Induction

Properties. A property of natural numbers is a function from the natural numbers to $\{T, F\}$.

Examples

- Being odd: Define $odd(n)$ to mean that natural number n is odd
- Being prime: Define $prime(n)$ to mean that n is prime
- Triangular sum. Define $tri(n)$ to mean

$$\left(\sum_{i=0}^{n} i\right) = \frac{n(n+1)}{2}$$

Of these odd and $prime$ are not true of all natural numbers, but tri is true of all natural numbers

- $\neg\forall n \in \mathbb{N}, prime(n)$
- $\forall n \in \mathbb{N}, tri(n)$

Simple Induction

Suppose we know for a property P of the natural numbers that

- (a) P is true of 0.
- (b) that for any k in $\mathbb{N}$, if the property is true of k, then it is also true of $k + 1$.

Then

- From (a) we know $P(0)$ is true
- From (b) and $P(0)$, we know $P(1)$ is true
- From (b) and $P(1)$, we know $P(2)$ is true
- From (b) and $P(2)$, we know $P(3)$ is true
- and so on ad infinitum.

In fact it must be that $P(n)$ is true for all $n \in \mathbb{N}$.

Example 0

Consider the property of n that $(\sum_{i=0}^{n} i) = \frac{n(n+1)}{2}$.

We define

$$tri(n) \text{ iff } \left(\sum_{i=0}^{n} i\right) = \frac{n(n+1)}{2}$$

- (a) (Base Step) We can confirm that $tri(0)$ is true by plugging in the numbers

  $$LHS = \left(\sum_{i=0}^{n} i\right)[n := 0] = \left(\sum_{i=0}^{0} i\right) = 0$$

  and

  $$RHS = \frac{n(n+1)}{2}[n := 0] = \frac{0(0+1)}{2} = 0 = LHS$$

- (b) (Induction Step) We can show that, for any k in $\mathbb{N}$, if $tri(k)$, then $tri(k+1)$
  - $*$ Proof
    - · Let k be any natural number
    - · Assume tri is true of that k. I.e.

      $$\left(\sum_{i=0}^{k} i\right) = \frac{k(k+1)}{2}$$

      (This assumption is called the induction hypothesis)

· It remains to show $tri(k+1)$

· Calculate

$$\begin{aligned}
&\sum_{i=0}^{k+1} i \\
=\ & k+1+\sum_{i=0}^{k} i \quad \text{Split off last term.} \\
=\ & k+1+\frac{k(k+1)}{2} \quad \text{By our assumption} \\
=\ & \frac{2k+2+k^2+k}{2} \\
=\ & \frac{k^2+3k+2}{2} \\
=\ & \frac{(k+1)(k+2)}{2}
\end{aligned}$$

· Thus $tri(k+1)$ is true .

- Now we have
  - $*$ $tri(0)$ by the base step
  - $*$ $tri(1)$ by the induction step and $tri(0)$
  - $*$ $tri(2)$ by the induction step and $tri(1)$
  - $*$ and so on

- In fact we have $\forall n \in \mathbb{N}, tri(n)$. That is

$$\forall n \in \mathbb{N}, \left(\sum_{i=0}^{n} i\right) = \frac{n(n+1)}{2}$$

The Theorem of Mathematical Induction

Principle: The *"theorem of (simple) mathematical induction"* states that

- For any property P of the natural numbers we have $\forall n \in \mathbb{N}, P(n)$ if
  - $P(0)$, and
  - for all $k \in \mathbb{N}$, if $P(k)$ then $P(k+1)$

Notes

- The antecedent $P(k)$ is called the "induction hypothesis" (Ind. Hyp.)
- Proof is based on the WOP. See book.
- In applying this theorem
  - $P(0)$ is called the "base step"
  - $\forall k \in \mathbb{N}, P(k) \rightarrow P(k+1)$ is called the "inductive step"

