab}$$

$$a+b \stackrel{?}{\geq} 2\sqrt{ab}$$

$$a^2 + 2ab + b^2 \stackrel{?}{\geq} 4ab$$

$$a^2 - 2ab + b^2 \stackrel{?}{\geq} 0$$
$$(a-b)^2 \geq 0.$$

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Proving backwards does not work

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What are we doing wrong?

We have to prove p .

But in fact we assume p , and derive a tautology, so we prove that

$$p \rightarrow T$$

But this statement is always true: either p is false, or T is true.

Proving backwards does not work

What are we doing wrong?

$p \rightarrow T$ is always true: either p is false, or T is true.

Example. Prove that $1 = 0$.

Assume

$$1 = 0.$$

Then,

$$0 \cdot 1 = 0 \cdot 0$$

$$0 = 0.$$

The last statement is true. But, obviously, $1 \neq 0$.

So, assuming p and deducing a true statement is not a sufficient argument for proving p .

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Theorem. if n is an integer, then $n^2 \geq n$.

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Theorem. if n is an integer, then $n^2 \geq n$.

- when $n = 0$, there only one value to check: $0^2 = 0$ is true.
- when $n < 0$, then $n^2 \geq 0 > n$, so $n^2 \geq n$.
- when $n > 0$, that is, if it is equal to 1, 2, 3, etc.:

$$n \geq 1$$

$$n \cdot n \geq 1 \cdot n$$

$$n^2 \geq n$$

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We want to prove a conditional statement of the form:

$$(p_1 \vee p_2 \vee \dots \vee p_n) \rightarrow q$$

We have to go through all the cases p_1, \dots, p_n and prove that each of them implies q .

Generally, look for a proof by cases when there is no obvious way to begin a proof, but when extra information in each case helps move the proof forward.

Remember: The cases must be exhaustive!

Existence Proofs

To prove $\exists x P(x)$, we usually make a *constructive* proof, providing an example (witness) x such that $P(x)$ is true.

However, sometimes it's possible to make a *non-constructive* proof, when you show that it's impossible that an example does not exist.

Theorem. There exist irrational numbers x and y such that x^y is rational.

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Theorem. There exist irrational numbers x and y such that x^y is rational.

Number $\sqrt{2}$ is irrational (it cannot be expressed as the ratio of two integers).

If $\sqrt{2}^{\sqrt{2}}$ is rational, then the theorem is true ($x = \sqrt{2}$, $y = \sqrt{2}$).

Alternatively, if $\sqrt{2}^{\sqrt{2}}$ is irrational, then: $x = \sqrt{2}^{\sqrt{2}}$, and $y = \sqrt{2}$.

$$x^y = \left(\sqrt{2}^{\sqrt{2}}\right)^{\sqrt{2}} = \sqrt{2}^{\sqrt{2} \cdot \sqrt{2}} = \sqrt{2}^2 = 2.$$

In either case, there exists a pair of irrational numbers with the desired property, but we do not know which of these two pairs works.

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To prove that there *exists one and only one* x such that $P(x)$.

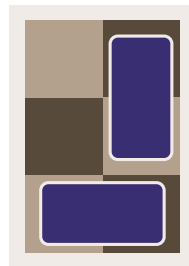
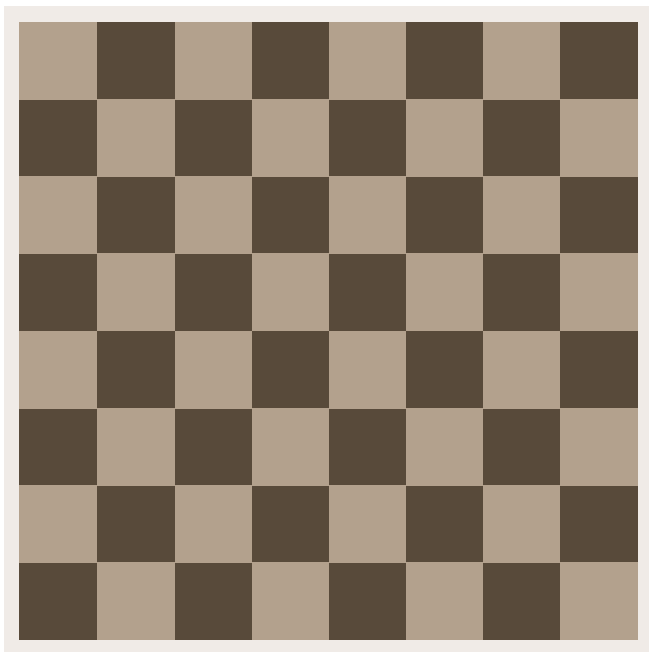
Proof in two stages:

1. *Existence*: Show that an element x with the desired property exists.
2. *Uniqueness*: Show that if $y \neq x$, then y does not have the desired property.

