

Discrete Mathematics

Proofs

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Topics

Basic Techniques

Introduction
Direct Proof
Proof by Contradiction
Equivalence Proofs

Induction

Introduction
Strong Induction

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Brute Force Method

- ▶ examining all possible cases one by one

Theorem

Every number from the set $\{2, 4, 6, \dots, 26\}$ can be written as the sum of at most 3 square numbers.

Proof.

$2 = 1+1$	$10 = 9+1$	$20 = 16+4$
$4 = 4$	$12 = 4+4+4$	$22 = 9+9+4$
$6 = 4+1+1$	$14 = 9+4+1$	$24 = 16+4+4$
$8 = 4+4$	$16 = 16$	$26 = 25+1$
	$18 = 9+9$	

□

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Basic Rules

Universal Specification (US)

$\forall x \, p(x) \Rightarrow p(a)$

Universal Generalization (UG)

$p(a)$ for an **arbitrarily chosen** $a \Rightarrow \forall x \, p(x)$

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Universal Specification Example

Example

*All humans are mortal. Socrates is human.
Therefore, Socrates is mortal.*

- ▶ \mathcal{U} : all humans
- ▶ $p(x)$: x is mortal
- ▶ $\forall x \, p(x)$: All humans are mortal.
- ▶ a : Socrates, $a \in \mathcal{U}$: Socrates is human.
- ▶ therefore, $p(a)$: Socrates is mortal.

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Universal Specification Example

Example

$\forall x [j(x) \vee s(x) \rightarrow \neg p(x)]$	1. $\forall x [j(x) \vee s(x) \rightarrow \neg p(x)]$	A
$p(m)$	2. $p(m)$	A
$\therefore \neg s(m)$	3. $j(m) \vee s(m) \rightarrow \neg p(m)$	$US : 1$
	4. $\neg(j(m) \vee s(m))$	$MT : 3, 2$
	5. $\neg j(m) \wedge \neg s(m)$	$DM : 4$
	6. $\neg s(m)$	$AndE : 5$

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Universal Generalization Example

Example

$\forall x [p(x) \rightarrow q(x)]$	1. $\forall x [p(x) \rightarrow q(x)]$	A
$\forall x [q(x) \rightarrow r(x)]$	2. $p(c) \rightarrow q(c)$	$US : 1$
$\therefore \forall x [p(x) \rightarrow r(x)]$	3. $\forall x [q(x) \rightarrow r(x)]$	A
	4. $q(c) \rightarrow r(c)$	$US : 3$
	5. $p(c) \rightarrow r(c)$	$HS : 2, 4$
	6. $\forall x [p(x) \rightarrow r(x)]$	$UG : 5$

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Vacuous Proof

vacuous proof

to prove $P \Rightarrow Q$, show that P is false

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Vacuous Proof Example

Theorem

$\forall S [\emptyset \subseteq S]$

Proof.

$\emptyset \subseteq S \Leftrightarrow \forall x [x \in \emptyset \rightarrow x \in S]$

$\forall x [x \notin \emptyset]$

□

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Trivial Proof

trivial proof

to prove $P \Rightarrow Q$, show that Q is true

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Trivial Proof Example

Theorem

$\forall x \in \mathbb{R} [x \geq 0 \Rightarrow x^2 \geq 0]$

Proof.

$\forall x \in \mathbb{R} [x^2 \geq 0]$

□

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Direct Proof

direct proof

to prove $P \Rightarrow Q$, show that $P \vdash Q$

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Direct Proof Example

Theorem

$\forall a \in \mathbb{Z} [3|(a-2) \Rightarrow 3|(a^2-1)]$

Proof.

$$\begin{aligned} 3|(a-2) &\Rightarrow \exists k \in \mathbb{N} [a-2 = 3k] \\ &\Rightarrow a+1 = a-2+3 = 3k+3 = 3(k+1) \\ &\Rightarrow a^2-1 = (a+1)(a-1) = 3(k+1)(a-1) \end{aligned}$$

□

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Indirect Proof

indirect proof

to prove $P \Rightarrow Q$, show that $\neg Q \vdash \neg P$

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Indirect Proof Example

Theorem

$\forall x, y \in \mathbb{N} [x \cdot y > 25 \Rightarrow (x > 5) \vee (y > 5)]$

Proof.

