Section 5.1-5.2 Mathematical Induction

Comp 232

1. Mathematical Induction is a method of proof:

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a) Proof methods:

Direct method Contraposition Cases (Exhaustion) Contradiction Existence Uniqueness

Mathematical Induction

b) Mathematical Induction works on Domain Z^+ because it is Well Ordered.

Well Ordered Axiom states: Every non empty subset has a smallest member.

Ex: {1, 1+1=2} has a smallest member call it 1; {2, 2+1=3} has a smallest member call it 2; ...

Using the Well Ordered property we can list Z^+ in order(smallest to greatest): $\forall k, k \in Z^+, k < k+1$ @Panda2ici

Ex:

c) Two types of reasoning:

Deductive

panda2ici@gmail.com Inductive 1. Start with specific cases

- 1. State a general proposition
- 2. Deduce a specific case

2. Infer (not prove) a general proposition

(i) In a right angle triangle ABC $AC^2 = AB^2 + BC^2$

(ii) If AB = 3, BC = 4

then $AC^2 = 3^2 + 4^2$

В

A

(i) since $1+3+5=9=3^2$ $1+3+5+7=16=4^2$

 $1+3+5+7+9=25=5^2$

(ii) Conjecture: Sum of n odd integers = n^2 But we have not proved this proposition

e) Mathematical Induction is a proof method so it is a Deductive process. Its name is miss leading

2. a) A new rule of inference to be used: $P(1) \land [P(k) \rightarrow P(k+1) \forall k \in \mathbb{Z}^+] \rightarrow P(n) \forall n \in \mathbb{Z}^+$ Result of the inference: P(1) = T, $P(1) \rightarrow P(2)$ gives P(2) = T, $P(2) \rightarrow P(3)$ gives P(3) = T, 2^{nd} part of hypothesis does not state $\forall k \in \mathbb{Z}^+$ P(k), it states implication: P(k) \rightarrow P(k+1) must be T b) We will break up the Mathematical Induction proofs into 4 steps as we use the above inference: Step 1 Prove P(1) Basic step Step 2 Assume P(k) for any one $k \in \mathbb{Z}$ Inductive hypothesis Step 3 Identify what has to be proved: $P(k) \rightarrow P(k+1)$ for all $k \in \mathbb{Z}$ Inductive step Step 4 Prove $P(k) \rightarrow P(k+1)$ for all $k \in \mathbb{Z}$ By Math Induction: $P(1) \land [P(k) \rightarrow P(k+1) \forall k \in \mathbb{Z}^+] \rightarrow P(n) \forall n \in \mathbb{Z}^+$ 3. A non mathematical illustration of what is happening in the Mathematical Induction inference; Consider dominos standing on edge on a table. We look at three cases: Case 2 | | | | | | | | Case 1 | | | | | | Case 3 | | | | | | | The first domino is glued The first domino is not glued The first domino is not glued to table. When we try to to table but a gap exists to table and no gap exists between two of them. We between two of them. We push first one down to right we cannot: push number 1 down, push number 1 down, then 2 falls, then 3 falls but Equivalent to: then 2 falls, then 3 falls, then 4 falls $\neg P(1)$ 4 does not fall: 5 falls..... [Step 1 is False] | | | | _| | | | | | | | | Equivalent to: Equivalent to: $\neg [P(k) \rightarrow P(k+1)]$ for all $k \in \mathbb{Z}$ $P(k) \rightarrow P(k+1)$ for all $k \in \mathbb{Z}$

[Step 4 is False]

[Step 1 and Step 4 are True]

All dominos are knocked down 7

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4. Mathematical induction:

- a) Does not find new propositions. It can only prove previous conjectures
- b) If Step 1 or 4 fails then Mathematical Induction proof fails. It does not say the proposition is False.
- Ex 1: Recall conjecture: The sum of the first n consecutive integers = n(n+1)/2This Conjecture came from looking at different values of n and detecting a pattern.

