

Section 5.1 Mathematical Induction

There are many mathematical statements that assert a property for all positive integers.

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Given a set S , $|S| = n$, then $P(S) = 2^n$

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The sum of the first n positive integers

$$1+2+3+\dots+n = \frac{n(n+1)}{2} \quad \text{or} \quad \sum_{i=1}^n i = \frac{n(n+1)}{2}$$

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The sum of the first n positive integers $\sum_{i=1}^n i = \frac{n(n+1)}{2}$

$1+2+3+\dots+n = \frac{n(n+1)}{2}$ or $\sum_{i=1}^n i = \frac{n(n+1)}{2}$

Section 5.1 Mathematical Induction

Principle of mathematical induction:

Assume that $P(n)$ is a propositional function. To prove that $P(n)$ is true for all positive integers n we complete two steps:

BASIS STEP (BASE): We verify that $P(1)$ is true

note: it is not always 1

INDUCTIVE STEP: We show that the conditional statement $P(k) \rightarrow P(k+1)$ is true for all positive integers k .

to do the inductive step: we assume that $P(k)$ is true for an arbitrary positive k and show that under this assumption $P(k+1)$ must also be true.

Review: Functions

Let $f(x) = 2x+3$

What is $f(x+1)$?

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What is $f(x+1)$?

$$f(x+1) = 2(x+1) + 3 = 2x+5$$

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Review: Functions

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$$f(x+1) = 2(x+1) + 3 = 2x+5$$

Let $g(x) = 3x - 4x^2 + 19$

What is $g(x-1)$?

$$\begin{aligned} g(x-1) &= 3(x-1) - 4(x-1)^2 + 19 = \\ &= 3x - 3 - 4(x^2 - 2x + 1) + 19 = \\ &= 3x - 3 - 4x^2 + 8x - 4 + 19 = \\ &= -4x^2 + 11x + 12 \end{aligned}$$

Section 5.1 Mathematical Induction

Example: Let's prove that $\sum_{i=1}^n i = \frac{n(n+1)}{2}$, i.e.
the sum of the first n positive integers $1+2+3+\dots+n = \frac{n(n+1)}{2}$

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Solution:

Let P(n) : “The sum of the first n positive integers is $\frac{n(n+1)}{2}$.”

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Solution:

Let $P(n)$: “The sum of the first n positive integers is $\frac{n(n+1)}{2}$.”

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

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Example: Let's prove that $\sum_{i=1}^n i = \frac{n(n+1)}{2}$, i.e. the sum of the first n positive integers $1+2+3+\dots+n = \frac{n(n+1)}{2}$

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Induction step: assume that $P(k)$ holds for an arbitrary positive integer k .

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

We need to show that $P(k+1) = \frac{(k+1)((k+1)+1)}{2} = \frac{(k+1)(k+2)}{2}$

Section 5.1 Mathematical Induction

Example: Let's prove that $\sum_{i=1}^n i = \frac{n(n+1)}{2}$
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 $P(k) = 1+2+3+\dots+k = \frac{k(k+1)}{2}$

$P(k+1) = 1+2+\dots+k+(k+1) = \dots$

pulling out last term

Section 5.1 Mathematical Induction

Example: Let's prove that the sum of the first n positive integers $1+2+3+\dots+n = \frac{n(n+1)}{2}$

$$\sum_{i=1}^n i = \frac{n(n+1)}{2}$$

Solution:

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

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

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

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the sum of the first n positive integers $1+2+3+\dots+n = \frac{n(n+1)}{2}$

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Section 5.1 Mathematical Induction

Visualizations of
mathematical induction:
climbing an infinite ladder



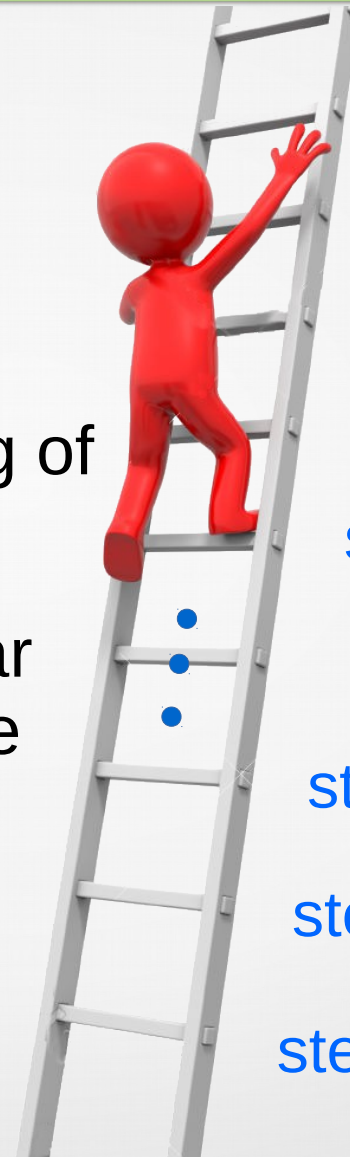
Section 5.1 Mathematical Induction

Visualizations of mathematical induction:

climbing an infinite ladder

- we can reach the first rung of the ladder $P(1)$
- If we can reach a particular rung of the ladder, then we can reach the next rung
 $P(k) \rightarrow P(k+1)$

Base: we can reach step 1



$P(n)$ – we can reach n^{th} rung

step $k+1$

step k

step 3

step 2

step 1

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Visualizations of mathematical induction:

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- we can reach the first rung of the ladder $P(1)$
- If we can reach a particular rung of the ladder, then we can reach the next rung

$$P(k) \rightarrow P(k+1)$$

Induction step: assume that we can reach k^{th} rung (for any arbitrary k). $P(k)$

$P(n)$ – we can reach n^{th} rung

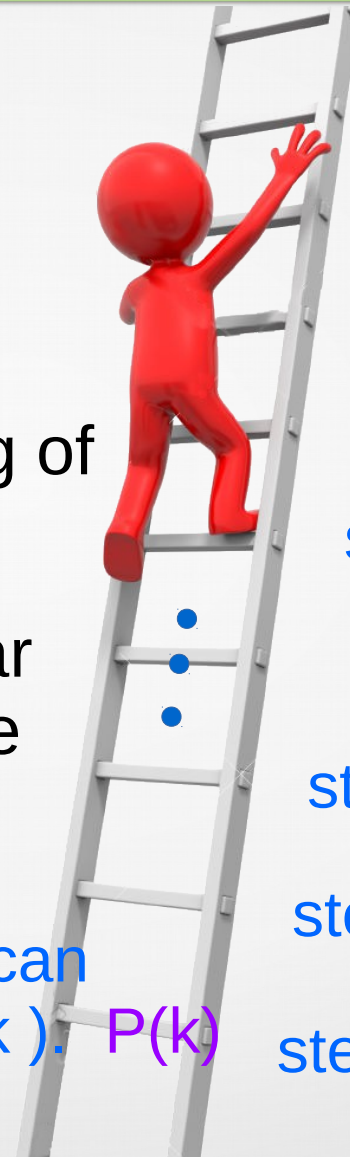
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Section 5.1 Mathematical Induction

Visualizations of mathematical induction:

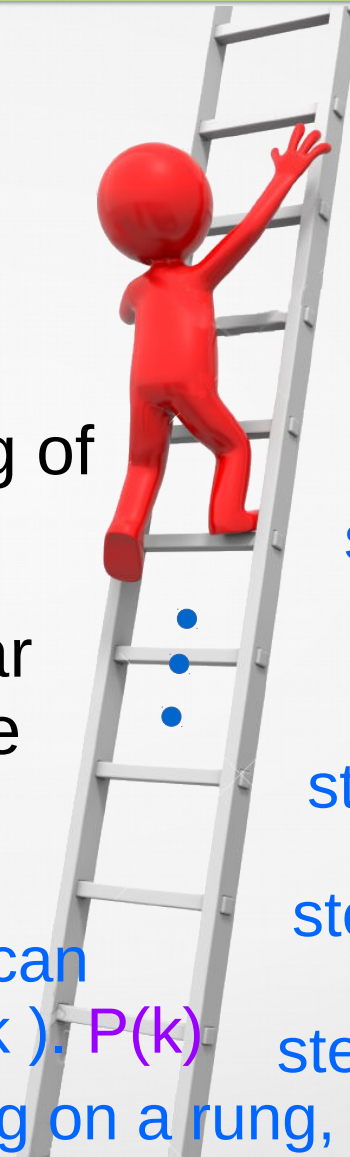
climbing an infinite ladder

- we can reach the first rung of the ladder $P(1)$
- If we can reach a particular rung of the ladder, then we can reach the next rung

$$P(k) \rightarrow P(k+1)$$

Induction step: assume that we can reach k^{th} rung (for any arbitrary k). $P(k)$

We also know that when standing on a rung, we can reach next rung.



