

Analysis I (Tao) Notes

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Note: The contents of this documents are notes on [Tao, 2016]. Any quotations with a page number but no source are from this book.

Chapter 1

Introduction

1.1 What is analysis?

- 6/14:
- **Analysis:** “The rigorous study of [mathematical] objects, with a focus on trying to pin down precisely and accurately the qualitative and quantitative behavior of those objects” (1).
 - **Real analysis:** “The analysis of the real numbers, sequences and series of real numbers, and real-valued functions” (1).
 - Real analysis is the theoretical foundation for **calculus**.
 - **Calculus:** “The collection of computational algorithms which one uses to manipulate functions” (1).
 - Lists questions that can be answered with real analysis (motivation for studying it).

1.2 Why do analysis?

- Lists examples of contradictions in naïve calculus that must be resolved (and can be resolved with real analysis).

Chapter 2

Starting at the Beginning: The Natural Numbers

- 6/15:
- This text will begin by reviewing high school level material, but as rigorously as possible.
 - It will teach the skill of proving complicated properties from simpler ones, allowing you to understand why an “obvious” statement really is obvious.
 - One particularly important skill is the use of **mathematical induction**.
 - We will strive to eliminate **circularity**.
 - **Circularity**: “Using an advanced fact to prove a more elementary fact, and then later using the elementary fact to prove the advanced fact” (14).
 - The number systems used in real analysis, listed in order of increasing sophistication, are the **naturals** \mathbb{N} ^[1], the **integers** \mathbb{Z} , the **rationals** \mathbb{Q} , and the **reals** \mathbb{R} .
 - **Complex numbers** \mathbb{C} will only be used much later.
 - This chapter will answer the question, “How does one actually *define* the natural numbers?”

2.1 The Peano Axioms

- **Peano Axioms**: First laid out by Guiseppe Peano, these are a standard way to define the natural numbers. They consist of Axioms 2.1-2.5, which follow.
 - From these five axioms and some from set theory, we can build all other number systems, create functions, and do algebra and calculus.
- How do you define operations on the naturals?
 - Complicated operations are defined in terms of simpler ones: Exponentiation is repeated multiplication, multiplication is repeated addition, and addition is repeated **incrementing**.
- **Incrementing**: The most fundamental operation — best thought of as counting forward by one number.
 - Incrementing is one of the fundamental concepts that allows us to define the natural numbers.
 - Let^[2] $n++$ denote the increment, or **successor**, of n .

¹Note that in this text, the natural numbers will include 0. The natural numbers without 0 will be called the **positive integers** \mathbb{Z}^+ .

²This notation is pulled from some computer languages such as *C*.

■ For example, $3++ = 4$ and $(3++)++ = 5$.

- Let $x := y$ denote the statement, “ x is defined to equal y .”
- At this point, we can begin defining the natural numbers.

Axiom 2.1. 0 is a natural number.

Axiom 2.2. If n is a natural number, then $n++$ is also a natural number.

- To avoid having to use incrementation notation for every number, we adopt a convention.

Definition 2.1. We define 1 to be the number $0++$, 2 to be the number $(0++)++$, 3 to be the number $((0++)++)++$, etc.

- From these axioms, we can already prove things.

Proposition 2.1. 3 is a natural number.

Proof. By Axiom 2.1, 0 is a natural number. By Axiom 2.2, $0++ = 1$ is a natural number. By Axiom 2.2 again, $1++ = 2$ is a natural number. By Axiom 2.2 again, $2++ = 3$ is a natural number. \square

- It seems like Axioms 2.1 and 2.2 have us pretty well covered. However, what if the number system wraps around (e.g., if $3++ = 0$)? We can fix this with the following.

Axiom 2.3. 0 is not the successor of any natural number; i.e., we have $n++ \neq 0$ for every natural number n .

- We can now prove that $4 \neq 0$ (because $4 = 3++$, $3 \in \mathbb{N}$, and $n++ \neq 0$).
- However, there are still issues — what if the number system hits a ceiling at 4, e.g., $4++ = 4$?
- A good way to prevent this kind of behavior is via the following.

Axiom 2.4. Different natural numbers must have different successors, i.e., if $n, m \in \mathbb{N}$ and $n \neq m$, then $n++ \neq m++$. Equivalently^[3], if $n++ = m++$, then $n = m$.

- We can now prove propositions like the following, extending our anti-wrap around proving ability.

Proposition 2.2. 6 is not equal to 2 .

Proof. Suppose $6 = 2$. Then $5++ = 1++$, so by Axiom 2.4, $5 = 1$. Then $4++ = 0++$, so by Axiom 2.4, $4 = 0$, which contradicts our proof that $4 \neq 0$. \square

6/16:

- Before going any further, we’re going to need an **axiom schema**.
- **Axiom schema:** An axiom that functions as “a template for producing an (infinite) number of axioms, rather than a single axiom in its own right” (20).

Axiom 2.5 (Principle of mathematical induction). Let $P(n)$ be any property pertaining to a natural number n . Suppose that $P(0)$ is true, and suppose that whenever $P(n)$ is true, $P(n++)$ is also true. Then $P(n)$ is true for every natural number n .

- Axiom 2.5 allows us to exclude numbers such as $0.5, 1.5, 2.5, \dots$ from our number system because $P(n)$ is only true for $n \in 0, 1, 2, \dots$
- Proposition 2.1.11 in the book is an excellent template for an induction proof.

³This is an example of reformulating an implication using its **contrapositive**. In the converse direction, it is the **axiom of substitution**.

- Note that there is only one natural number system — we could call $\{0, 1, 2, \dots\}$ and $\{O, I, II, III, \dots\}$ different number systems, but they are **isomorphic**, since a one-to-one correspondence exists between their elements and they obey the same rules.
- An interesting property of the naturals is that while every element is finite (0 is finite; if n is finite, then $n++$ is finite), the set is infinite.
- In math, we define the natural numbers **axiomatically** as opposed to **constructively** — “we have not told you what the natural numbers are. . . we have only listed some things you can do with them. . . and some of the properties that they have” (22).
 - This is the essence of treating objects **abstractly**, caring only about the properties of objects, not what they are or what they mean.
 - “The great discovery of the late nineteenth century was that numbers can be understood abstractly via axioms, without necessarily needing a concrete model; of course a mathematician can use any of these models [e.g., counting beads] when it is convenient, to aid his or her intuition and understanding, but they can also be just as easily discarded when they begin to get in the way [of understanding $-3, 1/3, \sqrt{2}, 3 + 4i, \dots$]” (23).
- With the axioms (and the concept of a function, which does not rely on said axioms), we can introduce recursive definitions, which will be useful in defining addition and multiplication.