Proof: (by Mathematical Induction) Let P(n) represent: 1+2+3+...+n = n(n+1)/2, $\forall n \in Z+$

```
1. Step 1 Prove: P(1)
            LHS = 1
                                                                             1st term of LHS
2.
            RHS = \frac{1(1+1)}{1} = 1
                                                                             Substitute n=1 in RHS
3.
                                                                                       panda2ici
            Concl: LHS = RHS \rightarrow P(1) = T
4.
                                                                                     panda2ici@gmail.com
              Assume P(k): 1+2+3+...+k = k(k+1)/2, for any one k \in \mathbb{Z}+
5. Step 2
6. Step 3 Assuming Step 2 prove P(k+1): 1+2+3+...+k+(k+1)=(k+1)(k+1+1)/2
             Prove: P(k) \rightarrow p(k+1) for any one k \in \mathbb{Z}^+
7. Step 4
                                                                              line 5, inductive hypothesis
8.
           P(k): 1+2+3+...+k = k(k+1)/2
                                                                              add (k+1) to both sides of P(k)
9.
           P(k+1): 1+2+3+...+k+(k+1)=k(k+1)/2+(k+1)
10.
            P(k+1): 1+2+3+...+k+(k+1)=[k(k+1)+2(k+1)]/2
                                                                              Alg.(lcm) = (low. com. den.)
11.
            P(k+1): 1+2+3+...+k+(k+1)=(k+1)(k+2)/2
                                                                              Factor out (k+1)
12.
                \rightarrow P(k+1): 1+2+3+...+k+(k+1)=(k+1)(k+1+1)/2
                                                                              Algebra. This is P(k+1)
                  Conclusion: P(k) \rightarrow P(k+1)
13.
                                                                              Transitive line 8 to line 12
                     QED: P(n): 1+2+3+...+n=n(n+1)/2, \forall n \in Z+
                                                                              by Mathematical Induction
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Ex 2: Form a conjecture concerning the following: 1+3+5=9=3^2 1+3+5+7=16=4^2 1+3+5+7+9=5^2 1+3+5+7+9+11=
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Conjecture: The sum of the first n odd integers = n^2

Now prove the conjecture:

Proof (by Mathematical Induction) $\forall n \in Z+ P(n): 1+3+5+...+(2n-1)=n^2$

```
1. Step 1 Prove: P(1)
                                                                       Take 1st term of LHS
2.
             LHS = 1
3.
             RHS = 1^2 = 1
                                                                        Substitute n=1 in RHS
4.
             Concl: P(1) = T
                                                                       LHS = RHS
                                                                      = k^2 for a k \in Z +
5. Step 2 Assume
                          P(\underline{\mathbf{k}}): 1+3+5....+(2k-1)
6. Step 3 We must prove P(\underline{k+1}): 1+3+5...+(2k-1)+(2k+1)=(k+1)<sup>2</sup>
7. Stpe 4 Prove: P(k) \rightarrow P(k+1) for a k \in Z+
                                                                       Line 5 assumption
8.
           P(k): 1+3+5+...+(2k-1)=k^2
               \rightarrow P(k): 1+3+5+...+(2k-1)+(2k+1)=k^2+(2k+1)
                                                                        Add (2k+1) both sides
   P(k + 1)
              \rightarrow P(k): 1+3+5+...+(2k-1)+(2k+1)=(k+1)^2
                                                                        Factor RHS
        Conclusion: P(k) \rightarrow P(k+1)
        QED: \forall n \in Z + P(n) : 1+3+5+...+(2n-1)=n^2
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Ex 3: Geometric Series. $\forall n \in \mathbb{Z}^+, r \neq 1$ P(n): $a + ar^1 + ar^2 + \dots + ar^{n-1} = \frac{ar^{n-1}}{r-1}$

This is a conjecture that has many uses. It is a conjecture for a special sum. Prove this conjecture:

Proof: (Mathematical Induction)

- 1. Step 1 Prove: P(1)
- LHS = a

1st term of LHS Subst. n=1 in RHS

RHS = $\frac{a r^1 - a}{r - 1} = \frac{a (r - 1)}{r - 1} = a$ Concl: P(1) = T 3.