$P(n)$ – we can reach n^{th} rung

step $k+1$

step k

step 3

step 2

step 1

Section 5.1 Mathematical Induction

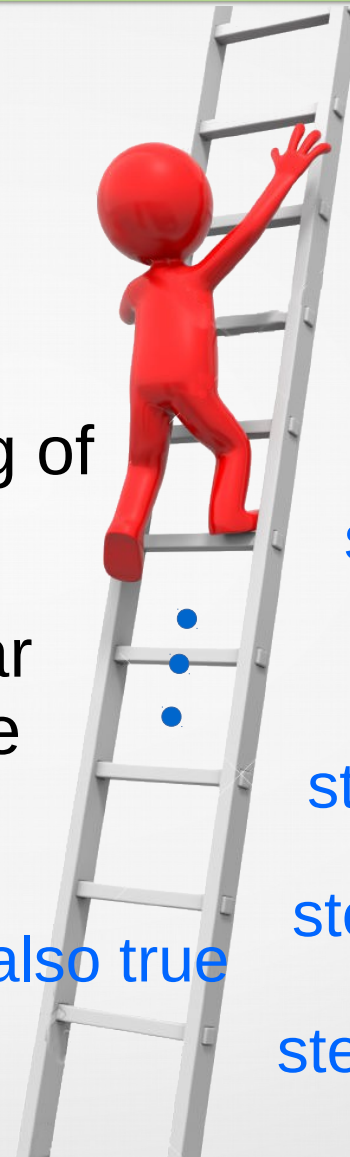
Visualizations of mathematical induction:

climbing an infinite ladder

- we can reach the first rung of the ladder $P(1)$
- If we can reach a particular rung of the ladder, then we can reach the next rung

$$P(k) \rightarrow P(k+1)$$

Induction step: hence $P(k+1)$ is also true



$P(n)$ – we can reach n^{th} rung

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Section 5.1 Mathematical Induction

Visualizations of mathematical induction:

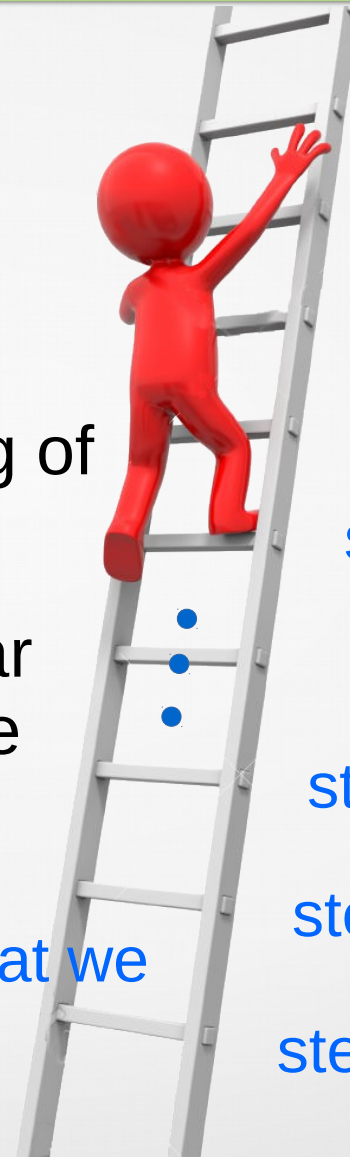
climbing an infinite ladder

- we can reach the first rung of the ladder $P(1)$
- If we can reach a particular rung of the ladder, then we can reach the next rung