Proposition 2.3 (Recursive definitions). *Suppose for each natural number n , we have some function $f_n : \mathbb{N} \rightarrow \mathbb{N}$ from the natural numbers to the natural numbers. Let c be a natural number. Then we can assign a unique natural number a_n to each natural number n , such that $a_0 = c$ and $a_{n++} = f_n(a_n)$ for each natural number n .*

Proof. (Informal) We use induction. First, a single value c is given to a_0 (no other value $a_{n++} := f_n(a_n)$ will be assigned to 0 by Axiom 2.3). Given that a_n has a unique value, a_{n++} will have a unique value $f_n(a_n)$, distinct from any other a_{m++} by Axiom 2.4. \square

2.2 Addition

- We can define addition recursively.

Definition 2.2 (Addition of natural numbers). Let m be a natural number. To add zero to m , we define $0 + m := m$. Now suppose inductively that we have defined how to add n to m . Then we can add $n++$ to m by defining $(n++) + m := (n + m)++$.

- If we want to find $2 + 5$, we can find $0 + 5 = 5$, $1 + 5 = (0++) + 5 = (0 + 5)++ = 5++ = 6$, $2 + 5 = (1++) + 5 = (1 + 5)++ = 6++ = 7$.

- Let's now prove commutativity.

Lemma 2.1. *For any natural number n , $n + 0 = n$.*

Proof. Use induction. Since $0 + m = m$ for all $m \in \mathbb{N}$ and $0 \in \mathbb{N}$, $0 + 0 = 0$, proving the base case. If $n + 0 = n$, then $(n++) + 0 = (n + 0)++ = n++$. This closes the induction. \square

Lemma 2.2. *For any $n, m \in \mathbb{N}$, $n + (m++) = (n + m)++$.*

Proof. We keep m fixed and induct on n . Base case: if $n = 0$, then $0 + (m++) = (m)++ = (0 + m)++$. Induction step: if $n + (m++) = (n + m)++$, then

$$\begin{aligned}
 (n++) + (m++) &= (n + (m++))++ && \text{Definition 2.2} \\
 &= ((n + m)++)++ && \text{Induction hypothesis} \\
 &= ((n++) + m)++ && \text{Definition 2.2}
 \end{aligned}$$

This closes the induction. \square

Proposition 2.4 (Addition is commutative). *For any natural numbers n and m , $n + m = m + n$.*

Proof. For all $m \in \mathbb{N}$, Definition 2.2 gives us $0 + m = m$ and Lemma 2.1 gives us $m + 0 = m$. Since both of the previous statements equal m , $0 + m = m + 0$. Suppose inductively that $n \in \mathbb{N}$ and $n + m = m + n$. If this is true, then

$$\begin{aligned} (n++) + m &= (n + m)++ && \text{Definition 2.2} \\ &= (m + n)++ && \text{Induction hypothesis} \\ &= m + (n++) && \text{Lemma 2.2} \end{aligned}$$

This closes the induction. \square

- And associativity (see Exercise 2.2.1).
- The next proposition deals with cancelling. Although we cannot use subtraction or negative numbers to prove it, it will be instrumental in allowing us to define subtraction and integers later.

Proposition 2.5 (Cancellation law). *Let a, b, c be natural numbers such that $a + b = a + c$. Then we have $b = c$.*

Proof. We induct on a (keeping b, c fixed). Consider the base case $a = 0$. If $0 + b = 0 + c$ by assumption and $0 + b = b$ and $0 + c = c$ by Definition 2.2, then $b = c$. Suppose inductively that $a + b = a + c$ implies that $b = c$. We must prove that $(a++) + b = (a++) + c$ implies $b = c$. This may be done as follows.

$$\begin{aligned} (a++) + b &= (a++) + c && \text{Given} \\ (a + b)++ &= (a + c)++ && \text{Definition 2.2} \\ a + b &= a + c && \text{Axiom 2.4} \\ b &= c && \text{Induction hypothesis} \end{aligned}$$

\square

- **Positive natural numbers:** A natural number $n \neq 0$.

Proposition 2.6. *If a is positive and b is a natural number, then $a + b$ is positive (and hence $b + a$ is also by Proposition 2.4).*

Proof. We induct on b (keeping a fixed). In the base case, if $b = 0$, then $a + 0 = a$ (a positive number) by Lemma 2.1. Suppose inductively that $a + b$ is positive. Then $a + (b++) = (a + b)++$ by Lemma 2.2, and $(a + b)++$ is positive by Axiom 2.3 — $a + (b++)$ is equal to the successor of a natural number, and the successor of a natural number is never 0, thus always positive. This closes the induction. \square

Corollary 2.1. *If $a, b \in \mathbb{N}$ and $a + b = 0$, then $a = 0$ and $b = 0$.*

Proof. Suppose for the sake of contradiction that $a \neq 0$ or $b \neq 0$. If $a \neq 0$, then a is positive, and hence $a + b = 0$ is positive by Proposition 2.6, a contradiction. Similarly, if $b \neq 0$, then b is positive, and hence $a + b = 0$ is positive by Proposition 2.6, a contradiction. Thus, a and b must both be zero. \square

- See Exercise 2.2.2 for another property of positive natural numbers.
- With addition, we can begin to order the natural numbers.

Definition 2.3 (Ordering of the natural numbers). Let $n, m \in \mathbb{N}$. We say that n is **greater than or equal to** m and write $n \geq m$ or $m \leq n$ iff we have $n = m + a$ for some $a \in \mathbb{N}$. We say that n is **strictly greater than** m and write $n > m$ or $m < n$ iff $n \geq m$ and $n \neq m$.

- Note that $n++ > n$ for any n .
- See Exercise 2.2.3 for more on ordering.
- We can now prove the trichotomy.

Proposition 2.7 (Trichotomy of order for natural numbers). *Let a and b be natural numbers. Then exactly one of the following statements is true: $a < b$, $a = b$, or $a > b$.*

Proof. See Exercise 2.2.4 to fill in the gaps.

First, show that no two (or three) of the statements can hold simultaneously. If $a < b$ or $a > b$, then $a \neq b$ by definition. Also, if $a > b$ and $a < b$, then $a = b$, a contradiction.

Second, show that at least one of the statements is always true. We induct on a (keeping b fixed). When $a = 0$, we have $0 \leq b$ for all b (see Exercise 2.2.4a), so we either have $0 = b$ or $0 < b$, which proves the base case. Now suppose inductively that we have proven the proposition for a . From the trichotomy of a , there are three cases: $a < b$, $a = b$, and $a > b$. If $a > b$, then $a++ > b$ (see Exercise 2.2.4b). If $a = b$, then $a++ > b$ (see Exercise 2.2.4c). If $a < b$, then $a++ \leq b$ by Proposition 2.9. Thus, either $a++ = b$ or $a++ < b$. This closes the induction. \square

6/17:

- With order, we can obtain a stronger version of induction (see Exercise 2.2.5).
 - Strong induction is usually used with $m_0 = 0$ or $m_0 = 1$.
- **Vacuous truth:** “A conditional or universal statement that is only true because the antecedent cannot be satisfied. For example, the statement ‘all cell phones in the room are turned off’ will be true even if there are no cell phones in the room” [Vacuous truth, 2020].

