1 The Foundations: Logic and Proofs

Consider the following argument:

i eat chocolate if i am depressed i am not depressed therefore i am not eating chocolate

Obviously, the logic is flawed...but how do we write this in a more formal way?

1.1 Propositional Logic

A statement is a senetence or mathematical expression that is either true or false—e.g.

- \bullet P: The number 3 is odd
- Q: The number 6 is even
- R: The number 4 is odd

Not a statement

- x > 2 (the true value depends on x)
- x = 2, t + 4q = 17

Combining statements

Given statements P and Q:

- "P and Q" is a statement $(P \wedge Q)$
- "P or Q" is a statement $(P \lor Q)$

We can construct a truth table to represent the truth values of $P \wedge Q$ and $P \vee Q$:

Table 1: Truth tables for conjunction (\land) and disjunction (\lor)

Conditional Statements

The expression:

If P, then
$$Q$$
 (or $P \Rightarrow Q$)

is a conditional statement.

$$\begin{array}{c|ccc} P & Q & P \Rightarrow Q \\ \hline T & T & T \\ T & F & F \\ F & T & T \\ F & F & T \end{array}$$

Table 2: Truth table for conditional statements

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Example:

P(n): The integer n is odd

Q(n): The integer n^2 is odd

P(n) and Q(n) are not statements, but they are *predicates* (statements once n is determined). So the conditional statement is

 $P(n) \Rightarrow Q(n)$: If the integer n is odd, then the integer n^2 is odd

Proving a statement of the form $P \Rightarrow Q$

1. Direct proof: Assume P is true and "prove" that Q is also true

Example: Let's construct a truth table for $(P \lor Q) \Rightarrow R$

P	Q	R	$P \lor Q$	$(P \lor Q) \Rightarrow R$
$\overline{\mathrm{T}}$	T	T	Т	T
Τ	F	Τ	Γ	T
${f T}$	F	F	$_{ m T}$	F
\mathbf{F}	Τ	Τ	$_{ m T}$	${ m T}$
\mathbf{F}	F	Τ	F	${ m T}$
\mathbf{F}	F	F	F	${ m T}$

Table 3: Truth table for $(P \lor Q) \Rightarrow R$

Where we want to prove

If n is odd, then n^2 is odd.

The first proposition is symbolically O(n): n is odd, and the conditional statement is

$$O(n) \Rightarrow O(n^2)$$

Def First we define and integer n odd if n = 2k + 1 for some integer k. An integer is even if n = 2k for some integer k.

Remark. The set of integers

$$\mathbb{Z} = \{\ldots, -3, -2, -1, 0, 1, 2, 3, \ldots\}$$

where k is an integer is denoted as $k \in \mathbb{Z}$.

Proof Suppose n is odd. So by definition, n = 2k + 1 for some $k \in \mathbb{Z}$.

$$\implies n^2 = (2k+1)(2k+1) = 4k^2 + 4k + 1 = 2(2k^2 + 2k) + 1$$

Since $2k^2 + 2k$ is an integer, we have that n^2 is in fact odd. \square

Another Example (Because students love examples) Suppose x and y are positive numbers. Prove that if x < y then $x^2 < y^2$.

Sol Suppose x and y are positive real numbers and further suppose that x < y. A fundamental property of < on the real numbers is that if a < b and c > 0, then $a \cdot c < b \cdot c$ since if

$$a < b \implies 0 < b - a$$

and the product of the two positive numbers is positive, i.e.

$$0 < c(b-a) = cb - ca$$

Which now implies ca < cb. In this case, if a = x, b = y, c = x, then

$$x^2 = x \cdot x < x \cdot y$$

Now if we swap and use c = y, we have

$$x \cdot y < y \cdot y = y^2$$

Concatenating the two inequalities, we find that

$$x^2 = x \cdot x < x \cdot y < y \cdot y = y^2$$

Because x and y were arbitrary positive numbers, the conclusion holds. \square

1.2 Logical Equivalence

Two statements are logically equivalent if they have the same truth value, e.g. x & y are real numbers

$$P: x \cdot y = 0$$

$$Q:\ x=0\ {\rm or}\ y=0$$

are equivalence since they are either both T or both F.