Informal "proof": Recall that $P \wedge Q \Leftrightarrow P \wedge (P \rightarrow Q)$

- In the infinite case we have

$$\begin{array}{ll} & P(0) \wedge P(1) \wedge P(2) \wedge \cdots \\ \Leftrightarrow & P(0) \wedge (P(0) \rightarrow P(1)) \wedge (P(1) \rightarrow P(2)) \wedge \cdots \end{array}$$

A proof by the theorem of (simple) mathematical induction answers the following questions

- (a) What is the property of the natural numbers?
- (b) What do we need to prove for the base step?
- (c) What is a proof of the base step?
- (d) What do we need to prove for the inductive step?
- (e) What is a proof of the inductive step?

Example 1

We will show that, for all $n \in \mathbb{N}$,

$$\sum_{i=1}^{n} i^2 = n(n+1)(2n+1)/6$$

Proof:

(a) Let $P(n)$ be the property of a natural number n that $\sum_{i=1}^{n} i^2 = n(n+1)(2n+1)/6$

- (b) *Base Step:* We need to show $P(0)$,i.e.

$$\sum_{i=1}^{0} i^2 = 0(0+1)(0n+1)/6$$

  * (c) *Proof of Base Step:* The LHS is 0 since the sum

of 0 things is always 0. The RHS simplifies to 0. Thus $P(0)$ holds.

- (d) *Induction Step.* We need to show that $\forall k \in \mathbb{N}$, if

$$\sum_{i=1}^{k} i^2 = k(k+1)(2k+1)/6 \qquad \text{(*)}$$

then

$$\sum_{i=1}^{k+1} i^2 = (k+1)((k+1)+1)(2(k+1)+1)/6 \qquad \text{(**)}$$

  - $*$ (e) *Proof of Induction Step*
  - $*$ Let k be any natural number.
  - $*$ Assume (Induction Hypothesis)

$$\sum_{i=1}^{k} i^2 = k(k+1)(2k+1)/6$$

$*$ We need to show (**) .

$$
\begin{aligned}
& LHS \\
= \; & \sum_{i=1}^{k+1} i^2 \\
= \; & (k+1)^2 + \sum_{i=1}^{k} i^2 \text{ Split off last term} \\
= \; & (k+1)^2 + k(k+1)(2k+1)/6 \text{ By the ind. hyp. (*)} \\
= \; & k^2 + 2k + 1 + \frac{(k^2+k)(2k+1)}{6} \text{ Expand} \\
= \; & k^2 + 2k + 1 + \frac{2k^3+3k^2+k}{6} \text{ Expand} \\
= \; & \frac{2k^3+9k^2+13k+6}{6} \text{ Put over common denom.}
\end{aligned}
$$

- $*$

$$
\begin{aligned}
& RHS \\
= \; & \frac{(k+1)((k+1)+1)(2(k+1)+1)}{6} \\
= \; & \frac{(k+1)(k+2)(2k+3)}{6} \text{ Adding} \\
= \; & \frac{(k^2+3k+2)(2k+3)}{6} \text{Expand} \\
= \; & \frac{2k^3+9k^2+13k+6}{6} \text{ Expand}
\end{aligned}
$$

- $*$ Thus we have (**)

- By the theorem of mathematical induction we have $\forall n \in \mathbb{N}, P(n)$.I.e. for all natural n,

$$\sum_{i=1}^{n} i^2 = n(n+1)(2n+1)/6$$

$\square$

Example 2 If $|S| \in \mathbb{N}$ then $|\mathcal{P}(S)| = 2^{|S|}$.