Exercises

1. Prove the following proposition. Hint: fix two of the variables and induct on the third.

Proposition 2.8 (Addition is associative). *For any natural numbers a, b, c , we have $(a + b) + c = a + (b + c)$.*

Proof. We first need a lemma.

Lemma 2.3. *The sum of two natural numbers $n + m$ is a natural number.*

Proof. We induct on n (keeping m fixed). By Axiom 2.1, $0 \in \mathbb{N}$. Since $m \in \mathbb{N}$, by Definition 2.2, $0 + m$ (the sum of two natural numbers) equals m (a natural number). Thus, the base case holds. Suppose inductively that $n + m$ is a natural number. Then $(n++) + m = (n + m)++$ by Definition 2.2, $n + m$ is a natural number by the induction hypothesis, and $(n + m)++$ is a natural number by Axiom 2.2. This closes the induction. \square

Now we induct on a (keeping b, c fixed). By the lemma, $b + c$ is a natural number and can be treated as such. Consider the base case $a = 0$. In this case, $0 + (b + c) = b + c$ and $0 + b = b$ by Definition 2.2, so $0 + (b + c) = b + c = (0 + b) + c$. Now suppose inductively that $a + (b + c) = (a + b) + c$. Then

$$\begin{aligned}
 (a++) + (b + c) &= (a + (b + c))++ && \text{Definition 2.2} \\
 &= ((a + b) + c)++ && \text{Induction hypothesis} \\
 &= ((a + b)++) + c && \text{Definition 2.2} \\
 &= ((a++) + b) + c && \text{Definition 2.2}
 \end{aligned}$$

This closes the induction. \square

2. Prove the following lemma. Hint: use induction.

Lemma 2.4. *Let a be a positive number. Then there exists exactly one natural number b such that $b++ = a$.*

Proof. We induct on a . Consider the base case $a = 1$. $1 = 0++$ by definition, and by Axiom 2.4, 0 is the only b satisfying $1 = b++$. Now suppose inductively that a has only one b satisfying $b++ = a$. Then $a++$ has only one natural number (namely a) satisfying $a++ = a++$. This closes the induction. \square

3. Prove the following proposition. Hint: you will need many of the preceding propositions, corollaries, and lemmas.

Proposition 2.9 (Basic properties of order for natural numbers). *Let a, b, c be natural numbers. Then*

- (a) (*Order is reflexive*) $a \geq a$.

Proof. By Lemma 2.1, $a = a + 0$. The previous expression is in the form $n = m + a$; thus, by Definition 2.3, $a \geq a$. \square

- (b) (*Order is transitive*) *If $a \geq b$ and $b \geq c$, then $a \geq c$.*

Proof. If $a \geq b$ and $b \geq c$, then $a = b + n$ and $b = c + m$, respectively, for some $n, m \in \mathbb{N}$. Substituting, $a = (c + m) + n$. By Proposition 2.8, $a = c + (m + n)$. By Lemma 2.3, $m + n$ is a natural number. The previous expression is in the form $n = m + a$; thus, by Definition 2.3, $a \geq c$. \square

- (c) (*Order is anti-symmetric*) *If $a \geq b$ and $b \geq a$, then $a = b$.*

Proof. If $a \geq b$ and $b \geq a$, then $a = b + n$ and $b = a + m$, respectively, for some $n, m \in \mathbb{N}$. Substituting, $a = (a + m) + n$. By Proposition 2.8, $a = a + (m + n)$. By Lemma 2.1, $a + 0 = a + (m + n)$. By Proposition 2.5, $0 = m + n$. By Corollary 2.1, m and n both equal 0. Thus, $a = b + 0 = b$ (or $b = a + 0 = a$) by Lemma 2.1. \square

- (d) (*Addition preserves order*) $a \geq b$ iff $a + c \geq b + c$.

Proof. If $a + c \geq b + c$, then $a + c = (b + c) + n$ for some $n \in \mathbb{N}$. Then

$$\begin{aligned} c + a &= n + (b + c) && \text{Proposition 2.4} \\ c + a &= (n + b) + c && \text{Proposition 2.8} \\ c + a &= c + (n + b) && \text{Proposition 2.4} \\ a &= n + b && \text{Proposition 2.5} \\ a &= b + n && \text{Proposition 2.4} \end{aligned}$$

Thus, $a \geq b$. \square

- (e) $a < b$ iff $a++ \leq b$.

Proof. If $a++ \leq b$, then $b = (a++) + n$ for some $n \in \mathbb{N}$. Then

$$\begin{aligned} b &= (a + n)++ && \text{Definition 2.2} \\ &= a + (n++) && \text{Lemma 2.2} \end{aligned}$$

Since $n++$ is a natural number (Axiom 2.2), the above proves that $a \leq b$. By Axiom 2.3, $n++ \neq 0$. Thus, $b \neq a$ (suppose for the sake of contradiction that $b = a$. Then $b = b + 0 = a + (n++)$ implies by Proposition 2.5 that $0 = n++$, a contradiction). By definition, since $a \leq b$ and $b \neq a$, $a < b$. \square

- (f) $a < b$ iff $b = a + d$ for some positive number d .

Proof. As a positive number, d is a natural number by definition. Thus, $b = a + d$ implies $a \leq b$. Since d is a positive number, $d \neq 0$. For the reasons outlined in the previous proof, this implies that $b \neq a$. Thus, $a < b$. \square

4. Justify the three statements marked (why?) in the proof of Proposition 2.7.

(a) *If n is a natural number, then $0 \leq n$.*

Proof. We induct on n . By Proposition 2.9, $0 \geq 0$, proving the base case. Suppose inductively that $n \geq 0$. We know that $n++ \geq n$ (since $n++ = (n+0)++ = n+0++$), so by Proposition 2.9, $n++ \geq n$ and $n \geq 0$ transitively imply $n++ \geq 0$. \square

(b) *Let a, b be natural numbers. Then if $a > b$, $a++ > b$.*

Proof. We first need a lemma.

Lemma 2.5. *If $a > b$ and $b > c$, then $a > c$.*

Proof. If $a > b$ and $b > c$, then $a = b + n$ and $b = c + m$, respectively, for some positive numbers n, m . Substituting, $a = (c + m) + n$. By Proposition 2.8, $a = c + (m + n)$. By Proposition 2.6, $m + n$ is a positive number. Thus, by Proposition 2.9, $a > c$. \square

$a++ > a$. By the lemma, $a++ > a$ and $a > b$ imply that $a++ > b$. \square

(c) *Let a, b be natural numbers. Then if $a = b$, $a++ > b$.*

Proof. $a++ > a$. Since $a = b$, substituting gives $a++ > b$. \square

5. Prove the following proposition. Hint: define $Q(n)$ to be the property that $P(m)$ is true for all $m_0 \leq m < n$; note that $Q(n)$ is vacuously true when $n < m_0$.