If P and Q are equivalent we say P if and only if Q and we write

$$P \iff Q \quad \text{or} \quad P \equiv Q$$

which is a biconditional statement. Note that P & Q are predicates but $P \iff Q$ is a statement.

Example P, Q, and R are statements

$$((P \lor Q) \Rightarrow R) \iff ((P \Rightarrow R)) \land (Q \Rightarrow R)$$

P	Q	R	$P \lor Q$	$P \Rightarrow R$	$Q \Rightarrow R$	$\mid (P \vee Q) \Rightarrow R \mid$	$(P \Rightarrow R) \land (Q \Rightarrow R)$
T	T	Т	Т	Т	Т	T	${ m T}$
Τ	Τ	F	Т	F	F	F	F
Τ	F	Τ	Т	Т	Т	${ m T}$	T
Τ	F	F	Т	F	Т	\mathbf{F}	F

Table 4: Truth table

Contrapositive The contrapositive state is

If not Q, then not P

Claim The statement $P \Rightarrow Q$ and its contrapositive $\neg Q \Rightarrow \neg P$ are logically equivalent.

Proof For fun watch the YouTube video Not Knot

P	Q	$P \Rightarrow Q$	$\neg Q$	$\neg P$	$\neg Q \Rightarrow \neg P$
T	T	Т	F	F	T
${ m T}$	F	F	${ m T}$	\mathbf{F}	F
\mathbf{F}	Τ	Τ	F	Τ	T
\mathbf{F}	F	Τ	T	Τ	Т

Table 5: Truth table proof

Remark A proof of a condition statement by proving the contrapositive is called a *contrapositive proof*.

Example Let's prove the statement

Suppose x is a real number. If $x^2 + 5x < 0$, then x < 0 using a contrapositive proof.

Proof

$$P: x^2 + 5x < 0$$
$$Q: x < 0$$

So
$$\neg Q \Rightarrow \neg P$$
 is

If
$$x > 0$$
, then $x^2 + 5x > 0$

Suppose x is a real number satisfying $x \ge 0$. Then $5x \ge 0$ & $x^2 \ge 0$. Thus

$$x^2 + 5x \ge 0$$

Because $x \geq 0$ was arbitrary, we have $\neg Q \Rightarrow \neg P$.

Converse $Q \Rightarrow P$ is called the *converse* of $P \Rightarrow Q$.

Example

P: f is differentiable at x = 0

Q: f is continuous at x = 0

As an example, f = |x| is continuous at x = 0 but not differentiable at x = 0—so here

$$P \Rightarrow Q$$
 is true, but $Q \Rightarrow P$ is false

Another example is

 $P: A \text{ is an invertible } 2 \times 2 \text{ matrix}$

 $Q: \det A \neq 0$

Negation & Quantifiers

Example Let m and n be integers. If 4 divides the product mn (results in an integer), then 4 divides m or 4 divides n.

- \bullet Converse: If 4 divides m or 4 divides n, then 4 divides mn
- Contrapositive: If 4 does not divide m and 4 does not divide n, then 4 does not divide mn

This statement is False!

Proof If m = n = 2, then 4 divides mn = 4. But 4 does not divide m or n, thus the statement is F. \square The negation of a statement P is the statement whose truth values are opposite for those of P and is denoted as $\neg P$.

Claim Let P and Q be statements.

The negation of the conditional statement $P \Rightarrow Q$ is $P \land (\neg Q)$.

Proof We check that $\neg(P \Rightarrow Q)$ and $P \land (\neg Q)$ are logically equivalent with a truth table.