Recall that $\mathcal{P}(S)$ is the set of all subsets of S

Proof:

- (a) Let $P(n)$ (for $n \in \mathbb{N}$) mean: for all sets S, if $|S| = n$ then $|\mathcal{P}(S)| = 2^{n|}$
- We must show $\forall n \in \mathbb{N}$, for all sets S, if $|S| = n$ then $|\mathcal{P}(S)| = 2^n$
- (b) *Base Step:* We must show that all sets of cardinality 0 have a power set of size 2^0.
- (c) *Proof of Base step:*
  - $*$ There is only one set of size 0 namely $\emptyset$. The power set of $\emptyset$ is $\{\emptyset\}$ and has size 1, which equals 2^0
- (d) *Induction Step:* We must show that, for all $k \in \mathbb{N}$, if all sets of size k have a power set of size 2^k, then all sets of size $k+1$ have a power set of size 2^{k+1}.
- (e) *Proof of induction step:*
  - $*$ Let k be any natural number.
  - $*$ Assume (as Induction Hypothesis) that all sets of size k have a power set of size 2^k.

- ∗ Remains to prove: All sets of size $k + 1$ have power sets of size 2^{k+1}
- ∗ Let S be any set of size $k + 1$.
- ∗ Let x be any member of S.
- ∗ We can partition $\mathcal{P}(S)$ into two disjoint sets $Q = \{T \subseteq S \mid x \notin T\}$ and $R = \{T \subseteq S \mid x \in T\}$.
- ∗ Note. $\mathcal{P}(S) = Q \cup R$ and $Q \cap R = \emptyset$ So $|\mathcal{P}(S)| = |Q| + |R|$.
- ∗ Also note that each element of R can be obtained from an element of Q by "unioning in" x.
- ∗ And each element of Q can be obtained from an element of R by "subtracting out" x.
- ∗ So $|Q| = |R|$.
- ∗ Finally note that $Q = \mathcal{P}(S - \{x\})$ and since $|S - \{x\}| = k$ we have (by the ind. hyp.) $|Q| = 2^k$
- ∗ $|\mathcal{P}(S)| = |Q| + |R| = 2 \times |Q| = 2 \times 2^k = 2^{k+1}$

- By the theorem of mathematical induction

  $\forall n \in \mathbb{N}$, for all sets S, if $|S| = n$ then $|\mathcal{P}(S)| = 2^n$

$\square$

Example of the construction of Q and R

$S = \{a, b, c, d\}$

If $x = a$ then we have

Q	R
$\{\emptyset$	$\{\{a\},$
$\{b\},$	$\{a, b\},$
$\{c\},$	$\{a, c\},$
$\{d\},$	$\{a, d\},$
$\{b, c\},$	$\{a, b, c\},$
$\{b, d\},$	$\{a, b, d\},$
$\{c, d\},$	$\{a, c, d\},$
$\{b, c, d\}\}$	$\{a, b, c, d\}\}$

Extending the principle

What if $P(0)$ isn't true? Or isn't interesting. We can start from $P(1)$ or $P(2)$ and so on; even from $P(-42)$.

Principle: The theorem of (simple) mathematical induction (extended version).

- For any property P of the integers and $n_0 \in \mathbb{Z}$
  - $*$ if $P(n_0)$ and
  - $*$ for all $k \in \{n_0, n_0 + 1, ...\}$, if $P(k)$ then $P(k + 1)$
  - $*$ then $\forall n \in \{n_0, n_0 + 1, ...\}, P(n)$

Example 3: Call a set of straight lines in a plane "independent" if any two lines meet at a point and no three lines meet at a point.

Theorem. For $n \in \{1, 2, ...\}$ any set of n independent lines divides the plane into $\frac{n^2+n+2}{2}$

Proof

- The property of n is: Any set of n independent lines divides the plane into $\frac{n^2+n+2}{2}$ regions.
- Base step: Must show that 1 line divides the plane into $\frac{1^1+1+2}{2}$ regions.
- Proof of base step: Clearly any line will divide the plane into 2 parts. And $\frac{1^1+1+2}{2} = 2$.
- Induction step: Must show that, for all $k \geq 1$, if any set of k independent lines cuts the plane into $\frac{k^2+k+2}{2}$ regions, then any set of $k+1$ independent lines cuts the plane into $\frac{(k+1)^2+(k+1)+2}{2}$ regions.
- Proof of induction step:
  - $*$ Let k be any integer ≥ 1.
  - $*$ Assume (ind. hyp.) that any set independent lines will cut the plane into $\frac{k^2+k+2}{2}$ regions.
  - $*$ Let S be any set of independent lines of size $k+1$.