Proposition 2.10 (Strong principle of induction). *Let m_0 be a natural number, and let $P(m)$ be a property pertaining to an arbitrary natural number m . Suppose that for each $m \geq m_0$, we have the following implication: if $P(m')$ is true for all natural numbers $m_0 \leq m' < m$, then $P(m)$ is also true. (In particular, this means that $P(m_0)$ is true, since in this case the hypothesis is vacuous.) Then we can conclude that $P(m)$ is true for all natural numbers $m \geq m_0$.*

Proof. Let n be a natural number satisfying $n \geq m_0$ and let $Q(n)$ be the property that $P(m)$ is true for all $m_0 \leq m < n$. We induct on n .

For the base case $n = 0$, we want to show that $Q(0)$ is true. Since $0 \leq m_0$ (Exercise 2.2.4a), either $0 = m_0$ or $0 < m_0$ (Proposition 2.7). We treat these cases separately. If $0 = m_0$, then $Q(0)$ is vacuously true (since there is no $m \in \mathbb{N}$ such that $0 \leq m < 0$, of course $P(m)$ is true for all $0 \leq m < 0$ [because there are no cases, $P(m)$ is true in all cases; it's also false, but that's besides the point.]) If $0 < m_0$, then $Q(0)$ is also vacuously true (since there is no $m \in \mathbb{N}$ such that $0 < m_0 \leq m < 0$).

Suppose inductively that for some $n \geq m_0$, $Q(n)$ is true, i.e., " $P(m)$ is true for all $m_0 \leq m < n$ " is true. We want to show that $Q(n++)$ is true. By the definition of P in the hypothesis, $Q(n)$ is true implies $P(n)$ is true. Thus, $P(m)$ is true for all $m_0 \leq m < n++$, so $Q(n++)$ is true. This closes the induction.

Since $Q(n)$ is true for all $n \geq m_0$, $P(n)$ is true for all $n \geq m_0$ [Ojo, 2019]. \square

6. Let n be a natural number, and let $P(m)$ be a property pertaining to the natural numbers such that whenever $P(m++)$ is true, then $P(m)$ is true. Suppose that $P(n)$ is also true. Prove that $P(m)$ is true for all natural numbers $m \leq n$; this is known as the **principle of backwards induction**. Hint: apply induction to the variable n .

Proof. We induct on n . For the base case $n = 0$, we want to show that $P(m)$ is true for all natural numbers $m \leq n$. Since we are supposing that $P(n) = P(0)$ is true and 0 is the only number $m \in \mathbb{N}$ satisfying $m \leq 0$, the base case is true.

Suppose inductively that we have proved for $P(n)$ true that $P(m)$ is true for all natural numbers $m \leq n$. We want to show that for $P(n++)$ true, $P(m)$ is true for all natural numbers $m \leq n++$. If $P(n++)$ is true, then clearly $P(m)$ is true for all natural numbers $m = n$. By definition, $P(n++)$ true implies $P(n)$ true, and $P(n)$ true implies that $P(m)$ is true for all natural numbers $m \leq n$. Thus, $P(m)$ is true for all natural numbers $m \leq n$ or $m = n++$; these two statements can be combined into $m \leq n++$. This closes the induction. \square

2.3 Multiplication

6/18:

- At this point, all properties of addition can be used without supplying a justification.
- The definition of multiplication is very similar to the definition of addition.

Definition 2.4 (Multiplication of natural numbers). Let m be a natural number. To multiply 0 to m , we define $0 \times m := 0$. Now suppose inductively that we have defined how to multiply n to m . Then we can multiply $n++$ to m by defining $(n++) \times m := (n \times m) + m$.

- See Exercise 2.3.1 for a proof of the commutativity of multiplication.
- At this point, we abbreviate $n \times m$ as nm and use the convention that multiplication takes precedence over addition (i.e., $ab + c = (a \times b) + c$).
- See Exercise 2.3.2 for a proof of the zero product property.
- We can now prove the distributive law.

Proposition 2.11 (Distributive law). *For any natural numbers a, b, c , we have $a(b + c) = ab + ac$ and $(b + c)a = ba + ca$.*

Proof^[4]. Since multiplication is commutative, we need only show the first identity $a(b + c) = ab + ac$. We keep a and b fixed, and use induction on c . Let's prove the base case $c = 0$, i.e., $a(b + 0) = ab + a0$. The left-hand side is ab , while the right-hand side is $ab + 0 = ab$, so we are done with the base case. Now let us suppose inductively that $a(b + c) = ab + ac$, and let us prove that $a(b + (c++)) = ab + a(c++)$. The left-hand side is $a((b + c)++) = a(b + c) + a$, while the right-hand side is $ab + ac + a = a(b + c) + a$ by the induction hypothesis, and so we can close the induction. \square

- See Exercise 2.3.3 for a proof of the associativity of multiplication.
- Bringing back order, we can prove that multiplication preserves order.

Proposition 2.12 (Multiplication preserves order). *If a, b are natural numbers such that $a < b$, and c is positive, then $ac < bc$.*

Proof. Since $a < b$, we have $b = a + d$ for some positive d . Multiplying by c and using the distributive law, we obtain $bc = ac + dc$. Since c, d are positive, dc is positive, and hence $ac < bc$ as desired. \square

- Although we still haven't introduced division, we can introduce a multiplicative analogy of the cancellation law.

Corollary 2.2 (Cancellation law). *Let a, b, c be natural numbers such that $ac = bc$ and c is non-zero. Then $a = b$.*

⁴Note that this could be accomplished by induction on a . However, for the sake of introducing new concepts, I will transcribe the alternative method from [Tao, 2016].

Proof^[5]. By the Proposition 2.7, we have three cases: $a < b$, $a = b$, or $a > b$. Suppose first that $a < b$, then by Proposition 2.12, we have $ac < bc$, which contradicts our hypothesis that $ac = bc$. We can obtain a similar contradiction when $a > b$. Thus, the only possibility is that $a = b$, as desired. \square

- At this point, we can deduce all of the rules of algebra involving addition and multiplication (see Exercise 2.3.4 for such an example).
- With addition and multiplication now defined, we will rarely see incrementation moving forward. Regardless, we can always use $n++ = n + 1$ to describe it (this is not circular since $n + 1$ was originally defined from $n++$).
- See Exercise 2.3.5 for a proof of the Euclidean algorithm.
 - This algorithm marks the beginning of **number theory**, which is important but will not be covered any further in this text.
- The definition of exponentiation is very similar to the definitions of addition and multiplication.

Definition 2.5 (Exponentiation of natural numbers). Let m be a natural number. To raise m to the power 0, we define $m^0 := 1$; in particular, we define $0^0 := 1$. Now suppose recursively that m^n has been defined for some natural number n . Then we define $m^{n++} := m^n \times m$.

- Exponentiation will not be explored too deeply here — wait until after we define the integers and rationals.

Exercises

1. Prove the following lemma. Hint: modify the proofs of Lemmas 2.1 and 2.2 and Proposition 2.4.

Lemma 2.6 (Multiplication is commutative). *Let n, m be natural numbers. Then $n \times m = m \times n$.*

Proof. We first need two lemmas.