- ▶ $\neg Q \Leftrightarrow (0 \leq x \leq 5) \wedge (0 \leq y \leq 5)$
- ▶ $x \cdot y \leq 5 \cdot 5 = 25$

□

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Indirect Proof Example

Theorem

$\forall a, b \in \mathbb{N}$

$\exists k \in \mathbb{N} [ab = 2k] \Rightarrow (\exists i \in \mathbb{N} [a = 2i]) \vee (\exists j \in \mathbb{N} [b = 2j])$

Proof.

- ▶ $\neg Q \Leftrightarrow (\neg \exists i \in \mathbb{N} [a = 2i]) \wedge (\neg \exists j \in \mathbb{N} [b = 2j])$
 - $\Rightarrow (\exists x \in \mathbb{N} [a = 2x+1]) \wedge (\exists y \in \mathbb{N} [b = 2y+1])$
 - $\Rightarrow ab = (2x+1)(2y+1)$
 - $\Rightarrow ab = 4xy + 2x + 2y + 1$
 - $\Rightarrow ab = 2(2xy + x + y) + 1$
 - $\Rightarrow \neg(\exists k \in \mathbb{N} [ab = 2k])$

□

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Proof by Contradiction

proof by contradiction

to prove P , show that $\neg P \vdash Q \wedge \neg Q$

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Proof by Contradiction Example

Theorem

There is no largest prime number.

Proof.

- ▶ $\neg P$: There is a largest prime number.
- ▶ Q : The largest prime number is S .
- ▶ prime numbers: $2, 3, 5, 7, 11, \dots, S$
- ▶ $2 \cdot 3 \cdot 5 \cdot 7 \cdot 11 \cdots S + 1$ is not divisible by a prime number in the range $[2, S]$
 1. either it is prime itself: $\neg Q$
 2. or it is divisible by a prime number greater than S : $\neg Q$

□

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Proof by Contradiction Example

Theorem

$\neg \exists a, b \in \mathbb{Z}^+ [\sqrt{2} = \frac{a}{b}]$

Proof.

- ▶ $\neg P$: $\exists a, b \in \mathbb{Z}^+ [\sqrt{2} = \frac{a}{b}]$
- ▶ Q : $\gcd(a, b) = 1$

$$\Rightarrow 2 = \frac{a^2}{b^2}$$

$$\Rightarrow a^2 = 2b^2$$

$$\Rightarrow \exists i \in \mathbb{Z}^+ [a^2 = 2i]$$

$$\Rightarrow \exists j \in \mathbb{Z}^+ [a = 2j]$$

$$\Rightarrow 4j^2 = 2b^2$$

$$\Rightarrow b^2 = 2j^2$$

$$\Rightarrow \exists k \in \mathbb{Z}^+ [b^2 = 2k]$$

$$\Rightarrow \exists l \in \mathbb{Z}^+ [b = 2l]$$

$$\Rightarrow \gcd(a, b) \geq 2 : \neg Q$$

□

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Equivalence Proofs

- ▶ to prove $P \Leftrightarrow Q$, both $P \Rightarrow Q$ and $Q \Rightarrow P$ must be proven
- ▶ a method to prove $P_1 \Leftrightarrow P_2 \Leftrightarrow \dots \Leftrightarrow P_n$:
 $P_1 \Rightarrow P_2 \Rightarrow \dots \Rightarrow P_n \Rightarrow P_1$

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Equivalence Proof Example

Theorem

$a, b, n, q_1, r_1, q_2, r_2 \in \mathbb{Z}^+$

$a = q_1 \cdot n + r_1$

$b = q_2 \cdot n + r_2$

$r_1 = r_2 \Leftrightarrow n|(a - b)$

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Equivalence Proof Example

$$r_1 = r_2 \Rightarrow n|(a - b).$$

$$n|(a - b) \Rightarrow r_1 = r_2.$$

$$\begin{aligned} a - b &= (q_1 \cdot n + r_1) \\ &\quad - (q_2 \cdot n + r_2) \\ &= (q_1 - q_2) \cdot n \\ &\quad + (r_1 - r_2) \end{aligned}$$

$$\begin{aligned} r_1 = r_2 &\Rightarrow r_1 - r_2 = 0 \\ &\Rightarrow a - b = (q_1 - q_2) \cdot n \end{aligned}$$

□

$$\begin{aligned} a - b &= (q_1 \cdot n + r_1) \\ &\quad - (q_2 \cdot n + r_2) \\ &= (q_1 - q_2) \cdot n \\ &\quad + (r_1 - r_2) \end{aligned}$$

$$\begin{aligned} n|(a - b) &\Rightarrow r_1 - r_2 = 0 \\ &\Rightarrow r_1 = r_2 \end{aligned}$$

