The natural numbers system can be constructed from five axioms:

- (i) 1 is a natural number.
- (ii) every natural number has a unique successor, which is also a natural number.
- (iii) no two natural numbers have the same successor.
- (iv) 1 is not a successor for any natural number.
- (v) Induction property

Principle of Mathematical Induction (PMI)

Definition 1. If S is a subset of \mathbb{N} with these two properties:

- (i) $1 \in S$,
- (ii) for all $n \in \mathbb{N}$, if $n \in S$, then $n + 1 \in S$,

then $S \in \mathbb{N}$.

A set of natural numbers with the property that whenever $n \in S$, then $n + 1 \in S$ is called a inductive set.

Example 1. The sets $\{5, 6, 7, ...\}$ and $\{101, 102, 103, ...\}$ are inductive sets, but $\{1, 3, 5, 7, ...\}$ is not.

An inductive definition is a means of defining a infinite set of objects that that can be indexed by the natural numbers. You specify the first object, then the second, then the third,...

Example 2. The factorial of a natural number may be defined inductively. A noninductive definition:

$$n! = n \cdot (n-1) \cdot \cdot \cdot 3 \cdot 2c \cdot 1$$

The inductive definition of n! proceeds as follows:

- (i) Define 1! = 1
- (ii) For $n \in \mathbb{N}$, define (n+1)! = (n+1)n!.

Many times one wants to prove a statement is true for an infinite collection of natural numbers. Mathematical induction is perfect for this:

Structure: Proof using the principle of mathematical induction:

Let $S = \{n \in \mathbb{N} : \text{the statement is true for } n\}.$

- (i) Show $1 \in S$.
- (ii) Show that S is inductive (that is, for all n, if $n \in S$ then $n + 1 \in S$).
- (iii) By the PMI, $S = \mathbb{N}$.

The trick then is to find how to index your statement that by an integer n.

Example 3. For every natural number n, $\sum_{i=1}^{i=n} (2i-1) = n^2$. Symbolically we can condense the statement to: P(n).

Proof. Let $S = \{n \in \mathbb{N} : 1 + 3 + 5 + \dots + (2n - 1) = n^2\}$. (Here we define S to be the set of natural numbers for which the statement is true. Our aim is to use PMI to show that $S = \mathbb{N}$.

- (i) (We first show that $1 \in S$ by showing the statement is true for n = 1:) $1 = 1^2$, so $1 \in S$. (boom done!)
- (ii) (Next we assume that all-up natural numbers up to n are in S. Then we show that this fact implies then n+1 is in S:) Let n be a natural number such that $n \in S$. Then for this n, $1+3+5+\cdot+(2n-1)=n^2$. (We still have not assume what is to be proven.) Then,

$$1 + 3 + 5 + \dots + (2n - 1) = n^{2}$$

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

$$= n^{2} + 2n + 1 = (n + 1)^{2}.$$

This shows $n+1 \in S$.

(iii) By the PMI, $S = \mathbb{N}$. That is, for every natural number $n, 1 + 3 + 5 + \cdots + (2n - 1) = n^2$.