Lemma 2.7. *For any natural number n , $n \times 0 = 0$.*

Proof. We induct on n . For the base case $n = 0$, Definition 2.4 gives us $0 \times 0 = 0$. Suppose inductively that $n \times 0 = 0$. Then $(n++) \times 0 = (n \times 0) + 0$ by Definition 2.4, which equals $0 + 0$ by the induction hypothesis, which equals 0. This closes the induction. \square

Lemma 2.8. *Let n, m be natural numbers. Then $n \times (m++) = (n \times m) + n$.*

Proof. We induct on n (keeping m fixed). For the base case $n = 0$, Definition 2.4 gives us $0 \times (m++) = 0$ and $(0 \times m) + 0 = 0$. Thus, $0 \times (m++) = (0 \times m) + 0$, proving the base case. Suppose inductively that $n \times (m++) = (n \times m) + n$. Then

$$\begin{aligned}
 (n++) \times (m++) &= (n \times (m++)) + m && \text{Definition 2.4} \\
 &= ((n \times m) + n) + m && \text{Induction hypothesis} \\
 &= ((n \times m) + m) + n \\
 &= ((n++) \times m) + n && \text{Definition 2.4}
 \end{aligned}$$

This closes the induction. \square

⁵This could be accomplished by induction on c .

Now for the primary proof, we induct on n (keeping m fixed). For the base case $n = 0$, Definition 2.4 gives us $0 \times m = 0$ while Lemma 2.7 gives us $m \times 0 = 0$. Thus, $0 \times m = m \times 0$, proving the base case. Now suppose inductively that $n \times m = m \times n$. Then

$$\begin{aligned} (n++) \times m &= (n \times m) + m && \text{Definition 2.4} \\ &= (m \times n) + m && \text{Induction hypothesis} \\ &= m \times (n++) && \text{Lemma 2.8} \end{aligned}$$

This closes the induction. \square

2. Prove the following lemma. Hint: prove the second statement first.

Lemma 2.9 (Positive natural numbers have no zero divisors). *Let n, m be natural numbers. Then $n \times m = 0$ if and only if at least one of n, m is equal to zero. In particular, if n and m are both positive, then nm is also positive.*

Proof. We begin by proving the second statement. We induct on n (keeping m fixed). For the base case, n is actually equal to 1 (since 1 is the smallest positive number). We want to show that $1m$ is positive. By Definition 2.4, $1m = 0m + m = 0 + m = m$, which is positive by assumption. Suppose inductively that nm is positive. Then $(n++)m = nm + m$. Since $nm + m$ is the sum of two positive numbers, it is positive (Proposition 2.6). This closes the induction.

Suppose for the sake of contradiction that n, m are both positive natural numbers and $nm = 0$. Since $nm = 0$, it is not positive by definition. But this contradicts the previous assertion that nm must be positive if n, m are both positive. Thus, at least one of n, m is not positive, implying by definition that at least one of n, m is equal to 0. \square

3. Prove the following proposition. Hint: modify the proof of Proposition 2.8 and use the distributive law.

Proposition 2.13 (Multiplication is associative). *For any natural numbers a, b, c , we have $(a \times b) \times c = a \times (b \times c)$.*

Proof. We first need a lemma.

Lemma 2.10. *For any natural numbers n, m , the product nm is a natural number.*

Proof. We induct on n (keeping m fixed). For the base case $n = 0$, $0m = 0$ by Definition 2.4, which is a natural number. Now suppose inductively that nm is a natural number. Then $(n++)m = nm + m$, which is the sum of two natural numbers. By Lemma 2.3, $nm + m$ is a natural number. This closes the induction. \square

Now for the primary proof, we induct on a (keeping b, c fixed). For the base case $a = 0$, $(0 \times b) \times c = 0 \times c = 0$ by two applications of Definition 2.4. Also, $0 \times (b \times c) = 0$ by Definition 2.4 and the lemma (which asserts that bc can be treated as a natural number). Thus, $(0 \times b) \times c = 0 \times (b \times c)$ transitively, proving the base case. Now suppose inductively that $(a \times b) \times c = a \times (b \times c)$. Then

$$\begin{aligned} ((a++) \times b) \times c &= ((a \times b) + b) \times c && \text{Definition 2.4} \\ &= (a \times b) \times c + b \times c && \text{Proposition 2.11} \\ &= a \times (b \times c) + b \times c && \text{Induction hypothesis} \\ &= (a++) \times (b \times c) && \text{Definition 2.4} \end{aligned}$$

This closes the induction. \square

4. Prove the identity $(a + b)^2 = a^2 + 2ab + b^2$ for all natural numbers a, b .

Proof. We first need two lemmas.

Lemma 2.11. *For any natural numbers n, m , $nm = \underbrace{m + \cdots + m}_{n \text{ times}}$.*

Proof. We induct on n (keeping m fixed). For the base case $n = 0$, $0m = 0$ by Definition 2.4. 0 is equal to the sum of zero m 's, proving the base case. Suppose inductively that

$$nm = \underbrace{m + \cdots + m}_{n \text{ times}}$$

Then

$$(n++)m = nm + m = \underbrace{m + \cdots + m}_{n \text{ times}} + m = \underbrace{m + \cdots + m}_{n++ \text{ times}}$$

This closes the induction. □

Lemma 2.12. *For any natural numbers n, m , $m^n = \underbrace{m \times \cdots \times m}_{n \text{ times}}$.*

Proof. We induct on n (keeping m fixed). For the base case $n = 0$, $m^0 = 1$ by Definition 2.5. 1 is equal to the product of zero m 's, proving the base case. Suppose inductively that

$$m^n = \underbrace{m \times \cdots \times m}_{n \text{ times}}$$

Then

$$m^{n++} = m^n \times m = \underbrace{m \times \cdots \times m}_{n \text{ times}} \times m = \underbrace{m \times \cdots \times m}_{n++ \text{ times}}$$

This closes the induction. □

Now for the primary proof:

$$\begin{aligned} (a+b)^2 &= (a+b)(a+b) && \text{Lemma 2.12} \\ &= (a+b)a + (a+b)b && \text{Proposition 2.11} \\ &= aa + ba + ab + bb && \text{Proposition 2.11} \\ &= a^2 + ba + ab + b^2 && \text{Lemma 2.12} \\ &= a^2 + (ab + ab) + b^2 && \text{Lemma 2.6} \\ &= a^2 + 2ab + b^2 && \text{Lemma 2.11} \end{aligned}$$

□

5. Prove the following proposition. Hint: fix q and induct on n .

Proposition 2.14 (Euclidean algorithm). *Let n be a natural number, and let q be a positive number. Then there exist natural numbers m, r such that $0 \leq r < q$ and $n = mq + r$.*

Proof. We induct on n (keeping q fixed). For the base case $n = 0$, choose $m = 0$ and $r = 0$. In both cases, 0 is a natural number, and in the latter case, 0 satisfies $0 \leq 0 < q$ since $0 \leq 0$ by Proposition 2.9 and $0 < q$ for all positive q . Since m, r meet all necessary conditions, $0q + 0 = 0$ by Definition 2.4 and 2.2, and $n = 0$ by hypothesis, the base case holds.