- Let x be any line in S
- $|S - \{x\}| = k$
- Furthermore, since S is independent, $S - \{x\}$ is an independent set, so $S - \{x\}$ will (by the ind. hyp.) cut the plane into $\frac{k^2+k+2}{2}$ regions.
- Now consider line x. It intersects each of the k other lines, and thus cuts though $k+1$ of the regions defined by $S - \{x\}$, dividing each in two. (The k points of intersection divide x into $k+1$ segments. Each segment cuts a region in 2.)
- So S defines $k + 1 + \frac{k^2+k+2}{2}$ regions.
- Now

$$
\begin{aligned}
& k + 1 + \frac{k^2+k+2}{2} \\
= & \frac{k^2+3k+4}{2} \\
= & \frac{(k+1)^2+k+3}{2} \\
= & \frac{(k+1)^2+(k+1)+2}{2}
\end{aligned}
$$

- So, by the theorem of simple mathematical induction we have proved the theorem. □

Complete Induction

We can use a stronger induction hypothesis.

This often make the proof much easier.

Principle The theorem of complete mathematical induction:

- For any property P of the natural numbers
- If
  - [Base step] $P(0)$ and
  - [Induction step] for all $k \geq 1$
    - if for all integers j, with $0 \leq j < k$, $P(j)$
    - then $P(k)$
- then for all $n \in \mathbb{N}$, $P(n)$.

The induction hypothesis here is:

- "for all integers j, with $0 \leq j < k$, $P(j)$" .

'Informal Proof':

$$
\begin{aligned}
& P(0) \wedge P(1) \wedge P(2) \wedge P(3) \wedge \cdots \\
\Leftrightarrow\ & P(0) \wedge\ (P(0) \rightarrow P(1)) \\
& \qquad \wedge\ (P(0) \wedge P(1) \rightarrow P(2)) \\
& \qquad \wedge\ (P(0) \wedge P(1) \wedge P(2) \rightarrow P(3)) \wedge \cdots
\end{aligned}
$$

Example 4

Consider the family of sequences defined by

$$\begin{aligned} p_{a,0} &= 1 \\ p_{a,n} &= a \times p_{a,n-1} \text{ if } n > 0 \text{ and } n \text{ is odd} \\ p_{a,n} &= \left(p_{a,n/2}\right)^2 \text{ if } n > 0 \text{ and } n \text{ is even} \end{aligned}$$

(For each value for a we get a sequence $p_{a,0}$, $p_{a,1}$, ...)

Make a table or two:

$a = 2$

n	$p_{2,n}$
0	1
1	2
2	4
3	8
4	16

$a = 3$

n	$p_{3,n}$
0	1
1	3
2	9
3	27
4	81

Theorem: for all $n \in \mathbb{N}$, $a \in \mathbb{R}$, we have $p_{a,n} = a^n$.

Note: For the purpose of this theorem we will consider $0^0 = 1$.

Proof by complete induction.