LHS = RHS

- 4.
- 5. Step 2 Assume $P(\mathbf{k})$: $a + ar^1 + ar^2 + ... ar^{k-1} = \frac{ar^k a}{r 1}$, $r \ne 1$, any one $k \in \mathbb{Z} + 1$ 6. Step 3 Assuming Step 2 prove $P(\mathbf{k+1})$: $a + ar^1 + ar^2 + ... ar^k = \frac{ar^{k+1} a}{r 1}$, $r \ne 1$, any one $k \in \mathbb{Z} + 1$
- 7. Step 4 Prove: $P(k) \rightarrow P(k+1)$ for any one $k \in \mathbb{Z}^+$
- P(k): $a + ar^{1} + a r^{2} + ... ar^{k-1} = \frac{a r^{k} a}{r 1}, r \neq 1$, any one $k \in \mathbb{Z}$ +

Line 5 assumption

Add ark both sides Common Den. Multiply Cancel.

Ex 4: Where could we use the previous P(n) for the Geometric Series. ? Suppose you buy an annuity → You agree to deposit 200\$ each month and receive interest compounded (get interest on previous interest earned) at the rate of 6 % per year.

How much is in your fund after deposit six?

Step 1

After 1 month: original 200\$ has grown to: 200+200X(.06/12) = 200X1.005

→ after every month each previous amount

Step 2 deposit number: #6 #5 #4 #3 #2 #1
$$\frac{1}{1000}$$
 Total = $200 + 200(1.005) + 200(1.005)^2 + 200(1.005)^3 + 200(1.005)^4 + 200(1.005)^5$

(After dep 6) This is the Geometric Series with a=200, r=1.005, n=6

Step3 Using the result previously proved:

Total in your fund after deposit 6 =

This is how the value of an annuity with compound interest is calculated.

Note we could factor out a on the RHS in the Geometric series P(n) then it could be written:

$$\forall n \in Z^+, r \neq 1, P(n): a + ar^1 + ar^2 + \dots + ar^{n-1} = \frac{a r^n - a}{r - 1} = \frac{a r^n - a}{r - 1}$$

Note: (i) After 20 years (240 deposits): fund = $200(1.005^240-1)/(1.005-1)=92408.185

You deposited 48 000\$, the remaining was interest: \$92408.18 - \$48000 = \$44408.18\$

(ii) After 30 years (360 deposits): fund =
$$\frac{200(1.005^{360}-1)}{1.005-1} = \$200\ 903.01$$
You deposited 72 000\$: \$200 903.01 - \$72 000 = \$128 903.01 (interest earned)

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Ex 5: An example with inequality:
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Form a conjecture concerning the comparison of the following pairs: $\begin{array}{c} 1,2^1\\ 2,2^2\\ 3,2^3 \end{array}$

Conjecture: ∀n∈Z+ n<2^n Now prove the conjecture:

QED: $\forall n \in Z+ P(n): n < 2^n$

Proof (Mathematical Induction) $\forall n \in Z+ P(n) : n < 2^n$

```
1. Step 1 Prove P(1)
2.
       LHS = 1
                                                                                  Substitute n = 1 in LHS
3.
        RHS = 2^1 = 2
                                                                                  Substitute n = 1 in RHS
4.
       Concl: LHS < RHS \rightarrow 1 < 2^1 \rightarrow P(1) = T
                                                                                  LHS < RHS
5. Step 2 Assume P(\mathbf{k}): \mathbf{k} < 2^k for any one k \in \mathbb{Z}^+
6. Step 3 From Step 2 assumption we must prove P(\underline{\mathbf{k+1}}): \underline{\mathbf{k+1}} < 2^{k+1}
7. Step 4
                 Prove: P(k) \rightarrow P(k+1) for any one k \in \mathbb{Z}^+
                                                                                  Line 5
8.
              P(k): k<2^k
9.
                   \rightarrow P(k+1): (2) k<(2) 2^k
                         k+k<2^(k+1)
k+1<2^(k+1)
                                                                                  1 \leq k
Conclusion: P(k): k<2^k for any one k \in Z+
                                                                                  Line 9 to 11
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Ex 6: An example with inequality:
        Form a conjecture concerning the comparison of the following pairs:
                                                                                            2+1, 2^2
                                                                                            3+1, 3^2
                                                                                            4+1, 4^2
                                                                                            5+1, 5^2
       Conjecture: \forall n \in \mathbb{Z}+ n > 1, n+1 < n^2
        Now prove the conjecture:
Proof (Mathematical Induction) \forall n \in \mathbb{Z} + n > 1, n+1 < n^2
  1. Step 1 Prove P(2)
  2.
          LHS = 2+1 = 3
                                                                                 Substitute n = 2 in LHS
          RHS = 2^1 = 4
  3.
                                                                                 Substitute n = 2 in RHS
  4.
          Concl: LHS \leq RHS \rightarrow P(1) = T
  5. Step 2 Assume P(\underline{\mathbf{k}}): \underline{\mathbf{k}}+1 \le k^2 for any one k \in \mathbb{Z}+
  6. Step 3 From Step 2 assumption we must prove P(\underline{k+1}): \underline{k+2} < (k+1)^2
   7. Step 4 Prove: P(k) \rightarrow P(k+1) for any one k \in Z+
                P(\underline{\mathbf{k}}): k+1 < k^2
   8.
                                                                                   Line 5
   9.
             \rightarrow P(\underline{k+1}): k+1+1 < k^2+1
                                                                                   Add 1
                          k+2 < k^2 + 2k + 1
   10.
                           k+2 < (k+1)^2
   11.
                                                                                   Factor
                                                                                   Transitive 9 to 11
                   Concl: P(k) \rightarrow P(k+1)
                    QED \forall n \in Z^+, n > 1, P(n): n+1 < n^2
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Ex 7: An example with a factorial and initial n does not equal 1
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Recall the Definition of the Factorial function: f(n) = n! = (1)(2)(3)...(n)Hence: 4! = (1)(2)(3)(4) = 241! = 1 and 0! = 1 also by defintion

Form a conjecture concerning the comparison of the following pairs:

1², 1 2², 2 3², 6 4², 24 5²,
Conjecture:
$$\forall n \in \mathbb{Z}$$
, $n > 3$: $P(n)$ $n^2 < n!$
Proof (Mathematical Induction) $\forall n \in \mathbb{Z}$, $n > 3$, $P(n) : n^2 < n!$ [Note: $P(n) = F$ if $1 \le n \le 3$]

1. Step 1 Prove
$$P(4) = T$$
 Substitute $n = 4$ in LHS

 2. LHS = $4^2 = 16$
 Substitute $n = 4$ in LHS

 3. RHS = $4! = 4 \times 3 \times 2 \times 1 = 24$
 Substitute $n = 4$ in RHS

 4. $16 < 24 \rightarrow P(4) = T$
 LHS < RHS

5. Step 2 Assume $P(\mathbf{k})$: $\mathbf{k}^2 < \mathbf{k}$! for any one $k \in \mathbb{Z}$, k > 3

6. Step 3 From Step 2 assumption prove P(k+1): $(k+1)^2 < (k+1)!$

7. Step 4 Prove: $P(k) \rightarrow P(k+1)$ for any one $k \in \mathbb{Z}$, k>3

```
8. P(k): k^2 < k! Line 5 asumption 9. \rightarrow P(k+1): (k+1)k^2 < (k+1)k! Multiply by (k+1) 10. (k+1)k^2 < (k+1)! Def of !
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11. $(k+1)(k+1) < (k+1)k^2 < (k+1)!$ $(k+1) < k^2$ (see Ex 6) 12. $(k+1)^2 < (k+1)!$ Transitive line 10-12

Conclusion: $P(k) \rightarrow P(k+1)$ for any one $k \in \mathbb{Z}$, k > 3QED: $\forall n \in \mathbb{Z}$, n > 3, $P(n) : n^2 < n!$

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Ex 8: An example with a Divisibility.

Proof (Mathematical Induction) $\forall n \in \mathbb{Z}^+$, P(n): $2 \mid (n^2 + n)$

Backward reasoning to determine what to add in line 10

In the end to get $2|(k+1)^2+(k+1)$ we need dividend: $(k+1)^2+(k+1)=k^2+2k+1+k+1=(k^2+k)+2(k+1)$

Ex 9: Another example with a Divisibility..