Suppose inductively that $n = mq + r$. We want to show that $n++ = m'q + r'$ for some m', r' satisfying the conditions that m and r must satisfy, respectively. To begin, we can show an equality between m, r and m', r' as follows.

$$\begin{aligned} m'q + r' &= n++ \\ &= n + 1 \\ &= mq + r + 1 \end{aligned}$$

From this, it would seem logical to choose $m' := m$ and $r' := r + 1$. However, since $r < q$, $r + 1 \leq q$, so by Proposition 2.7 we have two cases to consider. If $r + 1 < q$, it will indeed suffice to choose $m' := m$ and $r' := r + 1$. Both of these choices satisfy all of the necessary requirements. If $r + 1 = q$, we must choose differently. Choose $m' := m + 1$ and $r' := 0$. It may be more difficult to understand these choices, but they do work: $m + 1$ and 0 are both natural numbers, 0 satisfies $0 \leq 0 < q$ as discussed earlier, and the following shows that the choices maintain the equality with $n++$.

$$\begin{aligned} (m + 1)q + 0 &= mq + q \\ &= mq + r + 1 \\ &= n + 1 \\ &= n++ \end{aligned}$$

With both cases treated, the induction may be closed. □

Appendix A

Appendix: The Basics of Mathematical Logic

- 6/19:
- **Mathematical logic:** The language one uses to conduct rigorous mathematical proofs.
 - “A logical argument may sometimes look unwieldy, excessively complicated, or otherwise appear unconvincing. The big advantage of writing logically, however, is that one can be absolutely sure that your conclusion will be correct” (305).
 - “Being logical is not the only desirable trait in writing, and in fact sometimes it gets in the way; mathematicians for instance often resort to short informal arguments which are not logically rigorous when they want to convince other mathematicians of a statement without going through all of the long details” (305).
 - “Because logic is innate, the laws of logic that you learn should make sense — if you find yourself having to memorize one of the principles or laws of logic here, without feeling a mental ‘click’ or comprehending why that law should work, then you will probably not be able to use that law of logic correctly and effectively in practice. So, please don’t study this appendix the way you might cram before a final — that is going to be useless. Instead, put away your highlighter pen, and read and understand this appendix rather than merely studying it” (306).

A.1 Mathematical Statements

- **Mathematical statement:** A precise statement “concerning various mathematical objects (numbers, vectors, functions, etc.) and relations between them (addition, equality, differentiation, etc.)” (306).
 - Mathematical statements are either true or false.
 - For example, $2 + 2 = 4$ is true while $2 + 2 = 5$ is false.
- **Ill-formed (statement):** A statement that is neither true nor false (or perhaps not even a statement). *Also known as ill-defined.*
 - For example, $0/0 = 1$.
 - The antonym is **well-formed** or **well-defined** statements.
- A logical argument should include only well-formed statements.
- “It is important, especially when just learning a subject, to take care in keeping statements well-formed and precise. Once you have more skill and confidence, of course you can afford once again to speak loosely^[1], because you will know what you are doing and won’t be in as much danger of veering off into nonsense” (307).

¹This is very similar to the English class/media arts idea of “you have to know the rules to be able to break them.”

- The principle of **proof by contradiction** is “to prove that a statement is true, it suffices to show that it is not false, while to show that a statement is false, it suffices to show that it is not true” (307).
- The axioms of logic become more dubious in very non-mathematical situations. One can attempt to apply logic via a mathematical model, but that’s science or philosophy. There are other models of logic that attempt to account for these scenarios, but they’re beyond the scope of this text.
- Note that statements may be true but not useful ($2 = 2$) or efficient ($4 \leq 4 - 4 = 4$ would be better), and they may be false but still be useful ($\pi = 22/7$). However, we concern ourselves at present with truth, alone, not usefulness or efficiency as those are to some extent matters of opinion.
- **Expression:** “A sequence of mathematical symbols which produces some mathematical object (a number, matrix, function, set, etc.) as its value” (308-09).
 - For example, $2 + 3 * 5$ is an expression while $2 + 3 * 5 = 17$ is a statement.
 - An expression is neither true nor false, but it can be well- or ill-defined.
- **Relation:** A thing that makes statements out of expressions, such as $=$, $<$, \geq , \in , \subset , etc.
- **Property:** A thing that makes statements out of expressions, such as “is prime,” “is continuous,” “is invertible,” etc^[2].
- **Logical connective:** A thing that relates multiple mathematical statements, such as and, or, not, if-then, if-and-only-if, etc.
- **Compound statement:** Two or more mathematical statements joined by logical connectives.
- **Conjunction:** “If X is a statement and Y is a statement, the statement ‘ X and Y ’ is true if X and Y are both true, and is false otherwise” (309).
 - Logician’s notation: “ $X \wedge Y$ ” or “ $X \& Y$.”
 - Note that “ X and Y ” can be reworded “ X and also Y ,” or “Both X and Y are true,” or even “ X , but Y ,” or a multitude of other ways and convey the same statement logically, if not expressively.
- **Disjunction:** “If X is a statement and Y is a statement, the statement ‘ X or Y ’ is true if either X or Y is true, or both” (309).
 - This is called **inclusive or**. There is a such thing as **exclusive or**, but it shows up far less regularly.
 - An exclusive or may be, “Either X or Y is true, but not both,” or “Exactly one of X or Y is true.”
 - To verify a disjunction, it suffices to verify just one case — this comes in handy when it is significantly easier to verify one case over the other.
- **Negation:** “The statement ‘ X is false’... is true if and only if X is false, and is false if and only if X is true” (310).
 - Logician’s notation: “ $\sim X$,” “ $!X$,” or “ $\neg X$.”
 - Negations convert “and” into “or”: The negation of “Jane has black hair and Jane has blue eyes” is “Jane doesn’t have black hair or Jane doesn’t have blue eyes.” Similarly, the negation of “ $x \geq 2$ and $x \leq 6$ ” is “ $x < 2$ or $x > 6$.”
 - Negations convert “or” into “and”: The negation of “John has black hair or brown hair” is “John does not have black hair and does not have brown hair” or, equivalently, “John has neither black nor brown hair.” Similarly, the negation of “ $x < -1$ or $x > 1$ ” is “ $x \geq -1$ and $x \leq 1$.”
 - Negations can produce clearly false statements: the negation of “ x is even or odd” is “ x is neither even nor odd.”

²With the introduction of properties, it is worth officially noting that mathematical statements can contain English words.