P	Q	$P \Rightarrow Q$	$\neg(P \Rightarrow Q)$	$\neg Q$	$P \wedge (\neg Q)$
\overline{T}	Т	Т	F	F	F
Τ	F	F	T	\mathbf{T}	${ m T}$
F	Τ	Т	F	F	F
F	F	Т	F	Т	F

Table 6: Truth table for negation of a conditional statement

Discussion Let P and Q be statements and negate $P \vee Q$, and find what it is equivalent to.

P	Q	$P \lor Q$	$\mid \neg (P \lor Q) \mid$	$\neg P \land \neg Q$
$\overline{\mathrm{T}}$	Т	Т	F	F
T T F	F	${ m T}$	F	F
\mathbf{F}	Τ	${ m T}$	F	F
\mathbf{F}	F	F	$_{ m T}$	${ m T}$

Table 7: Truth table for negation of a disjunction

So the two statements are logically equivalent $\neg(P \lor Q) \Longleftrightarrow \neg P \land \neg Q$. This is one of De Morgan's Laws:

$$\neg (P \lor Q) \Longleftrightarrow \neg P \land \neg Q$$
$$\neg (P \land Q) \Longleftrightarrow \neg P \lor \neg Q$$

Table 8: De Morgan's Laws

Example Every nonempty subset of $\mathbb N$ has a smallest element.

Notation $\mathbb{N} = \{0, 1, 2, 3, \dots\}$ is the set of natural numbers.

Definition The symbols \forall and \exists are called *quantifiers*.

- $\bullet \ \forall$ stands for "for all" or "for every"
- $\bullet\ \exists$ stands for "there exists" or "there is"

thus we write the above statement as logical mathematical symbols is

$$\forall X \subset \mathbb{N} \text{ with } X \neq \phi, \, \exists x_0 \in X \text{ such that } x_0 \leq x \quad \forall x \in X$$

HW NOTES

$$(P \Leftrightarrow Q) \equiv [(P \Rightarrow Q) \land (Q \Rightarrow P)]$$

Show both $P \Rightarrow Q$ and $Q \Rightarrow P$ are true.

Example Negate the statemen:

The integers 5 and 9 are both odd.

Using De Morgan's Laws $\neg(P \land Q) \equiv \neg P \lor \neg Q$ we can rewrite the statement as

Either 5 is even or 9 is even.

Let A be a set and $a \in A$.

- $\forall a \in A, P(a)$: means P(a) is true for every element of set A.
- $\exists a \in A, P(a)$: means P(a) is true for some element of set A.
- $\bullet \neg (\forall a \in A, P(a)) \equiv \exists a \in A, \neg P(a)$
- $\neg(\exists a \in A, P(a)) \equiv \forall a \in A, \neg P(a)$

WARNING:

- $\neg(a \in A) \equiv a \notin A$ is not the same as
- $\neg(\forall a \in A) \equiv \exists a \in A$

Example Let C(x): x has taken calculus (x is a 310 student).

$$\begin{aligned} G(x,y): & & x>y & & (x,y\in\mathbb{R}) \\ P(x): & & x \text{ is prime} & & (x\in\mathbb{N}=\{0,1,2,\dots\}) \end{aligned}$$

1. $\forall x, C(x)$ as a statement: Every 310 student has taken calculus

Negation: There is some 310 student who has not taken calculus, or

- $\exists x, C(x)$
- 3. Negate $\forall x \in \mathbb{N}, \neg P(x)$

Statement: Every natural number is not prime.

Negation: $\exists x \in \mathbb{N}, P(x)$ —There exist a natural number that is prime.

4. Negate $\exists x \in \mathbb{R}, G(x, 2)$

Statement: There exists a real number greater than 2.

Negation: $\forall x \in \mathbb{R}, \neg G(x, 2)$ —Every real number is less than or equal to 2. \iff

Example Negate the following statements:

1. For all $X \subseteq \mathbb{N}$, there exists an integer n such that |X| = n.

Symbolically: $\forall X \subseteq \mathbb{N} \quad \exists n \in \mathbb{Z}, \quad |X| = n$. Where |X| is "the number of elements in the set X, cardinality of X".

e.g.