Proof (Mathematical Induction) P(n): $3 \mid (n^3 - n) \quad \forall n \in \mathbb{Z}^+$

Backward reasoning to determine what to add in line 9:

```
In end for dividened we want: (k+1)^3-(k+1)=k^3+3k^2+3k+1-(k+1)=(k^3-k)+3(k^2+k)
```

Ex 10: Divisibility with $n \ge 0$.

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Proof (Mathematical Induction) P(n): 57 \mid (7^{n+2} + 8^{2n+1}) \quad \forall n \in \mathbb{Z} \ n \ge 0
 1. Step 1 Prove: P(0): Note if n=0 we have to prove 57 \mid (7^{0+2} + 8^{2(0)+1}), prove 57 \mid (7^2 + 8^1)
 2.
                     49 + 8 = 57
                 \rightarrow 7^2 + 8^1 = 57 \times 1
 3.
                \rightarrow 57 | (7^2 + 8^1)
 4.
                                                                                              Def of Division
 Concl: P(0) = T
                                    P(\mathbf{k}): 57 | (7^{k+2} + 8^{2k+1}) | for any one k \ge 0, k \in \mathbb{Z}
 5. Step 2 Assume
 6. Step 3 We must prove P(\underline{k+1}): 57 | (7^{k+3} + 8^{2k+3})
7. Step 4 Prove: P(k) \rightarrow P(k+1) for any one k \ge 0, k \in \mathbb{Z}
                57 | (7^{k+2} + 8^{2k+1})
                                                                                            Assumption line 5
                \rightarrow 7^{k+2} + 8^{2k+1} = 57 \times q, q \in Z
9.
                                                                                            Def of Division
                \rightarrow 8^2 (7^{k+2} + 8^{2k+1}) = 57 \times 8^2 \times q
 10.
                                                                                            Multiply by 8<sup>2</sup>
                \rightarrow 8^2 \times 7^{k+2} + 8^2 \times 8^{2k+1} = 57 \times q_1
                                                                                            Algebra: distributive, 8^2 \times q = q_1
                \rightarrow (57+7) \times 7^{k+2} + 8^{2k+3} = 57 \times q_1
 12.
                                                                                            8^2 = 64 = 57 + 7
                \rightarrow 57 \times 7^{k+2} + 7 \times 7^{k+2} + 8^{2k+3} = 57 \times q_1
                                                                                            Algebra: Distributive
13.
                 \to 7^{k+3} + 8^{2k+3} = 57 \times q_1 - 57 \times 7^{k+2})
                                                                                            Algebra, subtract & factor
14.
                 \rightarrow 7<sup>k+3</sup> + 8<sup>2k+3</sup> = 57(q_1 - 7^{k+2})
                                                                                            Algebra: factor
15.
                \rightarrow 57 \left[ (7^{k+3} + 8^{2k+3}) \right]
                                                                                           Def of Division
16.
Concl: P(k) \rightarrow P(k+1)
QED P(n): 57 | (7^{n+2} + 8^{2n+1}) \forall n \in \mathbb{Z} \ n \ge 0
                                                                                           By Math Induction
                                                                                                                                   28
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5. Strong Mathematical Induction. This is a variation of the Mathematical Induction method a) The only difference is in Step 2 assumption and hence Step 1:

To prove by Strong Mathematical Induction that $P(n) = T \quad \forall n \in \mathbb{Z}^+, n > n_0$

- Step 1: Prove $P(k_0)$P(k), Where k_0 is the initial n value
- Step 2 Assume P(j) for $j = k_0 ...k$ for any $k \in \mathbb{Z}$
- Step 3 We must prove P(k+1) for any $k \in Z$
- Step 4 Prove $P(k) \rightarrow P(k+1)$ for any $k \in \mathbb{Z}$



b) Comparison:



c) The two forms are logically equivalent which means that if one method works the other method works also. The reason for both methods: it is sometime easier to construct a proof with one method rather than the other.