- Negations can get unwieldy — be careful!
- Note that “ X is true” can be abbreviated to simply “ X .”
- **If and only if:** “If X is a statement, and Y is a statement, we say that “ X is true if and only if Y is true,” [if] whenever X is true, Y has to be also, and whenever Y is true, X has to be also (i.e., X and Y are ‘equally true’)” (311). *Also known as iff.*
 - Logician’s notation: “ $X \leftrightarrow Y$.”
 - Denotes “logically equivalent statements.”
 - For example, “ $x = 3$ if and only if $2x = 6$ ” is true.
 - False statements can be logically equivalent: “ $2 + 2 = 5$ if and only if $4 + 4 = 10$.”
 - Sometimes, it is of interest to show that more than two statements are logically equivalent (See Exercise A.1.5 and A.1.6).

Exercises

- 6/22: 1. What is the negation of the statement, “either X is true, or Y is true, but not both?”

Proof. X and Y or neither X nor Y . □

2. What is the negation of the statement, “ X is true if and only if Y is true?” There may be multiple ways to phrase this negation.

Proof. X is true if and only if Y is false. □

3. Suppose that you have shown that whenever X is true, then Y is true, and whenever X is false, then Y is false. Have you now demonstrated that X and Y are logically equivalent? Explain.

Proof. Yes — although we have only described the dependence of Y on X , the dependence of X on Y is implied (suppose X is false when Y is true — but since X is false, Y is false, a contradiction; the same holds the other way around). □

4. Suppose that you have shown that whenever X is true, then Y is true, and whenever Y is false, then X is false. Have you now demonstrated that X is true if and only if Y is true? Explain.

Proof. No — X could be false and Y could still be true without leading to any contradictions. □

5. Suppose you know that X is true if and only if Y is true, and you know that Y is true if and only if Z is true. Is this enough to show that X, Y, Z are all logically equivalent? Explain.

Proof. Yes — by the supposition, $X \leftrightarrow Y$ and $Y \leftrightarrow Z$. Since X true implies Y true implies Z true, X false implies Y false implies Z false, Z true implies Y true implies X true, and Z false implies Y false implies X false, $X \leftrightarrow Z$. Thus, X, Y, Z are logically equivalent. □

6. Suppose you know that whenever X is true, then Y is true; that whenever Y is true, then Z is true; and whenever Z is true, then X is true. Is this enough to show that X, Y, Z are all logically equivalent? Explain.

Proof. Yes — clearly X, Y, Z are equally true. If they were not equally false (say if only one or two were false), then we would have a contradiction, as one true implies all the others are true. Thus, they are equally false, too. Therefore, they are logically equivalent. □

A.2 Implication

- 6/24:
- **Implication:** “If X is a statement, and Y is a statement, then ‘if X , then Y ’ is the implication from X to Y ” (312).
 - Logician’s notation: “ $X \implies Y$.”
 - Can be reworded “when X is true, Y is true,” “ X implies Y ,” “ Y is true when X is,” or “ X is true only if Y is true.”
 - “What this statement ‘if X , then Y ’ means depends on whether X is true or false. If X is true, then ‘if X , then Y ’ is true when Y is true, and false when Y is false. If however X is false, then ‘if X , then Y ’ is *always* true, regardless of whether Y is true or false!” (312).
 - “When X is true, the statement ‘if X , then Y ’ implies that Y is true. But when X is false, the statement ‘if X , then Y ’ offers no information about whether Y is true or not; the statement is true, but **vacuous**” (312).
 - **Vacuous** (statement): A statement that “does not convey any new information” (312).
 - Vacuous statements can still be helpful in proofs, though.
 - The only way to disprove an implication (to show that it’s false) is to show that the hypothesis (first statement) is true *and* the conclusion (second statement) is false.
 - Whereas “if and only if” asserts that X and Y are equally true, an implication only asserts that Y is at least as true as X .
 - Vacuously true implications are often used in a situation where the conclusion and hypothesis are both false, but the implication is true regardless, e.g., “if John had left work at 5pm, then he would be here by now.”
 - They can also be used to facilitate a proof by contradiction: We know that “if John had left work at 5pm, then he would be here by now” and that “John is not here now.” Suppose that John left work at 5pm. Then he would be here by now, a contradiction. Thus, John did not leave work at 5pm.
 - Implications can be true even when there is no causal link between the hypothesis and conclusion^[3], e.g., if $1 + 1 = 2$, then Washington, D.C. is the capital of the United States is true.
 - Using such acausal implications in a logical argument is typically frowned upon, since it will likely cause unneeded confusion.
 - To prove, “if X , then Y ,” assume X is true and then deduce Y from X and other known hypotheses.
 - It does not matter whether or not X is true; an implication can be proved true irrespective of whether or not X is true.
 - It would be incorrect, though, to assume Y and deduce X . One cannot assume the conclusion and deduce the hypothesis.
 - With regard to vacuously true statements, one need not be concerned that some hypotheses in their argument might not be correct, as long as their argument is still structured to give the correct conclusion regardless of whether those hypotheses were true or false (proving $n(n + 1)$ is even when $n \in \mathbb{N}$).
 - **Converse** (of “if X , then Y ”): The statement “if Y , then X .”
 - “ X if and only if Y ” implies that “if X , then Y ” *and* its converse are true.
 - **Inverse** (of “if X , then Y ”): The statement “if X is false, then Y is false.”
 - The inverse of a true implication is not necessarily a true implication.

³This is really weird — I’ll need to return to this later.

- **Contrapositive** (of “if X , then Y ”): The statement “if Y is false, then X is false.”
 - The contrapositive and the original statement are equally true.
- **Proof by contradiction**: “To show that something must be false, assume first that it is true, and show that this implies something which you know to be false (e.g., that a statement is simultaneously true and not true)” (316). *Also known as* **reductio ad absurdum**.
 - Particularly (but not exclusively) useful for proving “negative” statements, e.g., X is false, $a \neq b$, etc.
- On logician’s notation: general-purpose mathematicians do not often use them because English words are often more readable and don’t take up that much more space. That being said, \implies is a possible exception.

A.3 The Structure of Proofs

- 6/25:
- **Direct approach**: Assume the hypothesis and work one’s way toward a conclusion.
 - For example, to prove “ A implies B ,” show A implies C , implies D , implies B . Done.
 - We can also work backwards: “To show B , it would suffice to show D . Since C implies D , we just need to show C . But C follows from A ” (318).
 - Note that this *is* different from starting with the conclusion and proving the hypothesis.
 - One can also move forward and backward at will.
 - “Thus there are many ways to write the same proof down; how you do so is up to you, but certain ways of writing proofs are more readable and natural than others, and different arrangements tend to emphasize different parts of the argument” (319).
 - Multiple hypotheses and conclusions can split the proof into cases, making it more complicated.
 - “There are several things to try when attempting a proof. With experience, it will become clearer which approaches are likely to work easily, which ones will probably work but require much effort, and which ones are probably going to fail” (319).
 - “There may definitely be multiple ways to approach a problem, so if you see more than one way to begin a problem, you can just try whichever one looks the easiest, but be prepared to switch to another approach if it begins to look hopeless” (320).

