Mathematical Induction

Madiba Hudson-Kansai

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Chapter 1

Mathematical Induction

1.1 Introduction

Definition 1.1.1: Mathematical Induction

Mathematical induction can be used to prove statements that assert P(n) is true for all positive integers n, where P(n) is a propositional function. A proof by mathematical induction has two parts, a **basis step**, where we show that P(1) is true and an **inductive step**, where we show that for all positive integers k if P(k) is true then P(k+1) is also true.

Mathematical Induction can be expressed as the rule of inference $P(1) \land (P(k) \rightarrow P(k+1)) \rightarrow \forall n P(n)$, where the domain is the set of positive integers.

Example 1.1.1

Question 1

Show that

$$P(n): 1+2+3+\ldots+n = \frac{n(n+1)}{2}$$

Solution: We first start with the basis step, P(1), which is

$$P(1): 1 = \frac{1(1+1)}{2}$$

 $\therefore P(1)$ is true.

Next is the inductive step, where we need to show that $P\left(k\right) \to P\left(k+1\right)$

We assume

$$P(k): 1+2+3+\ldots+k = \frac{k(k+1)}{2}$$

and prove

$$P(k+1): 1+2+3+\ldots+(k+1) = \frac{(k+1)(k+2)}{2}$$

To prove this we need to relate these two predicates. And because P(k+1) can be expressed as P(k) + (k+1) we can write

$$P(k+1): 1+2+3+\ldots+(k+1) = \frac{k(k+1)}{2}+(k+1)$$

So we simplify

$$\frac{k(k+1)}{2} + (k+1) = \frac{k(k+1) + 2(k+1)}{2}$$
$$= \frac{(k+1)(k+2)}{2}$$

Example 1.1.2

Question 2

Show that

$$P(n): 1+3+5+...+(2n-1) = n^2 \ \forall n \in \mathbb{Z}$$

Solution: The basis step is P(1)

$$P(n):1=1^2$$

Assume

$$P(k): 1 + 3 + 5 + \ldots + (2k - 1) = k^2$$

and show that

$$P(k+1): 1+3+5+...+(2(k+1)-1)=(k+1)^2$$

P(k+1) can be expressed as P(k) + (2k+1)

$$P(k+1): 1+3+5...+(2k-1)+(2k+1)$$
$$= k^2+2k+1$$
$$= (k+1)^2$$

 $\therefore P(k+1)$ is true

Conclusion: Having completed the basis and induction steps we can conclude that $1+3+5+\ldots+(2n-1)=n^2$

1.2 Why Mathematical Induction is Valid

Definition 1.2.1: Well Ordering Property of Positive Integers

This axiom states that every non-empty subset of positive integers has a least element

The validity of mathematical induction as a proof technique comes from the well ordering property, as an axiom of positive integers. So suppose we know that P(1) is true for all positive integers n and that the proposition $P(k) \to P(k+1)$ is true for all positive integers k. To show that P(n) must be true for all positive integers n we can use a proof by contradiction.

We first assume that there is at least positive integer for which P(n) is false, i.e. $\exists x \in \mathbb{Z}^+ \neg P(x)$

Then the set of positive integers for which P(n) is false, let this be S, is non-empty. Thus by the well ordering property, S has a least element, which we will denote as m.

We know that m cannot be 1, because P(1) is true, and since m is a positive integer it must be greater than one ergo m-1 is also a positive integer.

Again due to well ordering property we know the least value in S is m therefore m-1 is not in set S, as a result P(m-1) is true.

Because the statements $P(m-1) \to P(m)$ is also true, it must be the case that P(m) is true, which is a contradiction of the statement that P(m) must be false.

Hence P(n) must be true for every positive integer.

1.3 Examples of Proofs by Mathematical Induction

1.3.1 Proving Summation Formulae

Question 3

Conjecture a formula for the sum of the first n positive odd integers. Then prove your conjecture using mathematical induction.