- Let $Q(n)$ mean that "for all $a \in \mathbb{R}$, we have $p_{a,n} = a^n$"
- Base step: We must show that $Q(0)$. I.e. that for all $a \in \mathbb{R}$, we have $p_{a,0} = a^0$"

- Proof of base step:
  - $*$ Let a be any real number.
  - $*$ $RHS = p_{a,0} = 1$, by defn of p
  - $*$ $LHS = a^0 = 1$
- Induction step: We must show that, for all $k > 0$, if $Q(j)$, for all $j \in \{0, 1, .., k-1\}$ then $Q(k)$. I.e. for all $k > 0$, if

$$\forall j \in \{0, 1, .., k-1\}, \forall a \in \mathbb{R}, p_{a,j} = a^j \qquad (*)$$

then

$$\forall a \in \mathbb{R}, p_{a,k} = a^k. \qquad (**)$$

- Proof of induction step
  - $*$ Let k be any natural ≥ 1.
  - $*$ Assume (as induction hypothesis) that

$$\forall j \in \{0, 1, .., k-1\}, \forall a \in \mathbb{R}, p_{a,j} = a^j$$

  - $*$ Remains to show $\forall a \in \mathbb{R}, p_{a,k} = a^k$.
  - $*$ Let a be any real number.

- $*$ Case that k is odd:
  - Then we know $p_{a,k} = a \times p_{a,k-1}$
  - Note that $0 \leq k - 1 < k$.
  - We have

$$\begin{aligned} & p_{a,k} \\ = \; & a \times p_{a,k-1} \text{Defn of } p \\ = \; & a \times a^{k-1} \text{ Ind. Hyp.} \\ = \; & a^k \end{aligned}$$

- $*$ Case that k is even:
  - Then by definition $p_{a,k} = \left(p_{a,k/2}\right)^2$
  - Note that $k/2$ is an integer and $0 \leq k/2 < k$.
  - We have

$$\begin{aligned} & p_{a,k} \\ = \; & \left(p_{a,k/2}\right)^2 \text{ Defn of } p \\ = \; & \left(a^{k/2}\right)^2 \text{ Ind. Hyp.} \\ = \; & a^k \end{aligned}$$

- So, by the theorem of complete mathematical induction, we have the theorem. $\square$

Extending Complete Induction

We can be a bit more general than this, allowing the base case to start anywhere and for multiple base cases.

Principle The theorem of complete induction (extended version)

- For any n_0 and n_1 in $\mathbb{Z}$ with $n_0 \le n_1$ and property P of the integers
- If
  - [Base steps] $P(n_0)$ and $P(n_0 + 1)$ and ... and $P(n_1 - 1)$ and
  - [Induction step] for all integers $k \ge n_1$
    - if for all integers j, with $n_0 \le j < k$, $P(j)$
    - then $P(k)$
- then, for all $n \in \{n_0, n_0 + 1, ...\}$, $P(n)$.

Here there are $n_1 - n_0$ base steps. Note that there can even be 0 base steps.

'Informal Proof' $n_0 = 0$ and $n_1 = 2$

$$\begin{aligned} & P(0) \wedge P(1) \wedge P(2) \wedge P(3) \wedge \cdots \\ \Leftrightarrow\; & P(0) \wedge P(1) \wedge\; (P(0) \wedge P(1) \rightarrow P(2)) \\ & \qquad \wedge\; (P(0) \wedge P(1) \wedge P(2) \rightarrow P(3)) \wedge \cdots \end{aligned}$$

Example 5

Define the following "Fibonacci" sequence

$$\begin{aligned} fib_0 &= 1 \\ fib_1 &= 1 \\ fib_n &= fib_{n-1} + fib_{n-2}, \text{ if } n > 1 \end{aligned}$$

The Fibonacci sequence is $\langle 1, 1, 2, 3, 5, 8, 13, 21, 34, 55, \cdots \rangle$

Theorem: For all natural numbers n, $fib_n = ca^n + db^n$ where

$$c = \frac{5+\sqrt{5}}{10} \qquad d = \frac{5-\sqrt{5}}{10}$$

and

$$a = \frac{1+\sqrt{5}}{2} \simeq 1.61803 \qquad b = \frac{1-\sqrt{5}}{2} \simeq -0.61803$$

Note. At the moment this theorem appears from “thin air”. Later in the course, we will develop a method for deriving this and similar theorems.

Note.