- $X = \{1, 2, 3\}$ then |X| = 3
- All even natural numbers $X = \{0, 2, 4, 6, 8, \dots\}$ then $|X| = \infty$, so $\not\equiv$ an integer n such that |X| = n.

Thus the negatation $\exists X \subseteq \mathbb{N} \quad \forall n \in \mathbb{Z}, \quad |X| \neq n \text{ shows that the statement is } \underline{\text{false}}.$

2. There exists $x \in \mathbb{Z}$ such that for all $n \in \mathbb{Z}$, $x \neq n+2$.

Symbolically: $\exists x \in \mathbb{Z} \quad \forall n \in \mathbb{Z}, \quad x \neq n+2.$ Negation: $\forall x \in \mathbb{Z} \ \exists n \in \mathbb{Z}, \quad x = n+2.$ which is <u>true</u>.

- 3. For all $x \in \mathbb{R}$, there exists $y \in \mathbb{R}$ such that $y^3 = x$.
 - \dots this is $\underline{\text{true}}$
- 4. There exists $x \in \mathbb{Z}$ such that for all $n \in \mathbb{Z}$, $x \neq n+2$.
 - \dots this is <u>false</u>.

Example True or False; Negate

1. For all $x \in \mathbb{R}$, there exists $y \in \mathbb{R}$ such that $y^2 = x$

$$\forall x \in \mathbb{R} \ \exists y \in \mathbb{R}, \ y^2 = x$$

Negation: $\exists x \in \mathbb{R} \ \forall y \in \mathbb{R}, \ y^2 \neq x$

There exists $x \in \mathbb{R}$ so that for all $y \in \mathbb{R}$, $y^2 \neq x$

The original statement is <u>false</u>:

Let
$$x = -1$$
. Then $y^2 \neq -1 \ \forall y \in \mathbb{R}$

2. For all $x \in \mathbb{R}$, there exists $y \in \mathbb{R}$ such that $y^3 = x$.

$$\forall x \in \mathbb{R} \ \exists y \in \mathbb{R}, \ y^3 = x$$

Negation: $\exists x \in \mathbb{R} \ \forall y \in \mathbb{R}, \ y^3 \neq x$

The original statement is <u>true</u> because every real number has a cube root.

Definition A *set* is a collection of objects.

The objects in a set are called *elements*.

Definition The unique set containing no elements is called the *empty set*, denoted by \emptyset or \varnothing .

Example $A = \{1, 2, 3, 4, 5, \{6, 7\}\}$

- (a) $1 \in A$ (1 is an element of A) T
- (b) $\{1\} \in A$ F
- (c) $1 \subseteq A$ F
- (d) $\{1\} \subseteq A$ F
- (e) $\{6,7\} \subseteq A$
- (e)' $\{\{6, 7\}\} \subseteq A$ T
- (f) $\{4,5\} \subseteq A$ T
- (g) |A| = 6 T
- (h) $\emptyset \in A$ F

Set-builder notation used to describe sets when its difficult to list all elements.

Example Even integers $\{\ldots, -4, -2, 0, 2, 4, \ldots\}$

$$= \{2k \mid k \in \mathbb{Z}\} = \{2k : k \in \mathbb{Z}\}\$$

Example The set of rational numbers

$$\mathbb{Q} := \left\{ \frac{P}{q} \mid p, q \in \mathbb{Z}, \ q \neq 0 \right\}$$

The set of *irrational numbers* is set of all real numbers that are not rational.

 $\mathbf{Remark} \quad \mathbb{N} \subsetneq \mathbb{Z} \subsetneq \mathbb{Q} \subsetneq \mathbb{R}$

Example Write in set-builder notation:

1. $\left\{\ldots, \frac{1}{27}, \frac{1}{9}, 1, 3, 9, 27 \ldots\right\}$

$$= \{3^k \mid k \in \mathbb{Z}\}$$

2. The set of odd integers

$$\{2k+1 \mid k \in \mathbb{Z}\}$$

3. $(-\infty, 3] = \{x \in \mathbb{R} \mid x \le x\}$

Definition Let A and B be sets.

