Lemma (Lemma 2.1.2). For every type A and every x, y, z : A there is a function

$$(x = y) \longrightarrow (y = z) \longrightarrow (x = z)$$

Proof 2: Induction on p. Define

$$\begin{split} D: \prod_{(x,y:A)} (x=y) \to U \\ D(x,y,p) :\equiv \prod_{(z:A)} \prod_{(q:y=z)} (x=z) \end{split}$$

Then

$$D(x,x,\mathtt{refl}_x) \equiv \prod_{(z:A)} \prod_{(q:x=z)} (x=z)$$

Thus, we have

$$d:\equiv \lambda x.\lambda z.\lambda q.q: \prod_{(x:A)} D(x,x,\mathtt{refl}_x)$$

So by induction, we have a function

$$f: \prod_{(x,y:A)} \prod_{(p:x=y)} D(x,y,p) \equiv \prod_{(x,y:A)} \prod_{(p:x=y)} \prod_{(z:A)} \prod_{(q:y=z)} (x=z)$$

such that

$$f(x, x, \mathtt{refl}_x) \equiv \lambda z. \lambda q. q$$

In summary, we make the following judgement:

$$\begin{split} \operatorname{ind}_{=_A} \Big(\prod_{(z:A)} \prod_{(q:y=z)} (x=z), \lambda x. \lambda z. \lambda q. q \Big) \\ &: \prod_{(x,y:A)} \prod_{(p:x=y)} \prod_{(z:A)} \prod_{(q:y=z)} (x=z) \end{split}$$

Proof 3: Induction on q. Define

$$\begin{split} D: & \prod_{(y,z:A)} (y=z) \to U \\ D(y,z,p): & \equiv \prod_{(x:A)} \prod_{(q:x=y)} (x=z) \end{split}$$

Then

$$D(y,y,\mathtt{refl}_y) \equiv \prod_{(x:A)} \prod_{(q:x=y)} (x=y)$$

Thus, we have

$$d :\equiv \lambda y.\lambda x.\lambda q.q: \prod_{(y:A)} D(y,y,\mathtt{refl}_y)$$

So by induction, we have a function

$$f: \prod_{(y,z:A)} \prod_{(p:y=z)} D(y,z,p) \equiv \prod_{(y,z:A)} \prod_{(p:y=z)} \prod_{(x:A)} \prod_{(q:x=y)} (x=z)$$

such that

$$f(y, y, \mathtt{refl}_y) \equiv \lambda x. \lambda q. q$$

In summary, we make the following judgement:

$$\begin{split} \operatorname{ind}_{=_A} \Big(\prod_{(x:A)} \prod_{(q:x=y)} (x=y), y. \lambda x. \lambda q. q \Big) \\ &: \prod_{(y,z:A)} \prod_{(p:y=z)} \prod_{(x:A)} \prod_{(q:x=y)} (x=z) \end{split}$$

The first proof, namely the one involving induction on both \boldsymbol{p} and \boldsymbol{q} appears in the text.