□

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Equivalence Proof Example

Theorem

$$\begin{aligned} A &\subseteq B \\ \Leftrightarrow A \cup B &= B \\ \Leftrightarrow A \cap B &= A \\ \Leftrightarrow \overline{B} &\subseteq \overline{A} \end{aligned}$$

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Equivalence Proof Example

$$A \subseteq B \Rightarrow A \cup B = B.$$

$$A \cup B = B \Leftrightarrow A \cup B \subseteq B \wedge B \subseteq A \cup B$$

$$B \subseteq A \cup B$$

$$x \in A \cup B \Rightarrow x \in A \vee x \in B$$

$$A \subseteq B \Rightarrow x \in B$$

$$\Rightarrow A \cup B \subseteq B \quad \square$$

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Equivalence Proof Example

$$A \cup B = B \Rightarrow A \cap B = A.$$

$$A \cap B = A \Leftrightarrow A \cap B \subseteq A \wedge A \subseteq A \cap B$$

$$A \cap B \subseteq A$$

$$y \in A \Rightarrow y \in A \cup B$$

$$A \cup B = B \Rightarrow y \in B$$

$$\Rightarrow y \in A \cap B$$

$$\Rightarrow A \subseteq A \cap B \quad \square$$

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Equivalence Proof Example

$$A \cap B = A \Rightarrow \overline{B} \subseteq \overline{A}.$$

$$z \in \overline{B} \Rightarrow z \notin B$$

$$\Rightarrow z \notin A \cap B$$

$$A \cap B = A \Rightarrow z \notin A$$

$$\Rightarrow z \in \overline{A}$$

$$\Rightarrow \overline{B} \subseteq \overline{A} \quad \square$$

□

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Equivalence Proof Example

$$\overline{B} \subseteq \overline{A} \Rightarrow A \subseteq B.$$

$$\neg(A \subseteq B) \Rightarrow \exists w [w \in A \wedge w \notin B]$$

$$\Rightarrow \exists w [w \notin \overline{A} \wedge w \in \overline{B}]$$

$$\Rightarrow \neg(\overline{B} \subseteq \overline{A})$$

□

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Induction

Definition

$S(n)$: a predicate defined on $n \in \mathbb{Z}^+$

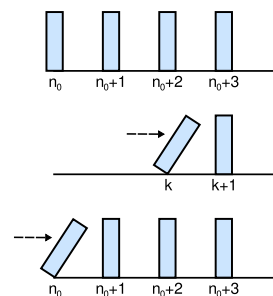
$$S(n_0) \wedge (\forall k \geq n_0 [S(k) \Rightarrow S(k+1)]) \Rightarrow \forall n \geq n_0 S(n)$$

► $S(n_0)$: base step

► $\forall k \geq n_0 [S(k) \Rightarrow S(k+1)]$: induction step

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Induction



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Induction Example

Theorem

$$\forall n \in \mathbb{Z}^+ [1 + 3 + 5 + \dots + (2n - 1) = n^2]$$

Proof.

- ▶ $n = 1$: $1 = 1^2$
- ▶ $n = k$: assume $1 + 3 + 5 + \dots + (2k - 1) = k^2$
- ▶ $n = k + 1$:

$$\begin{aligned} & 1 + 3 + 5 + \dots + (2k - 1) + (2k + 1) \\ &= k^2 + 2k + 1 \\ &= (k + 1)^2 \end{aligned}$$

□

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Induction Example

Theorem

$$\forall n \in \mathbb{Z}^+, n \geq 4 [2^n < n!]$$

Proof.

- ▶ $n = 4$: $2^4 = 16 < 24 = 4!$
- ▶ $n = k$: assume $2^k < k!$
- ▶ $n = k + 1$:
 $2^{k+1} = 2 \cdot 2^k < 2 \cdot k! < (k + 1) \cdot k! = (k + 1)!$

□

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Induction Example

Theorem

$$\forall n \in \mathbb{Z}^+, n \geq 14 \exists i, j \in \mathbb{N} [n = 3i + 8j]$$

Proof.

