

# Brain Teaser (pay attention!)

- A school principal does an experiment
- 1000 students are lined up in front of 1000 lockers, which are all shut
- The first student opens every locker
- The second student starts at locker 2, and takes every other locker
  - If it's closed, she opens it, and if it's open, she closes it.
- The  $k$ th student visit every  $k$ th locker changing its "state"
  - open->closed, closed->open
- After 1000 students pass through, which lockers are closed?

# Mathematical Induction

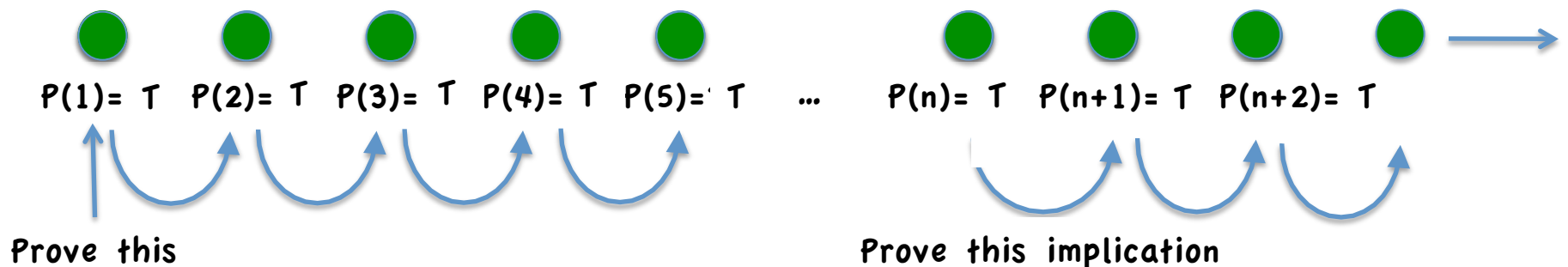
- Induction: inference of an event from past events
- In math, use property of ints 1-999 to infer property of 1000.

# Positive Integers

- The set of positive integers
  - $\mathbb{Z}^+ = \{1, 2, 3, \dots\}$
- The set of negative integers
  - $\mathbb{Z}^- = \{-1, -2, -3, \dots\}$
- Zero is neither positive nor negative

# Principle of Mathematical Induction

- Define a predicate  $P(n)$  on the set of positive integers
- Prove the following implication
  - $P(n-1) \rightarrow p(n) \quad \forall n \in \mathbb{N}$
- This implication allows you to hop your way from one to infinity



# “Four-Step” Plan

To prove a statement of the form:

“ $P(n)$  is true for all natural numbers  $n$ .”

1. Problem Statement: Formulate  $P(n)$
2. Base Case: Prove  $P(1)$  is true
3. Inductive Hypothesis: Assume  $P(n)$  for some  $n$
4. Inductive Step: Prove  $P(n+1)$  is true

# Closed Expressions for Sums

- **Prove:**

$$\begin{aligned} S(m) &= \sum_{i=1}^m i = 1 + 2 + 3 + \dots + m - 1 + m \\ &= \frac{m(m+1)}{2} \end{aligned}$$

- **What are the steps?**

# Inductive Proof of Sums

- $S(1) = 1$  (by definition)
  - and  $1(1+1)/2 = 1$  (by formula)
- By definition:  $S(m+1) = S(m) + m+1$ 
  - Recursive expression of sum
- Now deploy the inductive assumption
  - $S(m) = m(m+1)/2 \rightarrow S(m+1)$   
 $= m(m+1)/2 + m+1 = (m^2+m + 2m+2)/2$   
 $= (m^2+3m+2)/2 = (m+1)(m+2)/2$  (closed form)
- Therefore,  $S(m) = m(m+1)/2$

# Practice

- For:
  - $a(k) = a(k-1) + 2k$
  - Prove that  $a(n)=n(n+1)$
- For
  - $S(n) = 1+3+5+\dots+(2n-1)$
  - Prove that  $S(n)=n^2$



