

Induction

Let $\mathbb{N} = \{1, 2, 3, \dots\}$ be the set of natural numbers.

Ex: You might have seen the following formula in Calc II:

For each $n \in \mathbb{N}$,

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

How can we prove $(\forall n \in \mathbb{N}) \left(\sum_{i=1}^n i = \frac{n(n+1)}{2} \right)$?

We need an argument that works for every n — but as n gets larger we get more and more summands.

$$\underline{n=1}: 1 = \frac{1 \cdot 2}{2}$$

$$\underline{n=2}: 1+2 = 3 = \frac{2 \cdot 3}{2}$$

$$\underline{n=3}: 1+2+3 = 6 = \frac{3 \cdot 4}{2}$$

etc.

The Principle of Mathematical Induction

Let $P(n)$ be a sentence involving $n \in \mathbb{N}$.

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

The PoMI is: Suppose

① $P(1)$ is true [base case]

and

② For any $n \in \mathbb{N}$, if $P(n)$ is true, then $P(n+1)$ is true. [inductive step]

Then $P(n)$ is true for every $n \in \mathbb{N}$.

In symbols:

$$\left\{ P(1) \wedge \left[(\forall n \in \mathbb{N}) (P(n) \Rightarrow P(n+1)) \right] \right\} \Rightarrow (\forall n \in \mathbb{N}) P(n)$$

The PoMI is an axiom of the integers. It is assumed to be true by definition.

Why should we accept it?

Intuition - dominoes, trains, etc.

Thm: For all $n \in \mathbb{N}$, $\sum_{i=1}^n i = \frac{n(n+1)}{2}$

Proof: Let $P(n)$ be " $\sum_{i=1}^n i = \frac{n(n+1)}{2}$ ".

We will prove $(\forall n \in \mathbb{N}) P(n)$ by induction on n .

Base Case: When $n=1$,

$$\sum_{i=1}^1 i = 1 \quad \text{and} \quad \frac{1(1+1)}{2} = 1,$$

so $P(1) = "$ $\sum_{i=1}^1 i = \frac{1(1+1)}{2}$ " is true. ✓

Inductive Step: Let $n \in \mathbb{N}$. We will prove $P(n) \Rightarrow P(n+1)$ is true.

Suppose $P(n)$ is true. That is,

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


for this particular number n .

$$\text{So } 1+2+3+\dots+n = \frac{n(n+1)}{2}.$$

Add $n+1$ to both sides:

$$\begin{aligned} 1+2+3+\dots+n+(n+1) &= \frac{n(n+1)}{2} + (n+1) \\ \sum_{i=1}^{n+1} i &= \frac{n(n+1)}{2} + \frac{2(n+1)}{2} \\ &= \frac{(n+1)(n+2)}{2} \\ &= \frac{(n+1)[(n+1)+1]}{2}. \end{aligned}$$

This is precisely $P(n+1)$. So $P(n+1)$ is true, completing the inductive step.

We conclude, by mathematical induction, that $P(n)$ is true for every $n \in \mathbb{N}$. 

Thm: For every $n \in \mathbb{N}$,

$$\underbrace{1 + 3 + 5 + \dots + (2n-1)}_{= \sum_{i=1}^n (2i-1)} = n^2.$$

Proof: We proceed by induction on n .

Let $P(n)$ be " $1 + 3 + 5 + \dots + (2n-1) = n^2$."

Base Case: When $n=1$, $P(1)$ is

$$"1 = 1^2"$$

which is true.

Inductive Step: Let $n \in \mathbb{N}$. We wish to prove $P(n) \Rightarrow P(n+1)$, so we may assume $P(n)$.

Thus,


$$1 + 3 + 5 + \dots + (2n-1) = n^2$$

is true (for this n).

Now,

$$\begin{aligned} & 1 + 3 + 5 + \dots + (2n-1) + [2(n+1)-1] \\ &= n^2 + [2n + 2 - 1] \\ &= n^2 + 2n + 1 \\ &= (n+1)^2. \end{aligned}$$

Thus, we have shown that $P(n+1)$ is true, completing the inductive step.

By induction, we conclude that $P(n)$ is true for all $n \in \mathbb{N}$. 

Does the base case have to be $n=1$?

No!

Ex (Exam I Review 8(e)): For every $n \in \mathbb{N}$ such that $n > 3$, $2^n < n!$

Check: $2^3 = 8 > 6 = 3!$ \times

$2^4 = 16 < 24 = 4!$ \checkmark

$2^5 = 32 < 120 = 5!$ \checkmark

Proof: Let $P(n)$ be " $2^n < n!$ "

We will show $P(n)$ is true for every $n \in \mathbb{N}$ with $n > 3$ by induction.

Base Case: $n=4$. Since $2^4 = 16$ and $4! = 24$, $P(4)$ is true.

Inductive Step: Let $n \in \mathbb{N}$ such that $n > 3$. We must prove $P(n) \Rightarrow P(n+1)$.

Assume $P(n)$ is true, so $2^n < n!$


Multiply by 2 to get

$$\underbrace{2 \cdot 2^n}_{= 2^{n+1}} < 2n!$$

Since $2 < 3 < n < n+1$, we have

$$2^{n+1} < 2n! < (n+1)n! = (n+1)!$$

Thus, $P(n+1)$ is true, completing the inductive step.

We conclude that $P(n)$ is true for every $n \in \mathbb{N}$ such that $n > 3$. 

Note: We could have equivalently set

$$Q(n) = P(n+3) = "2^{n+3} < (n+3)!"$$

and proved $(\forall n \in \mathbb{N}) Q(n)$ by induction starting at $n=1$.