Solution: The sums of the first n positive odd integers for n = 1, 2, 3, 4, 5 are

$$1 = 1$$

$$1 + 3 = 4$$

$$1 + 3 + 5 = 9$$

$$1 + 3 + 5 + 7 = 16$$

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

From these values it is reasonable to conjecture that the sum of the first n odd integers is n^2 , i.e.

$$1 + 3 + 5 + \ldots + (2n - 1) = n^2$$

Let
$$P(n)$$
 be $1 + 3 + 5 + ... + (2n - 1) = n^2$

Basis Step:

$$P(1):1=1^2$$

Inductive Step:

To complete this step we need to prove that $\forall k \in \mathbb{Z}^+ \ (P(k) \to P(k+1))$

Assume $\exists k \in Z^+ P(k) = T$, then

$$P(k): 1+3+5+\ldots+(2k-1)=k^2$$

$$P(k+1): 1+3+5+\ldots + (2k+1) = (k+1)^{2}$$

$$P(k+1): 1+3+5+\ldots + (2k-1) + (2k+1) = (k+1)^{2}$$

$$P(k+1): P(k) + (2k+1)$$

$$1+3+5+\ldots + (2k+1) = k^{2} + 2k + 1$$

$$= (k+1)(k+1)$$

$$= (k+1)^{2}$$

 $\therefore P(k+1)$ is T

Hence we can conclude that P(n) is true for all positive integers n.

Question 4

Use mathematical induction to show that

$$1 + 2 + 2^2 + \ldots + 2^n = 2^{n+1} - 1$$

For all non-negative integers n

Solution:

Let
$$P(n)$$
 be $1 + 2 + 2^2 + \ldots + 2^n = 2^{n+1} - 1$

Basis Step:

$$P(0): 2^{0} = 2^{0+1} - 1$$
$$1 = 2 - 1$$
$$1 = 1$$

Induction Step

To complete this step I must prove $P(k) \rightarrow P(k+1)$ where k is any non-negative integer.

Assume P(k) is true for some non-negative integer k, then

$$P(k): 1 + 2 + 2^2 + \ldots + 2^k = 2^{k+1} - 1$$

Then P(k+1) is

$$P(k+1): 1+2+2^2+\ldots+2^k+2^{k+1}=2^{k+2}-1$$

P(k+1) can also be expressed as $P(k+1) = P(k) + 2^{k+1}$

$$P(k+1): 1 + 2 + 2^{2} + \ldots + 2^{k+1} = 2^{k+1} - 1 + 2^{k+1}$$

$$= 2^{k} \times 2^{1} + 2^{k} \times 2^{1} - 1$$

$$= 2^{k} (2^{1} + 2^{1}) - 1$$

$$= 2^{k} (2^{2}) - 1$$

$$= 2^{k+2} - 1$$

 $\therefore P(k+1)$ is T

Hence we can conclude that P(n) is true for all non-negative integers n.

1.3.1.0.1 Sums of Geometric Progressions

Question 5

Use mathematical induction to prove this formula for the sum of a finite number of terms of a geometric progression with initial term a and a common ratio r

$$\sum_{i=0}^{n} ar^{i} = a + ar + ar^{2} + \dots + ar^{n} = \frac{ar^{n+1} - a}{r - 1} \text{ where } r \neq 1$$

where n is a non-negative integer.

Solution: Let P(n) be "the sum of the first n+1 terms of a geometric progression in this formula is correct". Basis Step

$$P(0): \sum_{j=0}^{0} ar^{j} = \frac{ar^{0+1} - a}{r - 1}$$
$$a = \frac{ar - a}{r - 1}$$
$$a = \frac{a(r - 1)}{r - 1}$$
$$a = a$$

Induction Step

To complete this step I must prove P(k) - P(k+1) where k is any non-negative integer.