# Another Example

- **Prove:**  $S(n) = \sum_{i=1}^n \frac{2}{3^i} = 1 - \frac{1}{3^n}$
- **$S(1) = 2/3$  (definition)**
  - **$= 1 - (1/3) = 2/3$  (closed form)**
- **Recursive form**

$$S(n+1) = S(n) + \frac{2}{3^{n+1}}$$

$$= 1 - \frac{1}{3^n} + \frac{2}{3^{n+1}} = 1 - \frac{-3 + 2}{3^{n+1}} = 1 - \frac{1}{3^{n+1}}$$

Inductive  
assumption

Common denominator  
and reduce

Closed form for  
 $S(n+1)$ , we done

# Proving Other Things

- Number sequence:  $a(n) = 2a(n-1) + a(n-2)$
- $a(1)=5, a(2)=10$
- Prove that  $a(n) < 3^n$  for all  $n \geq 3$
- $P(3) = 2 \cdot 10 + 5 = 25 < 3^3 = 27$
- $P(4) = 2 \cdot 25 + 10 = 60 < 3^4 = 81$
- Assume:  $a(n) < 3^n$  and  $a(n-1) < 3^{(n-1)}$
- Then  $a(n+1) = 2 \cdot a(n) + a(n-1)$ 
  - $< 2 \cdot 3^n + 3^{(n-1)}$
  - $< 2 \cdot 3^n + 3^n = 3^{(n+1)}$  (which satisfies the property)
- Done

# Fibonacci Numbers

- $f(1)=1, f(2)=1$
- $f(n)=f(n-1)+f(n-2)$ 
  - 1,1,2,3,5,8,

# Fibonacci Numbers

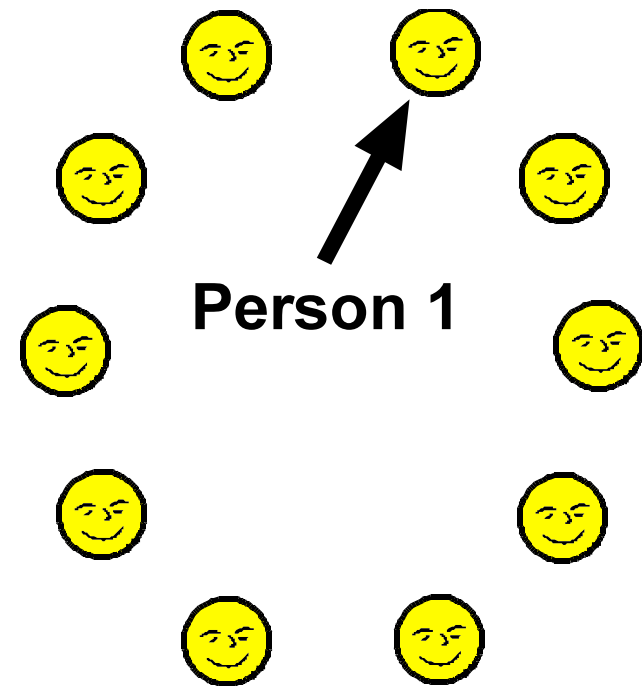
- Prove that if  $3 \mid n$ , then  $f(n)$  is even
- $f(3)=2$ , which is even
- Assume  $f(n)$  is even and  $3 \mid n$ . Show  $f(n+3)$  even.
  - Strategy, think of  $3 \mid n$  as a sequence
  - ... $f(n-3)$ ,  $f(n)$ ,  $f(n+3)$ ...
- Cases:
  - $f(n-1)$  is even. Then  $f(n+1)$  is even, because even numbers are closed under addition
    - $\rightarrow f(n+2)$  even,  $f(n+3)$  even
  - $f(n-1)$  is odd, then  $f(n+1)$  is odd, because even+odd is odd.
    - $\rightarrow f(n+2)$  is odd, because  $f(n+2)=f(n+1)$  [odd] +  $f(n)$  [even]
    - $\rightarrow f(n+3)$  is even, because  $f(n+3)=f(n+2)$  [odd] +  $f(n+1)$  [odd]
- Therefore,  $f(n+3)$  is even, and  $(f(n) \text{ even}) \rightarrow (f(n+3) \text{ even})$

## A matter of life and death

In the Jewish revolt against Rome, Josephus and 39 of his comrades were holding out against the Romans in a cave. With defeat imminent, they resolved that, like the rebels at Masada, they would rather die than be slaves to the Romans. They decided to arrange themselves in a circle. One man was designated as number one, and they proceeded clockwise killing every seventh man... Josephus (according to the story) was among other things a mathematician; so he instantly figured out where he ought to sit in order to be the last to go. But when the time came, instead of killing himself he joined the Roman side.