- ▶ $n = 14$: $14 = 3 \cdot 2 + 8 \cdot 1$
- ▶ $n = k$: assume $k = 3i + 8j$
- ▶ $n = k + 1$:
 - ▶ $k = 3i + 8j, j > 0 \Rightarrow k + 1 = k - 8 + 3 \cdot 3$
 $\Rightarrow k + 1 = 3(i + 3) + 8(j - 1)$
 - ▶ $k = 3i + 8j, j = 0, i \geq 5 \Rightarrow k + 1 = k - 5 \cdot 3 + 2 \cdot 8$
 $\Rightarrow k + 1 = 3(i - 5) + 8(j + 2)$

□

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Strong Induction

Definition

$$S(n_0) \wedge (\forall k \geq n_0 [(\forall i \leq k S(i)) \Rightarrow S(k + 1)]) \Rightarrow \forall n \geq n_0 S(n)$$

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Strong Induction Example

Theorem

$$\forall n \in \mathbb{Z}^+, n \geq 2$$

n can be written as the product of prime numbers.

Proof.

- ▶ $n = 2$: $2 = 2$
- ▶ assume that the theorem is true for $\forall i \leq k$
- ▶ $n = k + 1$:
 1. if prime: $n = n$
 2. if not prime: $n = u \cdot v$
 $u < k \wedge v < k \Rightarrow$ both u and v can be written as the product of prime numbers

□

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Strong Induction Example

Theorem

$$\forall n \in \mathbb{Z}^+, n \geq 14 \exists i, j \in \mathbb{N} [n = 3i + 8j]$$

Proof.

- ▶ $n = 14$: $14 = 3 \cdot 2 + 8 \cdot 1$
- ▶ $n = 15$: $15 = 3 \cdot 5 + 8 \cdot 0$
- ▶ $n = 16$: $16 = 3 \cdot 0 + 8 \cdot 2$
- ▶ $n \leq k$: assume $k = 3i + 8j$
- ▶ $n = k + 1$: $k + 1 = (k - 2) + 3$

□

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Flawed Induction Example

Theorem

$$\forall n \in \mathbb{Z}^+ [1 + 2 + 3 + \dots + n = \frac{n^2 + n + 2}{2}]$$

invalid base step

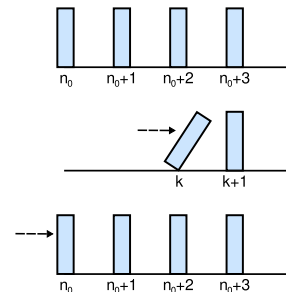
- ▶ $n = k$: assume $1 + 2 + 3 + \dots + k = \frac{k^2 + k + 2}{2}$
- ▶ $n = k + 1$:

$$\begin{aligned} & 1 + 2 + 3 + \dots + k + (k + 1) \\ &= \frac{k^2 + k + 2}{2} + k + 1 = \frac{k^2 + k + 2}{2} + \frac{2k + 2}{2} \\ &= \frac{k^2 + 3k + 4}{2} = \frac{(k + 1)^2 + (k + 1) + 2}{2} \end{aligned}$$

- ▶ $n = 1$: $1 \neq \frac{1^2 + 1 + 2}{2} = 2$

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Flawed Induction Example



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Flawed Induction Example

Theorem

All horses are of the same color.

$A(n)$: All horses in sets of n horses are of the same color.

$$\forall n \in \mathbb{N}^+ A(n)$$

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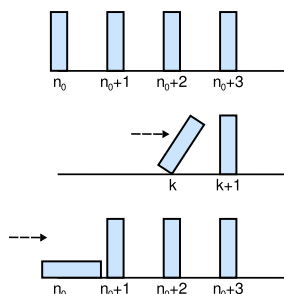
Flawed Induction Example

invalid induction step

- ▶ $n = 1$: $A(1)$
All horses in sets of 1 horse are of the same color.
- ▶ $n = k$: assume $A(k)$ is true
All horses in sets of k horses are of the same color.
- ▶ $A(k + 1) = \{a_1, a_2, \dots, a_k\} \cup \{a_2, a_3, \dots, a_{k+1}\}$
 - ▶ All horses in set $\{a_1, a_2, \dots, a_k\}$ are of the same color (a_2).
 - ▶ All horses in set $\{a_2, a_3, \dots, a_{k+1}\}$ are of the same color (a_2).

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Flawed Induction Examples



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References

Required Reading: Grimaldi

- ▶ Chapter 2: Fundamentals of Logic
 - ▶ 2.5. Quantifiers, Definitions, and the Proofs of Theorems
- ▶ Chapter 4: Properties of Integers: Mathematical Induction
 - ▶ 4.1. The Well-Ordering Principle: Mathematical Induction

Supplementary Reading: O'Donnell, Hall, Page

- ▶ Chapter 4: Induction

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