Assume P(k) for some non-negative integer k, then

$$P(k): \sum_{j=0}^{k} ar^{j} = a + ar + ar^{2} + \dots + ar^{k} = \frac{ar^{k+1} - a}{r-1}$$

Then P(k+1) is

$$P(k+1): \sum_{j=0}^{k+1} ar^{j} = a + ar + ar^{2} + \dots + ar^{k+1} = \frac{ar^{k+2} - a}{r-1}$$

And can be expressed as $P(k + 1) = P(k) + ar^{k+1}$, therefore:

$$P(k+1): \sum_{j=0}^{k+1} ar^{j} = a + ar + ar^{2} + \dots + ar^{k} + ar^{k+1} = \frac{ar^{k+1} - a}{r - 1} + ar^{k+1}$$

$$= \frac{ar^{k+1} - a}{r - 1} + \frac{ar^{k+1}}{1}$$

$$= \frac{ar^{k+1} - a + (ar^{k+1})(r - 1)}{r - 1}$$

$$= \frac{ar^{k+1} + ar^{k+2} - ar^{k+1} - a}{r - 1}$$

$$= \frac{ar^{k+2} - a}{r - 1}$$

 $\therefore P(k+1)$ is T

Hence we can conclude that P(n) is true for all non-negative integers n

1.4 Exercises

Question 6

Prove that

$$3 + 3 \times 5 + 3 \times 5^{2} + \dots + 3 \times 5^{n} = \frac{3(5^{n+1} - 1)}{4}$$

whenever n is non-negative integer

Solution:

Let
$$P(n)$$
 be $3 + 3 \times 5 + 3 \times 5^2 + ... + 3 \times 5^n = \frac{3(5^{n+1}-1)}{4}$

Basis Step

$$P(0): 3 = \frac{3(5^{1} - 1)}{4}$$
$$3 = \frac{12}{4}$$
$$3 = 3$$

Induction Step

To complete this step I must prove $P(k) \to P(k+1)$ for any non-negative integer k. Assume P(k) is T for some non-negative integer k, then

$$P(k): 3+3\times 5+3\times 5^2+\ldots+3\times 5^k=\frac{3(5^{k+1}-1)}{4}$$

Then P(k+1) is

$$P(k+1): 3+3\times 5+3\times 5^2+\ldots+3\times 5^{k+1}=\frac{3(5^{k+2}-1)}{4}$$

And can be expressed as $P(k+1) = P(k) + 3 \times 5^{k+1}$, therefore:

$$P(k+1): 3+3\times 5+3\times 5^{2}+\ldots+3\times 5^{k}+3\times 5^{k+1}=\frac{3\left(5^{k+1}-1\right)}{4}+\left(3\times 5^{k+1}\right)$$

$$=\frac{3\left(5^{k+1}-1\right)+4\left(3\times 5^{k+1}\right)}{4}$$

$$=\frac{3\times 5^{k+1}-3+12\times 5^{k+1}}{4}$$

$$=\frac{3\left(5^{k+1}+4\times 5^{k+1}-1\right)}{4}$$
Let $x=5^{k+1}$

$$=\frac{3\left(x+4x-1\right)}{4}$$

$$=\frac{3\left(5^{x}-1\right)}{4}$$

$$=\frac{3\left(5^{x}\times 5^{x}-1\right)}{4}$$

$$=\frac{3\left(5^{x}\times 5^{x}-1\right)}{4}$$

$$=\frac{3\left(5^{x}\times 5^{x}-1\right)}{4}$$

$\therefore P(k+1)$ is T

Hence we can conclude that P(n) is true for all non-negative integers n

Question 7

Prove that

$$1 \times 1! + 2 \times 2! + \ldots + n \times n! = (n+1)! - 1$$

Whenever n is a positive integer.