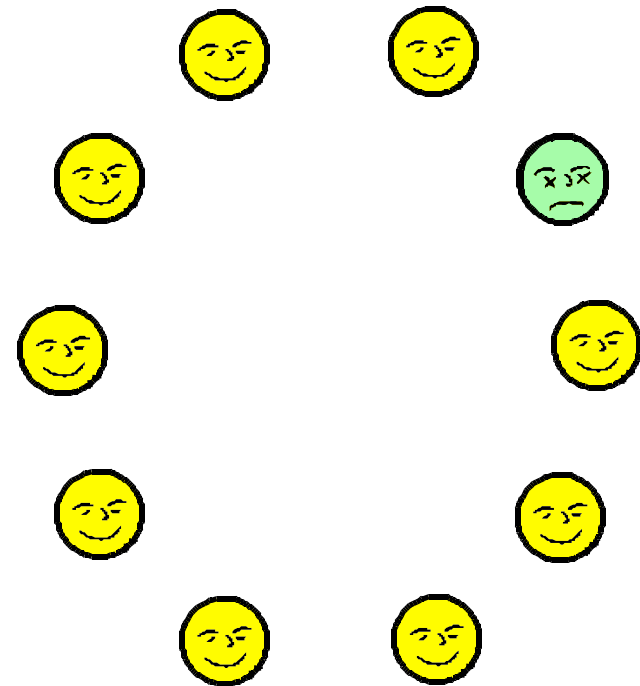
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If there are 10 people numbered 1 to 10 in a circle, and every other person is killed starting with number 2, which person is left?