- Union: $A \cup B := \{x \mid x \in A \lor x \in B\}$
- Intersection: $A \cap B := \{x \mid x \in A \land x \in B\}$ Definition: The sets A and B are disjoint if $A \cap B = \emptyset$. \varnothing
- Set-difference: $A B = A \setminus B := \{x \in A \mid x \notin B\}$
- The *compliment* of \overline{A} in a set U is $\overline{A^c} = \overline{A} := \{x \in \overline{U} \mid x \notin a\}$
- Cartesian product:

$$A \times B := \{(a, b) \mid a \in A, b \in B\}$$

(e.g.
$$\mathbb{R} \times \mathbb{R} = \mathbb{R}^2$$
)

T/F

1. $A \times B = B \times A$

F:
$$A = \{1\}$$
, $B = \{2\}$, so $A \times B = \{(1,2)\}$ but $B \times A = \{(2,1)\}$

- 2. If |A| = 2 and |B| = 3, then $|A \times B| = 6$
- 3. $\mathbb{R} \subseteq \mathbb{R}^2$
- 4'. $\mathbb{R} \times \{O\} = \mathbb{R}^2$ T

Example Write out the sets by listing all elements:

1. $\{x \in \mathbb{R} \mid \cos(x) = 0, 0 \le x \le 2\pi\}$

$$= \left\{ \frac{\pi}{2}, \frac{3\pi}{2} \right\}$$

2. $\{x \in \mathbb{R} \mid \sin(x) = 0, 0 \le x \le 2\pi\}$

$$= \{0, \pi, 2\pi\}$$

3. $\{m \mid m \in \mathbb{N}, m^2 < 10\}$

$$= \{1, 2, 3, 0\}$$

Example Compute the following sets:

1.
$$\bigcup_{n\in\mathbb{N}} \left[\frac{1}{n+1},\, n+1\right] = (0,\infty)$$

Looking at a few of our favorite natural numbers...

- n = 4: $\left[\frac{1}{5}, 5\right]$
- n = 0: $[1, 1] = \{1\}$
- $n=2: \left[\frac{1}{3}, 3\right]$

So the union of all these sets is $(0, \infty)$.

2.
$$\bigcap_{n \in \mathbb{N}} \left[\frac{1}{n+1}, n+1 \right] = \{1\}$$

The intersection of all these sets is when n = 0 because that is when the two values are equal to each other.

Claim Let A, B, and C be sets.

If
$$B \subseteq C$$
, then $A \times B \subseteq A \times C$.

Proof. Let $(a,b) \in A \times B$. By definition of the Cartesian product, $a \in A$ and $b \in B$. Since $B \subseteq C$, $b \in C$. Thus, $(a,b) \in A \times C$.

Claim For all sets A and B, $(A \cup B)^c = A^c \cap B^c$.

Proof. (\subseteq) Let $x \in (A \cup B)^c$.

This implies $x \notin A$ and $x \notin B$. Thus, $x \in A^c$ and $x \in B^c$ so $x \in A^c \cap B^c$.

 (\supseteq) Let $x \in A^c \cap B^c$, so $x \notin A$ and $x \notin B$.

This implies x is not in A or B. Thus, $x \notin A \cup B$ so $(A \cup B)^c$.

Claim $\mathbb{Z} = \{25a + 24b \mid a, b \in \mathbb{Z}\}.$

Proof. (\supseteq) This is obvious, since $25a + 24b \in \mathbb{Z}$ for all $a, b \in \mathbb{Z}$.

$$(\subseteq)$$
 Let $k \in \mathbb{Z}$. Set $a = k$ and $b = -k$. Then $25a + 24b = 25k - 24k = k$.