Ex 10: All postage amounts 12 cents or more can be made using 4 and 5 cent stamps

```
P(n): \foralln \in Z n \ge 12 \exists (q_1, q_2) \in Z q_1 \ge 0, q_2 \ge 0 such that n = 4q_1 + 5q_2
Proof (by Stong Mathematical Induction)
            Step 1 Prove P(12):
                     LHS = 12
                                                                                               Substitute in LHS
                     RHS = 4 \times 3 + 5 \times 0
                                                                                               Substitute in RHS
                     Concl: P(12) = T
                                        P(13) = 4 \times 2 + 5 \times 1 \rightarrow P(13) = T
                     Similarily
                                        P(14) = 4 \times 1 + 5 \times 2 \rightarrow P(14) = T
                                        P(15) = 4 \times 0 + 5 \times 3 \rightarrow P(15) = T
   Step 2 Assume P(k): P(j) for j=12,....k for any k \in \mathbb{Z}, k \ge 15
   Step 3 Prove P(k+1) for any k \in \mathbb{Z}, k \ge 15
   Step 4 Since we have P(j) for j=12,....k for any k \in \mathbb{Z}, k \ge 15
                                                                                               Step 2
        Step 2 assumption \rightarrow P(k-1)=P(k-2)=P(k-3)=T
                                                                                               3 Prop. before P(k) also T
                             P(k-3): k-3=4q1+5q2, q1, q2 \in Z
                                                                                               P(k-3) = T by assumption
        Consider: k-3+4=4q1+5q2+4
                                                                                               Add 4 both sides
                              k+1=4(q1+1)+5q2
                                                                                              Factor. This is P(k+1)
        Conclusion: P(k+1) = T
                                P(j) for j=12,...k \land [P(j) for j=12,...,k\rightarrowP(k+1)]
        \rightarrowP(n): \foralln\inZ, n\ge12 \exists (q1, q2) \inZ, q1\ge0, w2\ge0 such that a=4q1+5q2
```

Note: We could have proved the previous example with the standard Mathematical Induction but it requires 2 cases. Case 1 at least one 4-cent stamp is used, Case 2 no 4 cent stamps are used. (p 287)

6. Errors to be avoided:

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Error 1: Consider the proof of P(n): \forall n \in \mathbf{Z}^+ n > n+1
Proof (by Mathematical Induction)

Assume P(k) for any one k \in \mathbb{Z}^+, Prove P(k+1)
Prove P(k+1)
P(k): k > k+1
 \rightarrow k+1 > k+1+1
k+1 > k+2
P(k+1)
P(k) \rightarrow P(k+1)
QED P(n): \forall n \in \mathbf{Z} n > n+1
```

What is the error?

Step 1 in Math Induction has not been proved. P(1)=T was not proved. In fact P(1)=F. Then you cannot make the Assumption because you have no values for n for which the P(k)=T and hence cannot get the Math Induction process started. (the frist Domino cannot be knocked down in our non Mathematical example.)

Error 1: Recall the conjecture: The sum of the first n consecutive integers $=\frac{n(n+1)}{2}$. Proof: (by Mathematical Induction) P(n): $1+2+3+4+...+n=\frac{n(n+1)}{2}$, $\forall n \in Z+1$

1. Step 1 Prove P(1):
 1 st LHS erm

 2. LHS = 1
 1 st LHS term

 3. RHS =
$$\frac{1(1+1)}{2}$$
 = 1
 Substitute in RHS

 4. Concl: P(1) = T
 LHS = RHS

5. Step 2 Assume
$$P(\underline{k})$$
: $1+2+3+4+...+k = \frac{k(k+1)}{2}$, for any one $k \in \mathbb{Z}+1$ for any on

7. Step 4 Prove:
$$P(k) \to P(k+1)$$
 for any one value $k \in Z+$
8. Since $P(k): 1+2+3+4+... + k = \frac{k(k+1)}{2}$ Line 5
9. Substitute k+1 for k in line 5:
10. $P(\underline{k+1}): 1+2+3+4+... + (k+1) = \frac{(k+1)(k+2)}{2}$ Algebra
11. Concl: $P(k) \to P(k+1)$
QED: $P(n): 1+2+3.....+ n = \frac{n(n+1)}{2}, \ \forall n \in Z+$ by Mathematical Induction What is the error ?

This is the classic error (lines 9,10): If you simply substitute (k+1) for k in the assumed P(k) you are also assuming that P = T for (k+1) which is what you are trying to prove! Instead you must alter the proposition with valid logic to get the proposition in the form of P(k+1) without assuming P(k+1) = T.