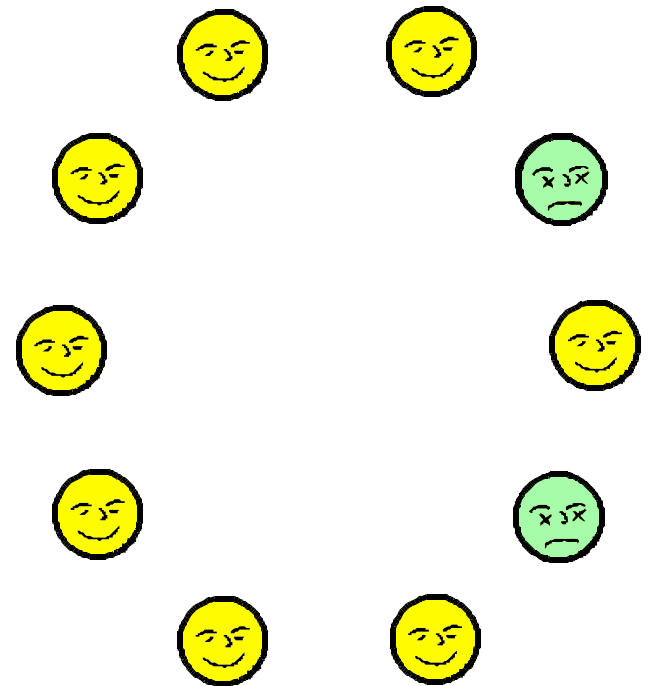
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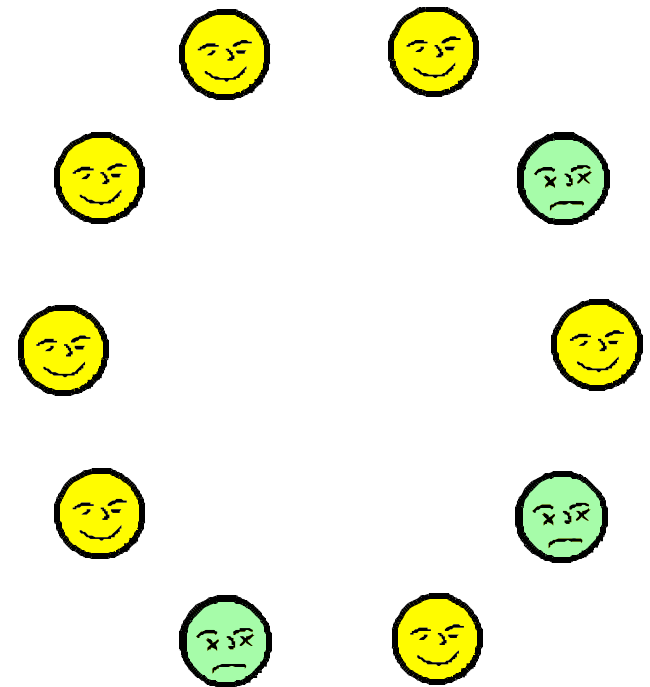
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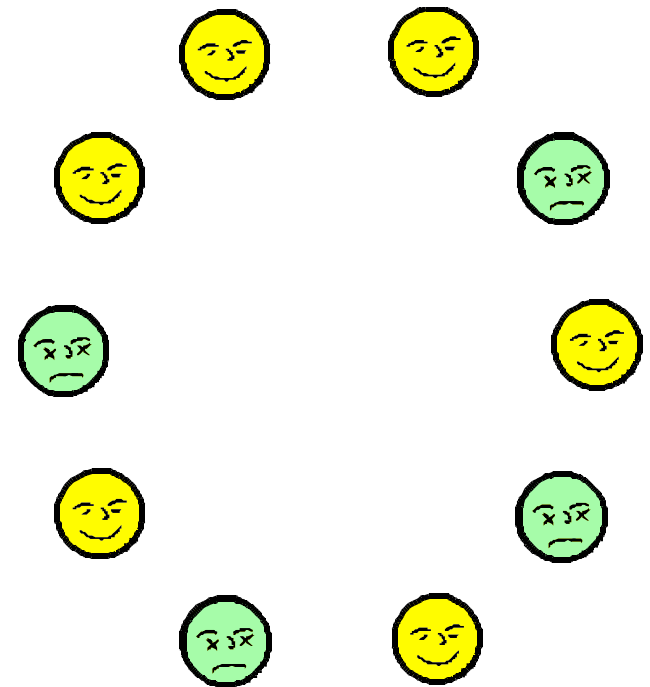
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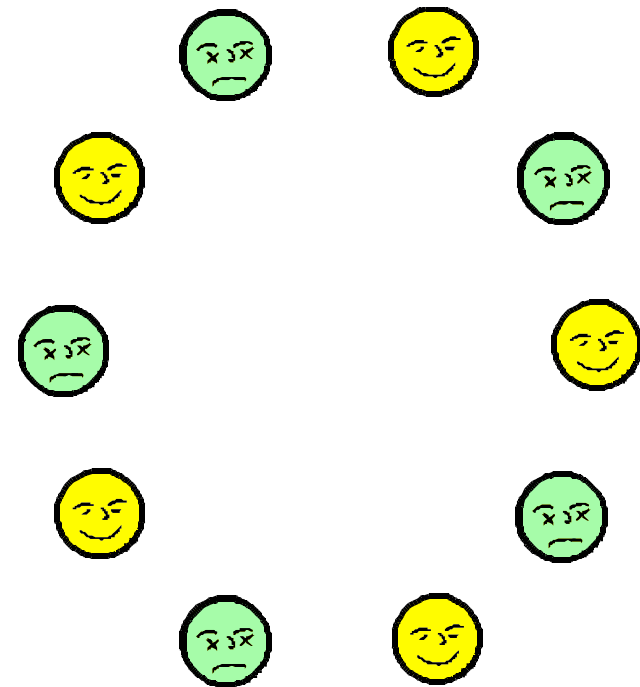
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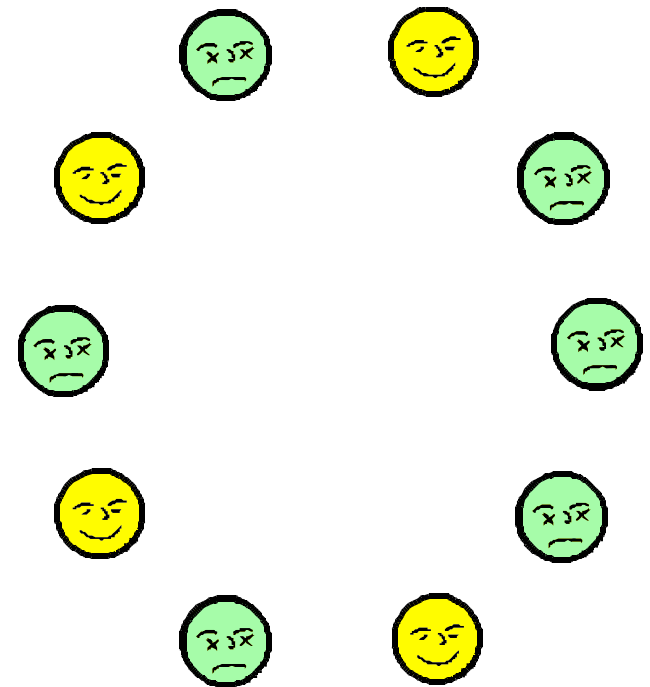
