

1. PROPOSITION: The sum of the first  $n$  odd numbers is  $n^2$ .

a. Try some examples:  $1 + 3 \stackrel{?}{=} 2^2$ ,  $1 + 3 + 5 \stackrel{?}{=} 3^2$ , etc.

b. State the Proposition formally in symbols, making clear what is the  $n^{\text{th}}$  case  $P(n)$ . How to write a formula for the  $n^{\text{th}}$  odd number? Include implicit quantifiers: for which  $n$  should the Proposition hold?

SOLUTION: For all  $n \geq 1$ , we have  $P(n)$ :  $1 + 3 + 5 + \cdots + (2n-1) = n^2$ .

c. Prove the Proposition by mathematical induction.

- *Base Case (Anchor)*: Prove  $P(1)$  directly. SOLUTION:  $P(1) : 1 = 1^2$  is obvious.

- *Induction Step (Chain Step)*: Start by writing the inductive hypothesis at the top, then write the inductive conclusion at the bottom, then work on the body of the proof.

- *Inductive Hypothesis*: For some specific  $n$ , we assume the formula is true for the case  $P(n)$ .

SOLUTION: We assume  $P(n)$ :  $1 + 3 + 5 + \cdots + (2n-1) = n^2$ .

- *Body of Proof*: Use the inductive hypothesis and algebra to deduce the inductive conclusion.

SOLUTION: Note that the  $(n+1)^{\text{st}}$  odd number is  $2(n+1)-1 = 2n+1$ . We have:

$$\begin{aligned} 1 + 3 + 5 + \cdots + (2n+1) &= [1 + 3 + 5 + \cdots + (2n-1)] + (2n+1) \\ &= n^2 + (2n+1) \quad \text{by the inductive hypothesis} \\ &= n^2 + 2n + 1 = (n+1)^2 \end{aligned}$$

- *Inductive conclusion*: The formula is true for the next case  $P(n+1)$ .

SOLUTION: Therefore we know  $P(n+1)$ :  $1 + 3 + 5 + \cdots + (2(n+1)-1) = (n+1)^2$ .

- Explain why the Anchor and Chain Steps imply the final conclusion:  $P(n)$  is true for all  $n \geq 1$ .

SOLUTION: We know  $P(0)$  is true, and  $P(0) \Rightarrow P(1)$ , so we know  $P(1)$  is true. Also  $P(1) \Rightarrow P(2)$ , so  $P(2)$  is true. We can continue similarly up to any desired  $P(n)$ .

d. There is beautiful pictorial demonstration of the Proposition: an  $n \times n$  square can be dissected into  $L$ -shaped pieces of area  $1, 3, 5, \dots, 2n-1$ . Draw this on the back. Could it be made into a formal proof?

SOLUTION:

(1,1)	(1,2)	(1,3)	(1,4)
(2,1)	(2,2)	(2,3)	(2,4)
(3,1)	(3,2)	(3,3)	(3,4)
(4,1)	(4,2)	(4,3)	(4,4)

We can make this into a bijective proof by dissecting the set

$$[n] \times [n] = \{(i, j) \in \mathbb{N} \times \mathbb{N} \mid 1 \leq i, j \leq n\}$$

into disjoint subsets  $S_1, S_2, \dots, S_n$ , where:

$$S_k = \{(k, 1), (k, 2), \dots, (k, k)\} \cup \{(1, k), (2, k), \dots, (k, k)\},$$

with  $|S_k| = 2k-1$ . Then:  $[n] \times [n] = S_1 \cup \cdots \cup S_n$ , so:

$$n^2 = |[n] \times [n]| = |S_1| + \cdots + |S_n| = \sum_{k=1}^n (2k-1).$$

**2.** The *Fibonacci Numbers* are a sequence of whole numbers  $F_1, F_2, F_3, \dots$  starting with  $F_1 = F_2 = 1$ , and continuing by the recursive rule:  $F_n = F_{n-1} + F_{n-2}$  for  $n \geq 3$ :

$$F_1 = 1, \quad F_2 = 1, \quad F_3 = 1 + 1 = 2, \quad F_4 = 1 + 2 = 3, \quad F_5 = 2 + 3 = 5, \quad F_6 = 3 + 5 = 8, \dots$$

**a.** Make a table of the Fibonacci numbers:

$n$	1	2	3	4	5	6	7	8	9	10	11	12	13	14	
$F_n$	1	1	2	3	5	8	13	21	34	55	89	144	233	377	610

What is the pattern of odd versus even  $F_n$ 's?

**b.** PROPOSITION:  $F_n$  is even when  $n = 3m$  is a multiple of 3. Try proof by induction: why is it hard?

SOLUTION: This is hard because  $F_{3(m+1)} = F_{3m+3}$  does not immediately precede  $F_{3m}$ , so we cannot use the inductive hypothesis right away. We must argue as follows:

Anchor: For  $m = 1$ , clearly  $F_3 = 2$  is even. Chain: Assume  $F_{3m} = 2k$ , an even number. Then:

$$F_{3m+3} = F_{3m+2} + F_{3m+1} = (F_{3m+1} + F_{3m}) + F_{3m+1} = 2F_{3m+1} + F_{3m} = 2F_{3m+1} + 2k,$$

which shows  $F_{3m+3}$  is even.

**c.** Reformulate: For any  $m \geq 1$ ,  $F_{3m-1}$  and  $F_{3m-2}$  are odd, and  $F_{3m}$  is even. Prove this by induction on the variable  $m$ . Does this work better?

