

Example :

A sequence of numbers is given by $u_0 = 0$, $u_1 = 1$, and

$u_{n+2} = u_{n+1} + u_n$ for $n \geq 0$. Prove that $u_{n+1}^2 + u_n^2 = u_{2n+1}$.

$$\text{Let } P(n) : U_{n+1}^2 + U_n^2 = U_{2n+1}$$

$$P(0) \text{ \& } P(1) \text{ are true because } U_1^2 + U_0^2 = 1 + 0 = 1 = U_1 \text{ \& } U_2^2 + U_1^2 = 1 + 1 = 2 = U_3$$

Hence, we have to prove that $U_{k+2}^2 + U_{k+1}^2 = U_{2k+3}$ if

$$\underbrace{U_{k+1}^2 + U_k^2 = U_{2k+1}}_{P(k)} \quad \& \quad \underbrace{U_k^2 + U_{k-1}^2 = U_{2k-1}}_{P(k-1)}$$

$$\begin{aligned} & U_{k+2}^2 + U_{k+1}^2 \\ = & (U_{k+1} + U_k)^2 + U_{k+1}^2 \\ = & 2U_{k+1}^2 + U_k^2 + \underline{2U_{k+1}U_k} \\ = & 2U_{k+1}^2 + U_k^2 + \underline{U_{k+1}U_k + U_{k+1}U_k} \\ = & 2U_{k+1}^2 + U_k^2 + \underline{(U_k + U_{k-1})U_k} + \underline{U_{k+1}(U_{k+1} - U_{k-1})} \\ = & 3U_{k+1}^2 + 2U_k^2 + U_kU_{k-1} - U_{k+1}U_{k-1} \\ = & 3U_{k+1}^2 + 2U_k^2 - U_{k-1}(U_{k+1} - U_k) \\ = & 3U_{k+1}^2 + 2U_k^2 - U_{k-1}^2 \\ = & 3(U_{k+1}^2 + U_k^2) - (U_k^2 + U_{k-1}^2) \\ = & 3U_{2k+1} - U_{2k-1} \\ = & \underbrace{U_{2k+1} + U_{2k+1} + U_{2k+1}}_{U_{2k+2}} - U_{2k-1} \\ & \underbrace{\hspace{10em}}_{U_{2k+3}} \\ = & U_{2k+3} \end{aligned}$$

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

$\therefore P(0), P(1) \Rightarrow P(2), P(3), \dots, P(n)$ are true ~~XX~~