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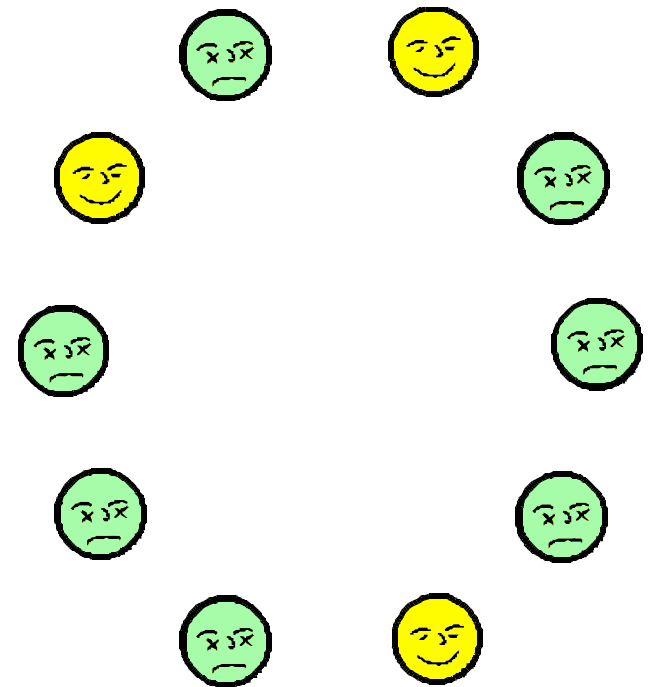
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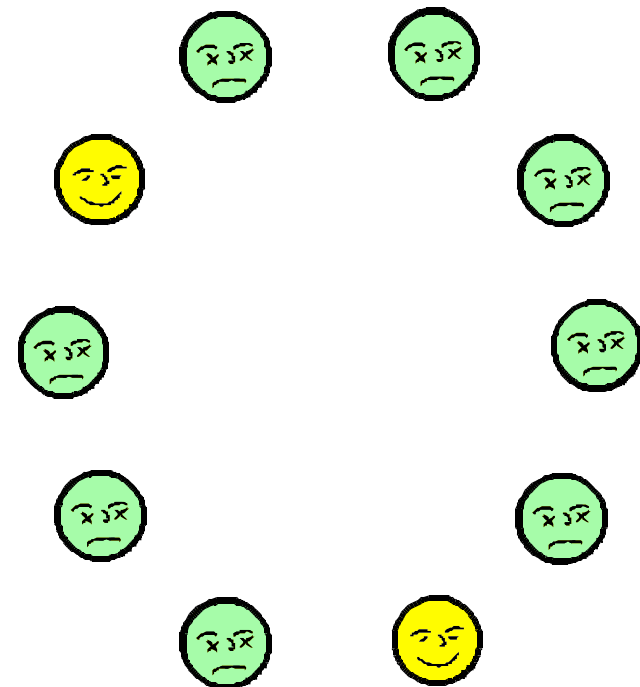
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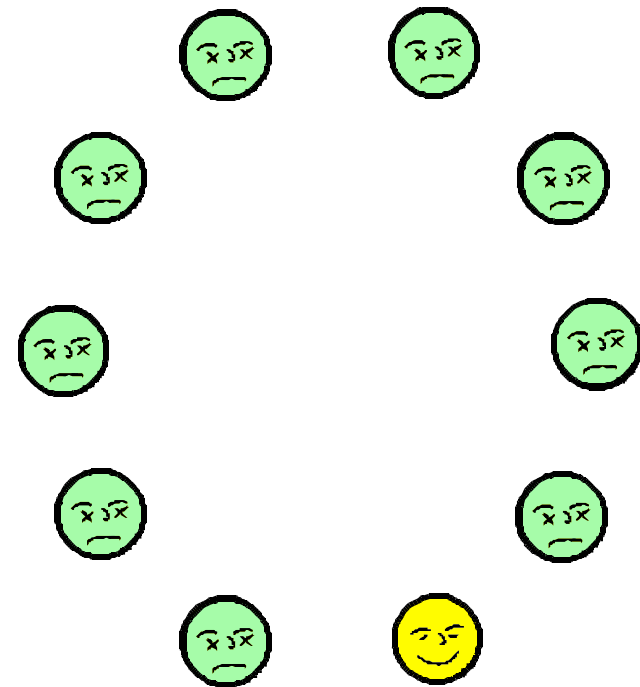
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# Josephus 2x Theorem