$$P(k) \rightarrow P(k+1)$$

By math. induction we proved that we can climb an infinite ladder

qed



$P(n)$ – we can reach n^{th} rung

step $k+1$

step k

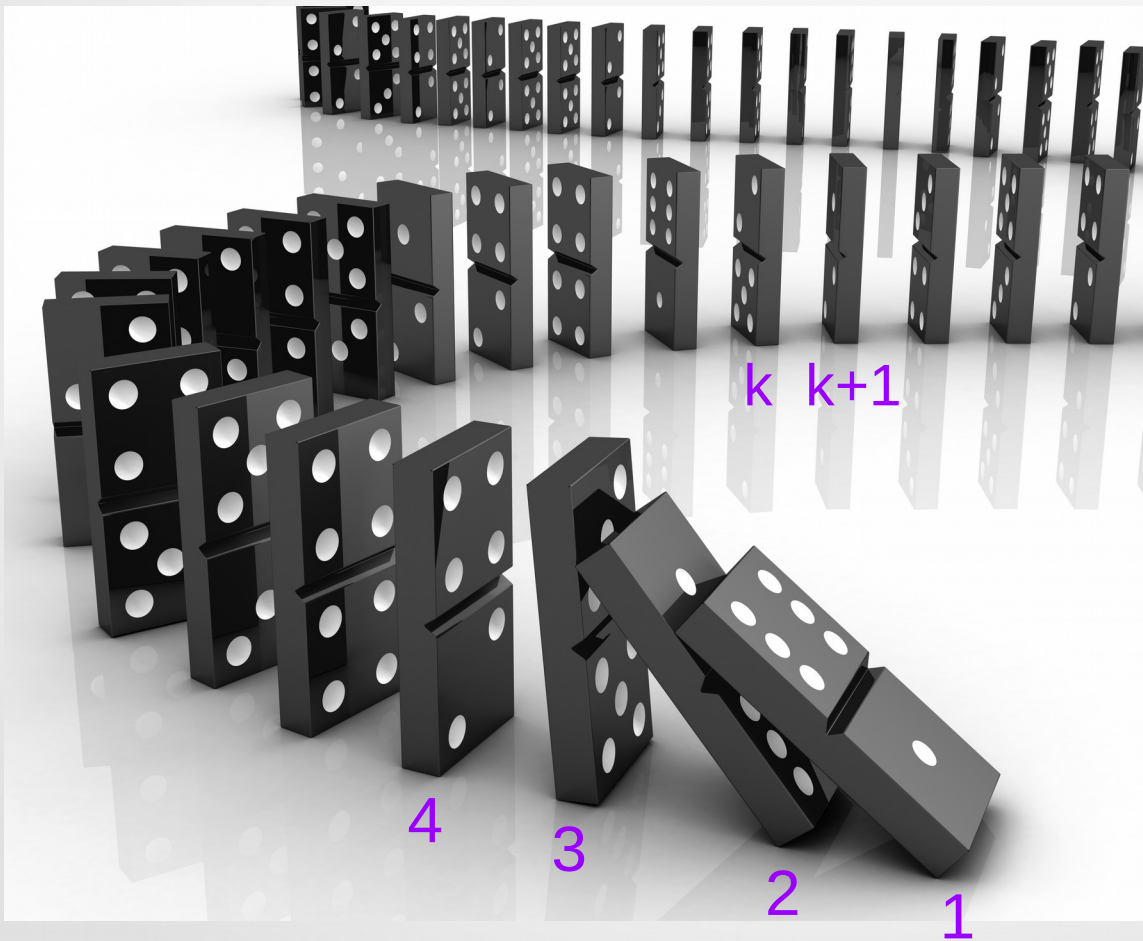
step 3

step 2

step 1

Section 5.1 Mathematical Induction

Visualizations of mathematical induction:



$P(n)$ – domino n is knocked over

we can knock over the 1st domino $P(1)$

If k^{th} domino is knocked it knocks over the next domino $(k+1)^{\text{th}}$
 $P(k) \rightarrow P(k+1)$

Section 5.1 Mathematical Induction

Why mathematical induction is a valid proof technique?

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It comes from **Axiom 4**, page A-5 (Appendix A) and called **The Well-Ordering Property**: *every nonempty subset of the set of positive integers has a least element.*

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Why mathematical induction is a valid proof technique?

It comes from [Axiom 4](#), page A-5 (Appendix A) and called [The Well-Ordering Property](#): *every nonempty subset of the set of positive integers has a least element.*

Proof (by contradiction): assume that $P(1)$ is true, and $P(k) \rightarrow P(k+1)$ is true for all positive integers k .

We need to show that in this case $P(n)$ is true for all positive integers n .

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Assume it is false.

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Assume it is false. i.e. math induction doesn't work (proof by contradiction).

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Assume it is false. i.e. math induction doesn't work (proof by contradiction).

In this case there is at least one positive integer i for which $P(i)$ is false.

Let S be the set of positive integers for which $P(n)$ is false.

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$\exists i \in \mathbb{Z}^+ (P(i) \text{ is false})$

Let S be the set of positive integers for which $P(n)$ is false. Set S has a least element according to The Well-Ordering Property, let's name it m . $P(m)$ is false.

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$m \neq 1$ because $P(1)$ is true, hence $m > 1$

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$m \neq 1$ because $P(1)$ is true, hence $m > 1$

$m-1$ is a positive integer, therefore $P(m-1)$ must be true (m is the smallest where $P(n)$ fails).