SOLUTION: Anchor: For  $m = 1$  we have *three* base numbers:  $F_{3-2} = F_1 = 1$  and  $F_{3-1} = F_2 = 1$  are odd, and  $F_3 = 2$  is even.

Chain: Assume  $F_{3m-2}, F_{3m-1}$  are odd,  $F_{3m}$  is even. We must examine *three* succeeding numbers:  $F_{3(m+1)-2} = F_{3m+1}$ ,  $F_{3(m+1)-1} = F_{3m+2}$ , and  $F_{3(m+1)} = F_{3m+3}$ .

$$\begin{aligned} F_{3m+1} &= F_{3m} + F_{3m-1} &= \text{even} + \text{odd} &= \text{odd} \\ F_{3m+2} &= F_{3m+1} + F_{3m} &= \text{odd} + \text{even} &= \text{odd} \\ F_{3m+3} &= F_{3m+2} + F_{3m+1} &= \text{odd} + \text{odd} &= \text{even}. \end{aligned}$$

The first line uses only the inductive hypothesis; the second line uses the first line and the inductive hypothesis; the third line uses only the first two lines.

This proof has about the same complexity as in (b), but it proves a stronger result.

**d.** Challenge problem: For any whole number  $\ell$ , the Fibonacci number  $F_\ell$  evenly divides  $F_n$  whenever  $\ell$  divides  $n$ . That is, for any  $\ell, m \in \mathbb{N}$ , we have that  $F_{\ell m}$  is a multiple of  $F_\ell$ . Start with  $\ell = 4$ ,  $m \geq 1$ .

**3.** The product of two functions  $fg$  is defined by  $(fg)(x) = f(x)g(x)$ . (Do not confuse  $fg$  with the composition  $f \circ g$ .) In calculus, the Product Rule gives the derivative:  $(fg)' = f'g + fg'$ . This extends to a rule for the product of three functions:

$$(fgh)' = f'gh + fg'h + fgh'.$$

For example:

$$\begin{aligned} [(x+1)(x^2)(\sin x)]' &= (x+1)'(x^2)(\sin x) + (x+1)(x^2)'(\sin x) + (x+1)(x^2)(\sin x)' \\ &= (1)(x^2)(\sin x) + (x+1)(2x)(\sin x) + (x+1)(x^2)(\cos x). \end{aligned}$$

In fact, we have a Product Rule for any number of functions:

PROPOSITION: For any differentiable real functions  $f_1, \dots, f_n$ , the derivative of their product is:

$$(f_1 f_2 \cdots f_n)' = (f_1' f_2 \cdots f_n) + (f_1 f_2' \cdots f_n) + \cdots + (f_1 f_2 \cdots f_n').$$

Prove this by induction, assuming the original, ordinary Product Rule.

SOLUTION: Since the statement makes no sense for  $n = 0, 1$ , the base case *is* the original Product Rule for  $n = 2$ :  $(f_1 f_2)' = f_1' f_2 + f_1 f_2'$ .

Chain: Assume the formula for a  $n$  functions:  $(f_1 f_2 \cdots f_n)' = (f_1' f_2 \cdots f_n) + \cdots + (f_1 f_2 \cdots f_n')$ . To compute the derivative for  $n+1$  functions, apply the original Product Rule  $(fg)' = f'g + fg'$  to the functions:  $f = f_1 f_2 \cdots f_n$  and  $g = f_{n+1}$ :

$$\begin{aligned} (f_1 \cdots f_n f_{n+1})' &= (fg)' = f'g + fg' \\ &= (f_1 f_2 \cdots f_n)' f_{n+1} + (f_1 f_2 \cdots f_n) f_{n+1}' \\ &= [(f_1' f_2 \cdots f_n) + \cdots + (f_1 f_2 \cdots f_n')] f_{n+1} + (f_1 f_2 \cdots f_n) f_{n+1}' \\ &= (f_1' f_2 \cdots f_n f_{n+1}) + \cdots + (f_1 f_2 \cdots f_n' f_{n+1}) + (f_1 f_2 \cdots f_n f_{n+1}'). \end{aligned}$$

Here we used the inductive hypothesis for the third equality. We obtain the right-hand side of the desired formula for  $(n+1)$  functions, so we are done.

**4.** Consider the inequality:  $n^2 \leq 2^n$ , where  $n$  is a whole number.

**a.** Try this for  $n = 1, \dots, 7$  to see when the inequality holds.

**b.** Prove the inequality by induction. Hint: Prove the equivalent equality  $n \leq \sqrt{2}^n$ . Start with the correct base case.

SOLUTION: First we prove  $n \leq \sqrt{2}^n$ . Start with the base  $n = 4$ , for which we have  $n = 4 = \sqrt{2}^4 = \sqrt{2}^n$ .

For the Chain step, assume  $n \leq \sqrt{2}^n$  for some  $n \geq 4$ , and compute:

$$n+1 \leq \sqrt{2}^n + 1 = \sqrt{2}^n \left(1 + \frac{1}{\sqrt{2}^n}\right) \leq \sqrt{2}^n \left(1 + \frac{1}{\sqrt{2}^4}\right) = 2^n \left(\frac{5}{4}\right) \leq \sqrt{2}^{n+1},$$

Here we used that  $n \geq 4$ , so  $\frac{1}{\sqrt{2}^n} \leq \frac{1}{\sqrt{2}^4} = \frac{5}{4}$ .

This concludes the induction, so  $n \leq \sqrt{2}^n$  for all  $n \geq 4$ . Both sides are positive reals, so we can square them to get:  $n^2 \leq (\sqrt{2}^n)^2 = \sqrt{2}^{2n} = 2^n$  for  $n \geq 4$ .