- $P(n)$ : For a  $2^n$  person, 2x game, the winning strategy is to be in position 1.
- $P(2)$ : the second person is killed and then the first.
- $P(n+1)$ : for  $2^{(n+1)}$  people, every other person starting with 2 and ending with  $2^{(n+1)}$  is killed.
  - Therefore, the game continues with the first person again and  $2^n$  players.
- $\therefore P(n) \rightarrow P(n+1)$ , and the theorem is proven



# Contradiction and Pigeonhole Principle

- **Methods of proving:**
  - Direct proof
  - Proof by contrapositive
  - Mathematical induction
- **Prove by contradiction**
  - There cannot possibly be a counter example to the theorem.
  - Such an example must
    - Make the hypothesis true
    - Make the conclusion false

# Example

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

| Direct                      | Contrapositive                 |
|-----------------------------|--------------------------------|
| Let $n^2$ be an odd integer | Let $n$ be even                |
| $\vdots$                    | $\vdots$                       |
| We conclude that $n$ is odd | We conclude that $n^2$ is even |

## Contradiction

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Suppose there is an integer  $n$  such that  $n^2$  is odd and  $n$  is even

$\vdots$

We infer a false statement.

This is a contradiction, so such a counter example cannot possibly exist.

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# Example

- Prove:  $\forall x \in \mathbb{R}, (x > 0) \rightarrow (1/x) > 0$
- Suppose there is a counterexample, with  $x > 0$  and  $(1/x) \leq 0$
- Because  $x$  is positive we have
  - $(1/x) \leq 0$
  - $x \cdot (1/x) \leq x \cdot 0$
  - $1 \leq 0$
- This cannot be true, so there must be no counter example

# Existence and Nonexistence

- **Existence**
  - There exists  $x$  s.t.  $P(x)$ 
    - Easy proof: find an example
  - Constructive proofs
    - Show how an example satisfies the condition
- **Nonexistence**
  - The existence leads to an contradiction

# Relatively Prime

- Two numbers are relatively prime iff they have no common divisor greater than 1.
  - Examples (relatively prime or not?)
    - 20, 6
    - 21, 8
    - 56, 15
    - 49, 14

# Theorem

- Any rational number can be written as a ratio of relatively prime numbers
- Proof (construction):
  - let  $r=a/b$  and let  $a,b$  share a factor  $c$
  - $r=(c \cdot d)/(c \cdot e)=d/e$
  - The number of factors a number has is finite, so we can repeat the above process until the two numbers are relatively prime.

# Nonexistence Proof

- $\sqrt{2}$  is not rational
- Suppose  $\sqrt{2}$  is rational
  - Then  $\exists r \in \mathbb{Q}, r^2 = 2$
  - $\rightarrow (a/b)^2 = 2$ , where  $a, b$  are relatively prime
  - $\rightarrow a^2 = 2b^2 \rightarrow a$  is even,  $a = 2k$
  - $\rightarrow a^2 = 4k^2 = 2b^2$
  - $\rightarrow b^2 = 2k^2 \rightarrow b$  is even
  - $\rightarrow a, b$  are both even
  - $\rightarrow a, b$  share a factor of 2
  - $\rightarrow$  they are not relatively prime