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Hence we get $P(m-1) \rightarrow P(m)$ is false – it contradicts to

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~~$\exists i \in \mathbb{Z}^+ (P(i) \text{ is false})$~~ **Our assumption was false!**

Let S be the set of positive integers for which $P(n)$ is false. Set S has a least element according to The Well-Ordering Property, let's name it m . $P(m)$ is false.

$m \neq 1$ because $P(1)$ is true, hence $m > 1$

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Proof (by contradiction): $P(1)$ is true and $\forall k \in \mathbb{Z}^+ (P(k) \rightarrow P(k+1))$
We need to show that in this case $P(n)$ is true for all positive integers n .

~~Assume it is false.~~ i.e. math induction doesn't work (proof by contradiction) **Our assumption was false!**

So there is no positive integer at which $P(n)$ fails.
Therefore $P(n)$ is true for all positive integers n .

q.e.d. (Quod Erat Demonstrandum)

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that which was to be demonstrated

Section 5.1 Mathematical Induction

The good and the bad of mathematical induction

good: we can prove a conjecture (statement) once it is made and is true.

bad: math. induction cannot be used to find new theorems

proofs by math. induction do not provide insights as to why theorems are true

Section 5.1 Mathematical Induction

Example 1: Let $P(n)$ be the statement that

(Rosen,
p. 329 № 4)

$1^3 + 2^3 + 3^3 + \dots + n^3 = \left(\frac{n(n+1)}{2} \right)^2$
for any positive integer n .

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Proof:

1) **Base step:** $P(1) = 1^3 = 1 = \left(\frac{1(1+1)}{2} \right)^2 = 1$, hence
the statement is true for $n=1$

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2) **Inductive step:**

the **IH (Inductive Hypotheses)**: assume that $P(k)$ is true for an arbitrary fixed integer $k \geq 1$

$$1^3 + 2^3 + 3^3 + \dots + k^3 = \left(\frac{k(k+1)}{2} \right)^2$$

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$$(k+1)^2 \frac{(k+2)^2}{4} = \left(\frac{(k+1)(k+2)}{2} \right)^2$$

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$$1^3 + 2^3 + 3^3 + \dots + k^3 + (k+1)^3 = \left(\frac{k(k+1)}{2} \right)^2 + (k+1)^3 = \dots$$

$$\frac{k^2(k+1)^2}{4} + (k+1)^3 = (k+1)^2 \left(\frac{k^2}{4} + (k+1) \right) = (k+1)^2 \left(\frac{k^2 + 4k + 4}{4} \right) = \dots$$

$$(k+1)^2 \frac{(k+2)^2}{4} = \left(\frac{(k+1)(k+2)}{2} \right)^2 \leftarrow \text{shows that } P(k+1) \text{ is true under the IH.}$$

Section 5.1 Mathematical Induction

Example 1: Let $P(n)$ be the statement that

$$1^3 + 2^3 + 3^3 + \dots + n^3 = \left(\frac{n(n+1)}{2} \right)^2$$

Proof:

2) **Inductive step:**

the **IH**: assume that $P(k)$ is true for an arbitrary fixed integer $k \geq 1$

Let's prove that $P(k+1)$ is also true:

$$1^3 + 2^3 + 3^3 + \dots + k^3 = \left(\frac{k(k+1)}{2} \right)^2$$

$$1^3 + 2^3 + 3^3 + \dots + k^3 + (k+1)^3 = \left(\frac{k(k+1)}{2} \right)^2 + (k+1)^3 = \dots$$

$$\frac{k^2(k+1)^2}{4} + (k+1)^3 = (k+1)^2 \left(\frac{k^2}{4} + (k+1) \right) = (k+1)^2 \left(\frac{k^2 + 4k + 4}{4} \right) = \dots$$

$$(k+1)^2 \frac{(k+2)^2}{4} = \left(\frac{(k+1)(k+2)}{2} \right)^2 \leftarrow \text{shows that } P(k+1) \text{ is true under the IH.}$$

This completes the inductive step

Section 5.1 Mathematical Induction

Example 1: Let $P(n)$ be the statement that

(Rosen,
p. 329 № 4)

$$1^3 + 2^3 + 3^3 + \dots + n^3 = \left(\frac{n(n+1)}{2} \right)^2$$

for any positive integer n .

Therefore, by mathematical induction $P(n)$ is true for all positive integers n .

qed