A.4 Variables and Quantifiers

- **Propositional logic**: “Starting with primitive statements (such as ‘ $2 + 2 = 4$ ’ or ‘John has black hair’), then forming compound statements using logical connectives, and then using various laws of logic to pass from one’s hypotheses to one’s conclusions” (320). *Also known as* **Boolean logic**.
 - There are a dozen or so laws of propositional logic, but [Tao, 2016] excludes them because memorizing such a list is not how one should learn how to do logic. I will, however, include the list (from [Math Online, 2018]) for reference.
 - Let P , Q , and R be statements. Let t be a formula that is a tautology and let f be a formula that is a contradiction. Then:
 1. **Law of Double Negation**: $\neg\neg P \equiv P$.
 2. **Associative Law for Conjunction**: $P \vee (Q \vee R) \equiv (P \vee Q) \vee R$.
 3. **Associative Law for Disjunction**: $P \wedge (Q \wedge R) \equiv (P \wedge Q) \wedge R$.

4. **Commutative Law for Conjunction:** $P \vee Q \equiv Q \vee P$.
 5. **Commutative Law for Disjunction:** $P \wedge Q \equiv Q \wedge P$.
 6. **First Distributive Law:** $P \vee (Q \wedge R) \equiv (P \vee Q) \wedge (P \vee R)$.
 7. **Second Distributive Law:** $P \wedge (Q \vee R) \equiv (P \wedge Q) \vee (P \wedge R)$.
 8. **Idempotent Law for Conjunction:** $P \vee P \equiv P$.
 9. **Idempotent Law for Disjunction:** $P \wedge P \equiv P$.
 10. **Identity Law for Tautologies:** $P \wedge t \equiv P$.
 11. **Identity Law for Contradictions:** $P \vee f \equiv P$.
 12. **Inverse Law for Tautologies:** $P \vee \neg P \equiv t$.
 13. **Inverse Law for Contradictions:** $P \wedge \neg P \equiv f$.
 14. **Domination Law for Tautologies:** $P \vee t \equiv t$.
 15. **Domination Law for Contradictions:** $P \wedge f \equiv f$.
 16. **De Morgan's Law 1:** $\neg(P \vee Q) \equiv \neg P \wedge \neg Q$.
 17. **De Morgan's Law 2:** $\neg(P \wedge Q) \equiv \neg P \vee \neg Q$.
- Propositional logic is insufficient to do all math, though, because it does not incorporate **variables**.
 - **Mathematical logic:** Propositional logic plus **variables**.
 - **Variable:** “A symbol, such as n or x , which denotes a certain type of mathematical object — an integer, a vector, a matrix, that kind of thing” (320). They denote “quantities which are unknown, or set to some value, or assumed to obey some property” (320).
 - In almost all circumstances, the type of object that the variable represents should be declared; variables should have an explicit type.
 - $x = x$ is true regardless of the type, but $x + y = y + x$ is only true if x and y are variables for which addition makes sense and are commutative.
 - “The truth of a statement involving a variable may depend on the **context** of the statement” (321).
 - **Free variable:** A variable with a specified type but an unspecified value.
 - “Statements with free variables might not have a definite truth value” (321).
 - $x + 3 = 5$ does not have a definite truth value if x is a free variable.
 - $(x + 1)^2 = x^2 + 2x + 1$ does have a definite truth value even with x as a free variable.
 - **Set** (a free variable): Define a value to a free variable via a statement such as “Let $x = 2$ ” or “Set x equal to 2.”
 - **Bound variable:** A variable with a specified type that has been set to some value.
 - “Statements involving only bound variables and no free variables do have a definite truth value” (321).
 - A free variable can be bounded without being set to a *specific* value, per se, with the use of “for all” or “for some.”
 - “ $(x + 1)^2 = x^2 + 2x + 1$ ” is indefinite; “ $(x + 1)^2 = x^2 + 2x + 1$ for all $x \in \mathbb{R}$ ” is definite.
 - “ $x + 3 = 5$ ” is indefinite; “ $x + 3 = 5$ for some $x \in \mathbb{R}$ ” is definite.
 - **Universal quantifiers:** A quantifier of the form “for all x of type T .”
 - Logician’s notation: “ \forall .”

- “ $P(x)$ is true for all x of type T ” is equivalent to the implication, “if x is of type T , then $P(x)$ is true.”
- Prove such a statement by letting x be any element of type T and showing that $P(x)$ holds.
- Disprove it with just a single counterexample (an element $x \in T$ for which $P(x)$ is false).
- If there are no variables x of type T , then “ $P(x)$ is true for all x of type T ” is **vacuously true**.
- **Existential quantifiers:** A quantifier of the form “for some x of type T .”
 - Logician’s notation: “ \exists .”
 - There exists at least one (but possibly numerous) x of type T for which $P(x)$ is true.
 - To indicate uniqueness, use “for exactly one $x \dots$ ” instead of “for some $x \dots$ ”
 - Prove such a statement by providing a single example of such an x .
 - A vacuously true “for all” statement will be false as a “for some” statement.
 - “ $6 < 2x < 4$ for all $3 < x < 2$ is true, but $6 < 2x < 4$ for some $3 < x < 2$ is false” (324).

A.5 Nested Quantifiers

- 6/28: • Two or more quantifiers can be combined to produce a type of compound statement.
- Negating a universal statement produces an existential statement, and vice versa, as alluded to above.
- 6/29: • **Aristotlean logic:** “Deals with objects, their properties, and quantifiers such as ‘for all’ and ‘for some’” (326).
- A subset of mathematical logic since it lacks the concepts of logical connectives and binary relations (e.g., $=$ or $<$).
 - **Syllogism:** A typical line of reasoning in Aristotlean logic consisting of a major and minor premise, and a conclusion.
 - Swapping the order of quantifiers may or may not make a difference.
 - “For all real numbers a , and for all real numbers b , we have $(a + b)^2 = a^2 + 2ab + b^2$ ” is logically equivalent to “for all real numbers b , and for all real numbers a , we have $(a + b)^2 = a^2 + 2ab + b^2$.”
 - “For every integer n , there exists an integer m which is larger than n ” is not logically equivalent to “There exists an integer m which is larger than n for every integer n .”
 - “The reason why the order of quantifiers is important is that the inner variables may possibly depend on the outer variables, but not vice versa” (327).

A.8 Misc. Notes

- “From a logical point of view, there is no difference between a lemma, proposition, theorem, or corollary — they are all claims waiting to be proved. However, we use these terms to suggest different levels of importance and difficulty. A lemma is an easily proved claim which is helpful for proving other propositions and theorems, but is usually not particularly interesting in its own right. A proposition is a statement which is interesting in its own right, while a theorem is a more important statement than a proposition which says something definitive on the subject, and often takes more effort to prove than a proposition or lemma. A corollary is a quick consequence of a proposition or theorem that was proven recently.” (25).

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