# Fundamental Theorem of Arithmetic

- Every integer greater than 1 can be expressed as a product of prime numbers
- Proof:
  - By induction, with the proposition that all numbers  $< n$  can be expressed so
  - Cases:
    - $n$  - prime
    - $n$  - not prime



# Example: Proof by Contradiction

- Theorem: There are an infinitely many prime numbers
- Proof:
  - Assume there are only  $k$  prime numbers, the biggest  $l$
  - Then we can multiply them all together and get a bigger number,  $q > l$
  - $p = q + 1$  has a remainder of 1 for all the primes
  - By the fund. thm. of arithmetic, any factor of  $p$  can be further factored into primes.
    - But no primes  $> 1$  divide  $p$ , so it must be prime
  - $\rightarrow p$  must be prime
  - This is a contraction because  $p$  was not in the original set

# A Game

- You give 29 tennis balls out to four players.
  - One player has the most (or tied) balls
  - What is the least number of balls she could have?

# The Pigeonhole Principle

- If  $m \cdot n + 1$  objects are distributed among  $n$  containers, then there must be some container containing at least  $m + 1$  objects

# The Pigeonhole Principle

- **Proof (by contradiction):**
  - $x(i)$  = number of objects in container  $i$
  - $x(1)+x(2)+\dots+x(n)=m \cdot n+1$
  - The counter example:  $\forall i, x(i) \leq m$
  - $\rightarrow x(1)+x(2)+\dots+x(n) \leq m+m+\dots+m = n \cdot m$
  - but  $x(1)+x(2)+\dots+x(n)=m \cdot n+1$
  - so we have a contradiction
- $\therefore$  for  $n$  containers to hold  $n \cdot m+1$ , there must be a container  $m+1$  or more objects

# Proposition and Proof

- Given any 4 integers in  $\mathbb{Z}^+$ , some pair of them will have a difference divisible by 3
- Put each number  $k$  into one of 3 boxes
  - Labeled 0,1,2
  - The box number is the remainder of  $k \div 3$
  - Some box,  $d$ , contains at least 2 numbers
    - Call them  $a$  &  $b$
  - $a=3J+d$ ,  $b=3L+d$
  - $\rightarrow a-b = 3J+d-3L-d = 3(J-L) = 3M$  ( $M \in \mathbb{Z}$ )
  - QED

# Practice Problem

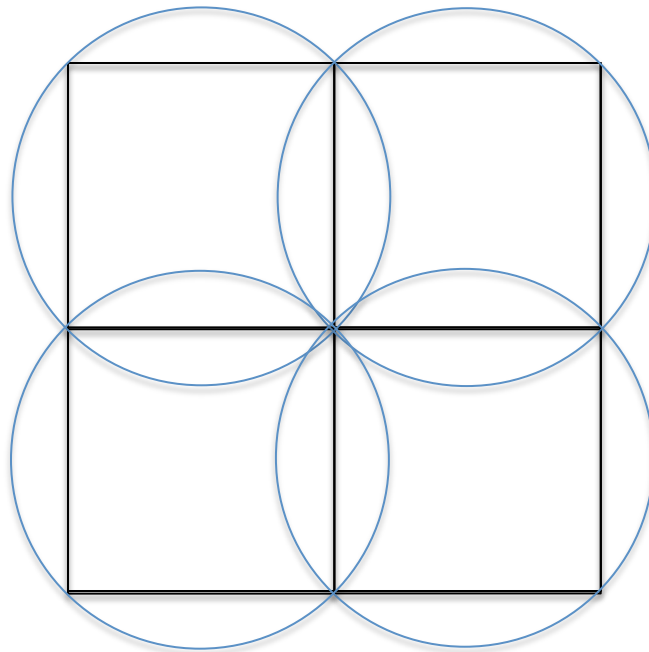
- For any 11 positive integers, some pair of them must have a difference divisible by 10.

# Proposition and Proof

- Given any 5 points placed in the unit square, there must be at least 2 placed within  $\sqrt{2}/2$  of each other
- Proof
  - Divide the square into four equal squares
  - Each square is contained in a circle of diameter  $\sqrt{2}/2$ 
    - Any two points in that circle are at most  $\sqrt{2}/2$  apart

# Proposition and Proof

- By PHP, at least one square must contain two points
- Those two points are contained in the same  $\sqrt{2}/2$  circle



What configuration of five points achieves this optimum?