To get to the forwards proof we can test a few values of k to find anything:

- k = 0: 25(0) + 24(0) = 0
- k = 1: 25(1) + 24(-1) = 1
- k = 2: 25(2) + 24(-2) = 2... so we can see the pattern
- k = 25k + 24(-k)

1.3 Proof by Contradiction

Example Suppose A, B, and C are nonempty sets

T/F: If $A \times B = A \times C$ then B = C

True

Note: $A = \emptyset$

$$A \times B = \emptyset = A \times C$$

for all B, C

Proof. $(B \subseteq C)$ Let $b \in B$. Suppose $a \in A$ Since $A = \emptyset$, there is an element $a \in A$. Then

$$(a,b) \in A \times B$$

Since $A \times B = A \times C$, we know

$$(a,b) \in A \times C$$

By definition of the Cartesian product, $b \in C$. This proves $B \subseteq C$

 $(C \subseteq B)$ By similar reasoning (with the roles of B and C reversed), we can show $C \subseteq B$.

Example Prove that if $a, b \in \mathbb{Z}$, then $a^2 \neq 4b + 2$.

Ideas

1. Cases: a is odd vs. a is even

$$a = 2k$$

2. looking at all the squares

$$c_0 = 0^2 = 0$$
, $c_1 = 1^2 = 1$, $2^2 = 4$, $3^2 = 9$, $4^2 = 16$, $5^2 = 25$...

which can be written as

$$c_n = c_{n-1} + (n-1)(2k+1)$$

3. Claim: The prod of odd numbers is odd and the prod of even numbers is even.

$$a^2 = 4b + 2 = 2(2b+1)$$

So if a^2 is even $\Rightarrow a$ is even: a = 2k

$$(2k)^2 = 2(2b+1)$$

$$\implies 4k^2 = 2(2b+1)$$

$$\implies 2k^2 = 2b+1$$

where the RHS is odd but the LHS is even, which is a contradiction.

Proof. (Contradiction) Asume there exist $a, b \in \mathbb{Z}$ such that $a^2 = 4b + 2$. Then a^2 is even, so a is even. Write a = 2k for some $k \in \mathbb{Z}$.

Then

$$(2k)^2 = 4b + 2 \implies 2k^2 = 2b + 1$$

THE LHS of the equation is even, while the RHS is odd. This is a contradiction.

Suppose you want to prove statement P...

Proof by Contradiction

1. Assume $\neg P$

2. Show that $\neg P$ implies that there is some statement C so that $C \land \neg P$ (Contradiction)

3. $\neg P$ is False $\Leftrightarrow P$ is True

Proposition The number $\sqrt{2}$ is irrational.

Ideas

$$\sqrt{2} = \frac{a}{b} \implies \sqrt{2}b = a$$

$$\implies 2b^2 = a^2$$

 a^2 is even $\implies a = 2k$

$$\implies 2b^2 = (2k)^2$$
$$\implies b^2 = 2k^2$$

 b^2 is even $\implies b = 2l$

Proof. (Contradiction) Assume $\sqrt{2}$ is rational. Thus there are integers $a, b \in \mathbb{Z}$, $b \neq 0$ so that $\sqrt{2} = \frac{a}{b}$. We can assume a and b have no common factors—that is, there is no positive integer greater than 1 that divides both a and b. Now,

$$\sqrt{2} = \frac{a}{b} \implies \sqrt{2}b = 2 \implies 2b^2 = a^2$$

So a^2 is even, and thus a is even. Write a=2k for some $k\in\mathbb{Z}$. Then the equation becomes:

$$2b^2 = (2k)^2 \implies 2b^2 = 2k$$
,

so b^2 is even, and thus <u>b</u> is also even.

Thus both a and b are even, which contradicts our earlier assumption that they have no common factors.

Example

1. Prove there is no integer x such that

$$x^2 = 5$$
 and $x^2 = 9$

2. Suppose a, b are nonzero. Prove that if ab is irrational, then a is irrational or b is irrational.