Solution:

Let
$$P(n)$$
 be $1 \times 1! + 2 \times 2! + ... + n \times n! = (n+1)! - 1$

Basis Step

$$P(1): 1 \times 1! = (1+1)! - 11$$

 $1 = 1$

Induction Step

To conclude this step I need to prove $P\left(k\right)\to P\left(k+1\right)$ for any positive integer k

Assume P(k) is T for some positive integer k, then

$$P(k): 1 \times 1! + 2 \times 2! + \ldots + k \times k! = (k+1)! - 1$$

Then P(k+1) is:

$$P(k+1): 1 \times 1! + 2 \times 2! + \ldots + (k+1) \times (k+1)! = (k+2)! - 1$$

And can be expressed as $P(k+1): P(k) + (k+1) \times (k+1)!$, therefore

$$P(k+1): 1 \times 1! + 2 \times 2! + \ldots + k \times k! + (k+1) \times (k+1)! = ((k+1)! - 1) + ((k+1) \times (k+1)!)$$

$$= (k+1)! + (k+1) \times (k+1)! - 1$$

$$= (k+1)! (k+2) - 1$$

$$= (k+2)! - 1$$

Question 8

1. Find a formula for

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \ldots + \frac{1}{2^n}$$

by examining the values of this expression for small values of n

2. Prove the formula you conjectured in part 1.

Solution:

1.

$$S_{n} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^{n}}$$

$$S_{1} = \frac{1}{2}$$

$$S_{2} = \frac{3}{4}$$

$$S_{3} = \frac{7}{8}$$

$$S_{4} = \frac{15}{16}$$

$$S_{n} = \frac{2^{n} - 1}{2^{n}}$$

2. **Proof:** Let P(n) be $\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \ldots + \frac{1}{2^n} = \frac{2^n - 1}{2^n}$

Basis Step

$$P(1): \frac{1}{2} = \frac{2^{1} - 1}{2^{1}}$$

 $\frac{1}{2} = \frac{1}{2}$

Induction Step

To complete this step I need to prove $P(k) \to P(k+1)$ for any positive integer k.

Assume P(k) is T for some positive integer k. Then:

$$P(k): \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \ldots + \frac{1}{2^k} = \frac{2^k - 1}{2^k}$$

Then P(k+1) is:

$$P(k+1): \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \ldots + \frac{1}{2^{k+1}} = \frac{2^{k+1} - 1}{2^{k+1}}$$

And can be expressed as $P(k+1): P(k) + \frac{1}{2^{k+1}}$, therefore

$$P(k+1): \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \dots + \frac{1}{2^{k+1}} = \frac{2^k - 1}{2^k} + \frac{1}{2^{k+1}}$$
$$= \frac{\left(2^k - 1\right)\left(2^{k+1}\right) + 2^k}{\left(2^k\right)\left(2^{k+1}\right)}$$

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Question 9

Show that 3 divides $n^3 + 2n$, whenever $n \in \mathbb{Z}^+$

Proof: This has the same meaning as:

" $n^3 + 2n$ is divisible by 3"

" $n^3 + 2n$ is a multiple of 3"

Let P(n) be $n^3 + 2n$ is a multiple of 3

Basis Step

$$P(1): 1^3 + 2 + 1$$
 is a multiple of 3

True because 3 is a multiple of three.

Induction Step

Assume P(k) is T then

"
$$k^3+2k$$
 is multiple of 3 " - $\exists m\in\mathbb{Z}\,,k^3+2k=3m$ And show $P\left(k+1\right)$ is

"
$$(k+1)^3 + 2(k+1)$$
 is a multiple of 3"

We have

$$(k+1)^{3} + 2(k+1) = k^{3} + 3k^{2} + 3k + 1 + 2k + 2$$

$$= (k^{3} + 2k) + 3k^{2} + 3k + 3$$

$$= 3m + 3k^{2} + 3k + 3$$

$$= 3(m + k^{2} + k + 1)$$
Let $z = m + k^{2} + k + 1$

$$= 3z$$

Since z is made up of positive integers z is a positive integer \therefore $P\left(k+1\right)$

Hence we can conclude that P(n) is true for all positive integers.

⊜