Equivalently:

$$\exists x (P(x) \wedge \forall y (y \neq x \rightarrow \neg P(y)))$$

Tiling a chessboard with dominos



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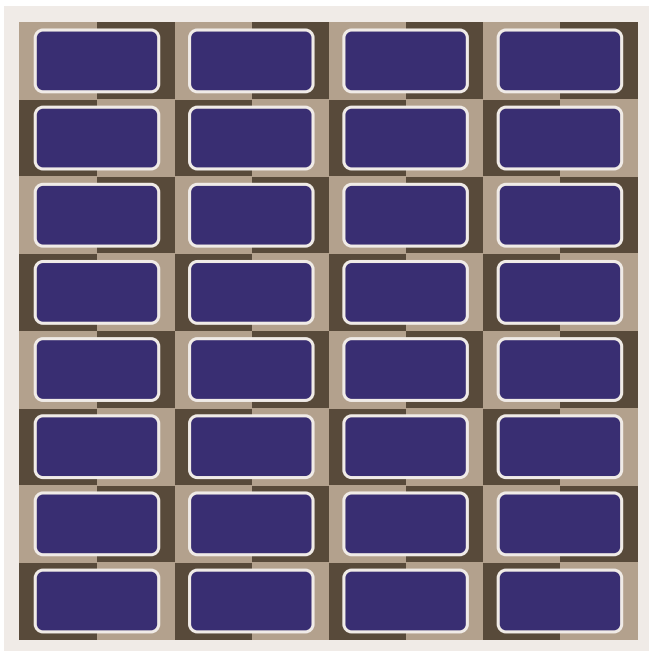
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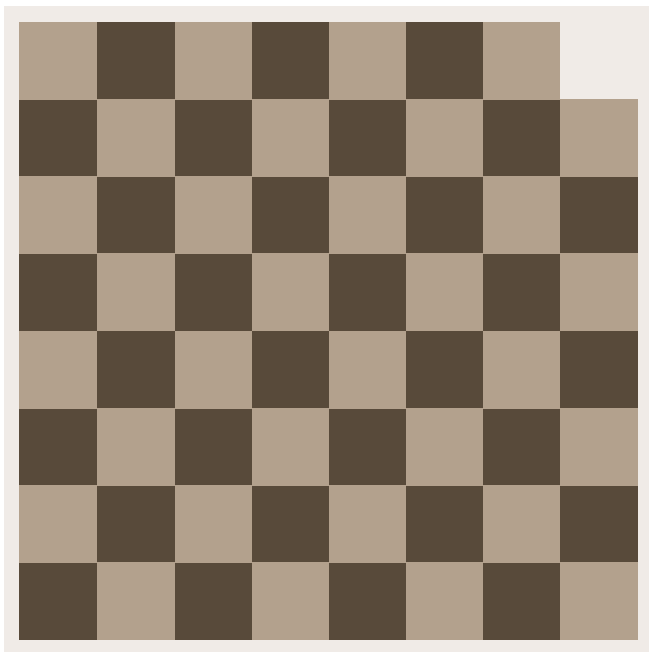
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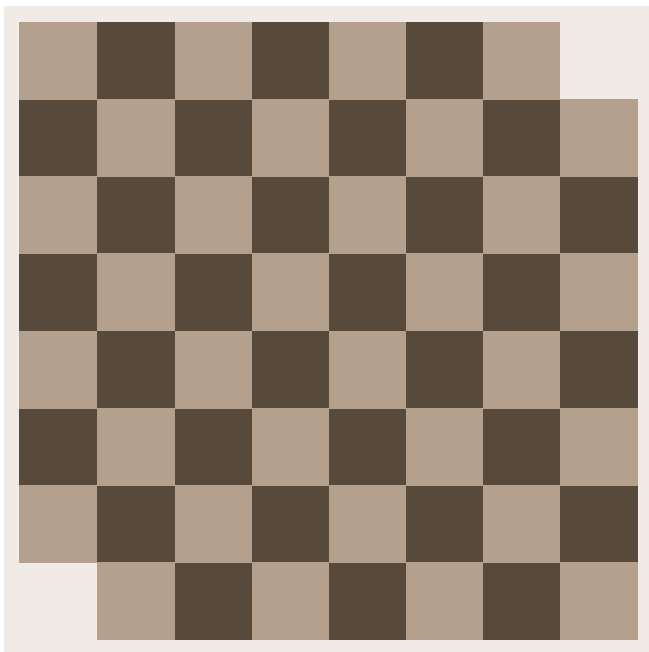
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