

Logic and the set theory

Lecture 18: Mathematical Inductions in How to Prove It.

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About this lecture

- Proof by mathematical inductions

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- More examples

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- Recursion

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- Strong induction

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and the moodle page <http://moodle.kaist.ac.kr>

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- Strong induction
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and the moodle page <http://moodle.kaist.ac.kr>
- Grading and so on in the moodle. Ask questions in moodle.

Some helpful references

- Sets, Logic and Categories, Peter J. Cameron, Springer. Read Chapters 3,4,5.

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- Introduction to set theory, Hrbacek and Jech, CRC Press. (Chapter 3 (3.2, 3.3))
- Mathematical logic, J. Shoenfield, Assoc. for Symbolic logic.

Proof by mathematical inductions

Definition

(The induction principle) Let $P(x)$ be a property. Assume that

- $P(1)$ holds
- For all $n \in \mathbb{N}$, $P(n)$ implies $P(n + 1)$.

Then P holds for all natural numbers.

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Definition

(The induction principle: strong version) Let $P(x)$ be a property. Assume that for all $n \in \mathbb{N}$,

$$(\forall k < n, P(k)) \rightarrow P(n).$$

Then P holds for all natural numbers.

Proof by mathematical inductions

Lemma

- $1 \leq n$ for all $n \in \mathbb{N}$.
- For all $k, n \in \mathbb{N}$, $k < n + 1$ if and only if $k < n$ or $k = n$.

Proof by mathematical inductions

Lemma

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- For all $k, n \in \mathbb{N}$, $k < n + 1$ if and only if $k < n$ or $k = n$.

Theorem

\mathbb{N} is a linearly ordered set.

Examples

- For all $n \in \mathbb{N}$, $(3|n^3 - n)$.

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- $n > 1$

<p>Given</p> $n \in \mathbb{N}$ $\exists k \in \mathbb{Z}(3k = n^3 - n)$	<p>Goal</p> $\exists j \in \mathbb{Z}(3j = (n + 1)^3 - (n + 1))$
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- Guess j .

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

- Let R be a partial order on A . Prove that each finite nonempty subset B has an R -minimal element

$$\forall n \geq 1, \forall B \subset A (B \text{ has finitely many elements}) \rightarrow \\ B \text{ has an } R\text{-minimal element}$$

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- Let $B' = B - b$ for an element b of B . B' has a minimal element c . $c \neq b$.
- Either we have bRc or $\neg bRc$.

Case 1 bRc 

Given
 bRc

Goal
 b is the R -minimal element of B

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Given	Goal
bRc	b is the R -minimal element of B



Given	Goal
bRc	contradiction
b is not the R -minimal element of B	
$xRb, x \neq b$	

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- Then $x \in B'$. Since xRb and bRc , we obtain xRc .

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- Since c is R -minimal in B' , $x = c$.

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- Then $x \in B'$. Since xRb and bRc , we obtain xRc .
- Since c is R -minimal in B' , $x = c$.
- Hence cRb by xRb . We also have bRc , we have $c = b$ contradiction.

Case 2 $\neg bRc$ 

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|--|------------|--|
| | Given | Goal |
| | $\neg bRc$ | c is the R -minimal element of B |
- | | | |
|--|--|---------------|
| | Given | Goal |
| | $\neg bRc$ | contradiction |
| | c is not the R -minimal element of B | |
- $\exists x \in B(xRc \wedge x \neq c)$.

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- $\exists x \in B(xRc \wedge x \neq c)$.
- $x \notin B'$ since c is the minimal of B' .
- Thus, $x = b$. $\neg bRc$. A contradiction.

Recursions

Theorem

(Recursion Theorem) Given a function $g : A \times \mathbb{N} \rightarrow A$, $a \in A$, There exists a unique function $f : \mathbb{N} \rightarrow A$ such that

- $f(1) = a$.
- $f(n + 1) = g(f(n), n)$ for all $n \in \mathbb{N}$.

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Definition

f is said to be *recursively defined function*. In general recursive functions are more general than this. (See Shoenfield Ch. 6).

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Example

The definition of $f(n) = n!$.

- $f(1) = 1$.
- For all n , $f(n+1) = (n+1)f(n)$.

Example

- Define $a^1 = a$ and $a^{n+1} = a^n a$ inductively.

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- $a \in \mathbb{R}$. $n, m \in \mathbb{N}$, Prove $a^{m+n} = a^m a^n$.

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- $a \in \mathbb{R}$. $n, m \in \mathbb{N}$, Prove $a^{m+n} = a^m a^n$.
- $\forall a \in \mathbb{R} \forall m \in \mathbb{N} \forall n \in \mathbb{N} (a^{m+n} = a^m a^n)$.

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- For $n = 1$, true by definition:

Given	Goal
$a, m, n = 1$	$a^{m+1} = a^m a$

Example

- For $n > 1$

Given

a, m

$$\forall n \in \mathbb{N} (a^{m+n} = a^m a^n) \rightarrow$$

Goal

$$(a^{m+n+1} = a^m a^{n+1})$$

Example

- For $n > 1$

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a, m	$\forall n \in \mathbb{N}(a^{m+n} = a^m a^n) \rightarrow (a^{m+n+1} = a^m a^{n+1})$

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Strong induction

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$$\forall n \in \mathbb{N} P(n)$$

can be shown by

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We prove

$$\forall S \subset \mathbb{N} (S \text{ has no smallest element} \rightarrow S = \emptyset)$$

Proof.

- Goal: $\forall n \in \mathbb{N}, n \notin S$.



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- $n = 1$. Then $S = \{1, \dots\}$. True.



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Given
 $\forall S \subset \mathbb{N}$
 S has no smallest element
 $\forall k < n(k \notin S)$

Goal
 $n \notin S$



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$\forall S \subset \mathbb{N}$	$n \notin S$
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$\forall S \subset \mathbb{N}$	contradiction
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$\forall S \subset \mathbb{N}$	contradiction
S has no smallest element	
$\forall k < n(k \notin S), n \in S$	

- n is a minimal element of S . S is totally ordered. n is a smallest element. Thus contradiction arises.



Closures

Definition

Let R be a relation on A . Define recursively $R^1 = R$. $R^{n+1} = R^n \circ R$.

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Theorem

The transitive closure of R is $\bigcup_{n \in \mathbb{N}} R^n$.

Proof.

- Let $S = \bigcup_{n \in \mathbb{N}} R^n$.



Proof.

- Let $S = \bigcup_{n \in \mathbb{N}} R^n$.
- Transitive: $(x, y) \in S, (y, z) \in S$. Then $(x, y) \in R^m, (y, z) \in R^n$. Thus $(x, z) \in R^m \circ R^n = R^{m+n} \subset S$.



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- Closure: Let T be a transitive relation $\supset R$. We show $S \subset T$.



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- We show for all $n \in \mathbb{N} (R^n \subset T)$.



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- for $n = 1$. True,



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- We show for all $n \in \mathbb{N} (R^n \subset T)$.
- for $n = 1$. True,
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- Omit