- The numbers a and b are the two solutions to the equation
$$\frac{1}{x} = x - 1$$
as you can see by the quadratic formula.
- The number a is often written as ϕ and is called the “golden ratio”.
- The number b is often written ϕ' or as $1 - \phi$.
- One consequence of the theorem is
$$\lim_{n\to\infty} \frac{fib_{n+1}}{fib_n} = \phi$$

Lemma: $\frac{1}{a} + \frac{1}{a^2} = 1 = \frac{1}{b} + \frac{1}{b^2}$

Proof of lemma:

$$\frac{1}{a} + \frac{1}{a^2} = \frac{1}{a} + \frac{1}{a}(a-1) = (a-1+1)\frac{1}{a} = a\frac{1}{a} = 1$$

And similarly for b. $\square$

Remark: Why this lemma? In actuality, I was most of the way through the proof of the theorem before I realized that this lemma would be useful. For presentation reasons it is convenient to prove it first.

Proof of theorem: By complete induction with 2 base cases.

The property $P(n)$ is "$fib_n = ca^n + db^n$"

First base step: for $n = 0$. We must show $fib_0 = ca^0 + db^0$

Proof of first base step

$$
\begin{aligned}
& ca^0 + db^0 \\
= \; & c + d \\
= \; & \frac{\left(5+\sqrt{5}\right) + \left(5-\sqrt{5}\right)}{10} \\
= \; & \frac{10}{10} \\
= \; & 1 \\
= \; & fib_0 \text{ by defn}
\end{aligned}
$$

Second base step: for $n = 1$. We must show $fib_1 = ca^1 + db^1$

Proof of second base step

$$
\begin{aligned}
& ca^1 + db^1 \\
= \; & \frac{5+\sqrt{5}}{10} \cdot \frac{1+\sqrt{5}}{2} + \frac{5-\sqrt{5}}{10} \cdot \frac{1-\sqrt{5}}{2} \\
= \; & \frac{\left(5+\sqrt{5}\right)\left(1+\sqrt{5}\right) + \left(5-\sqrt{5}\right)\left(1-\sqrt{5}\right)}{20} \\
= \; & \frac{5+6\sqrt{5}+5+5-6\sqrt{5}+5}{20} \\
= \; & 20/20 \\
= \; & 1
\end{aligned}
$$

Inductive step: We must show that for all integers $k \geq 2$, if, for all integers j, with $0 \leq j < k$, $P(j)$, then $P(k)$.

- Let k be any integer ≥ 2.
- Assume (as the ind. hyp.) that

  for all j with $0 \leq j < k$, $fib_j = ca^j + db^j$
- In particular (as $k \geq 2$) the ind. hyp. implies that
$$fib_{k-1} = ca^{k-1} + db^{k-1} \tag{*}$$
  and that
$$fib_{k-2} = ca^{k-2} + db^{k-2} \tag{**}$$
- It remains to show that $fib_k = ca^k + db^k$

$$\begin{aligned}
fib_k &= fib_{k-1} + fib_{k-2} \text{ Defn of } fib \text{ as } k \geq 2 \\
&= ca^{k-1} + db^{k-1} + ca^{k-2} + db^{k-2} \text{ From (*) and (**)} \\
&= c\left(a^{k-1} + a^{k-2}\right) + d\left(b^{k-1} + b^{k-2}\right) \text{ Distributivity} \\
&= c\left(\frac{a^k}{a} + \frac{a^k}{a^2}\right) + d\left(\frac{b^k}{b} + \frac{b^k}{b^2}\right) \\
&= ca^k\left(\frac{1}{a} + \frac{1}{a^2}\right) + db^k\left(\frac{1}{b} + \frac{1}{b^2}\right) \text{ Distributivity} \\
&= ca^k + db^k \text{ Lemma.}
\end{aligned}$$

So, by the theorem of complete mathematical induction, we have proved the theorem. □