Direct Proofs

Outline for Today

Mathematical Proof

• What is a mathematical proof? What does a proof look like?

Direct Proofs

• A versatile, powerful proof technique.

Universal and Existential Statements

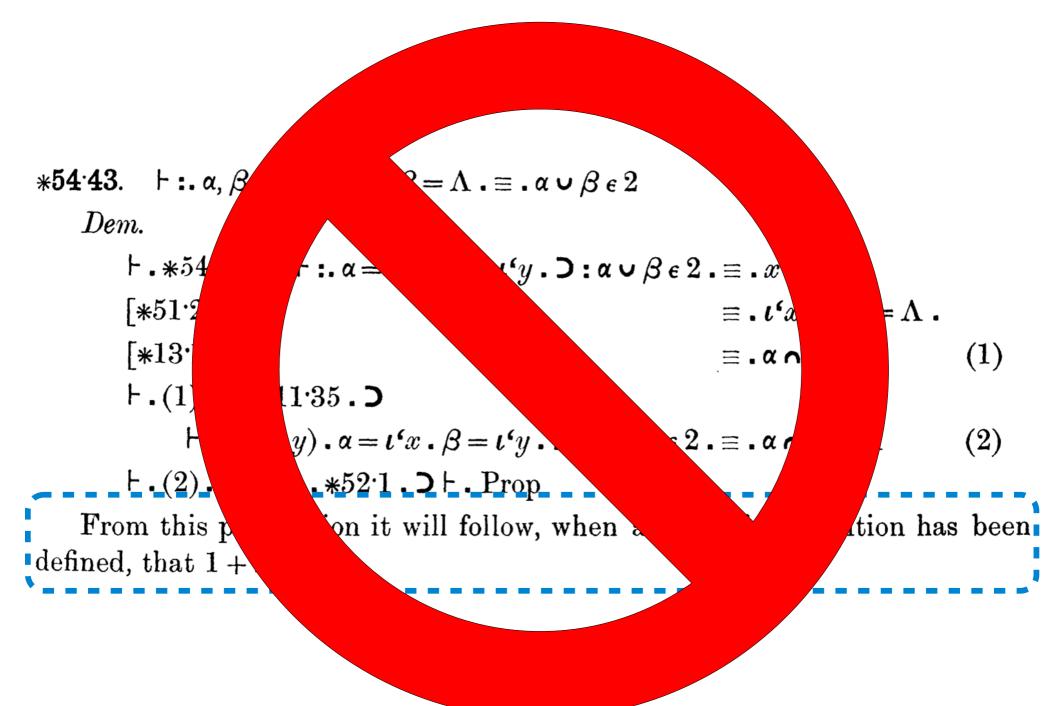
• What exactly are we trying to prove?

Proofs on Set Theory

• Formalizing our reasoning.

What is a Proof?

A **proof** is an argument that demonstrates why a conclusion is true, subject to certain standards of truth. A *mathematical proof* is an argument that demonstrates why a mathematical statement is true, following the rules of mathematics.



Modern Proofs

Two Quick Definitions

An integer *n* is *even* if there is an integer k such that n = 2k.

• This means that 0 is even.

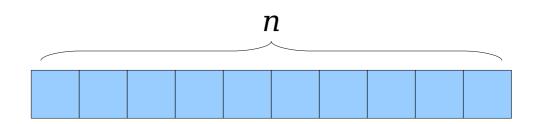
An integer *n* is **odd** if there is an integer k such that n = 2k + 1.

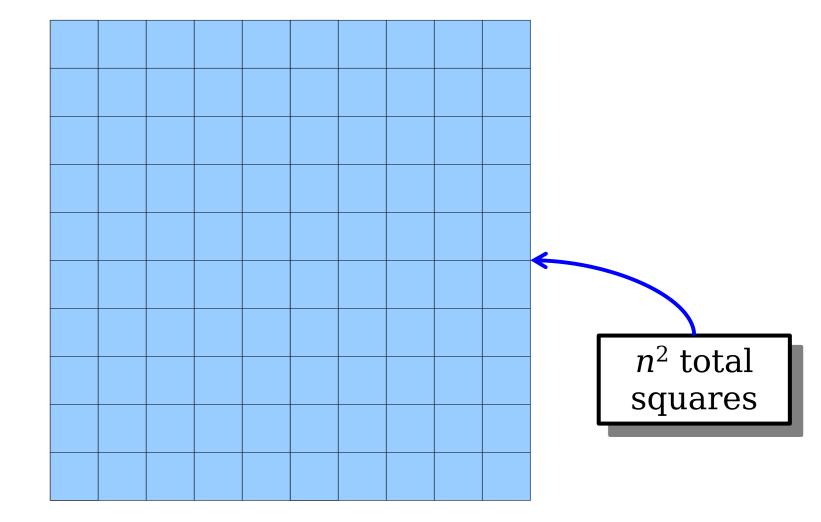
• This means that 0 is not odd.

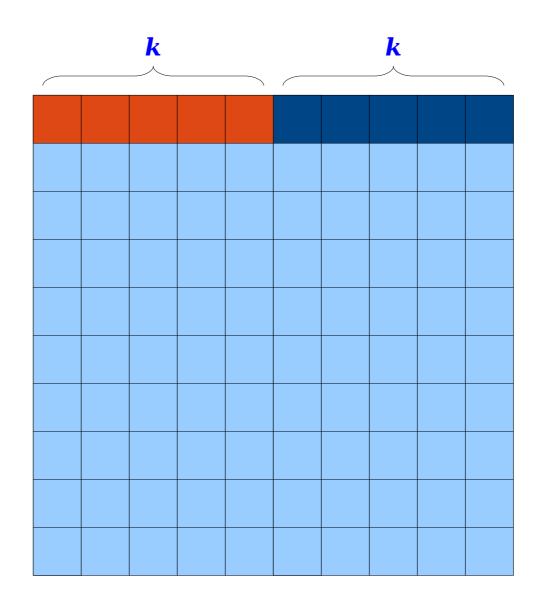
We'll assume the following for now:

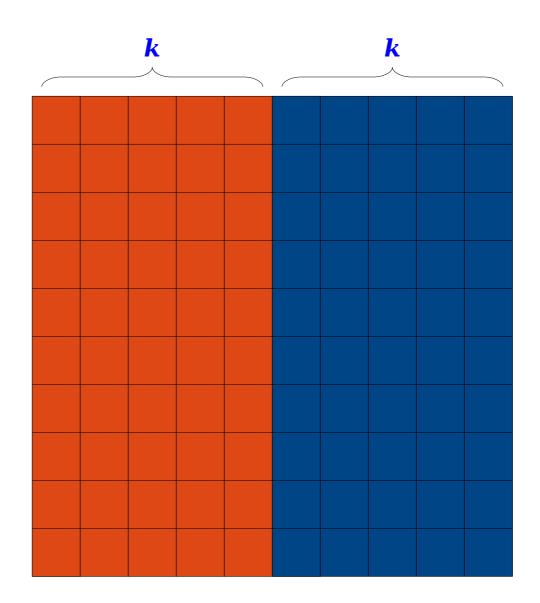
- Every integer is either even or odd.
- No integer is both even and odd.

Theorem: If *n* is an even integer, then n^2 is even.









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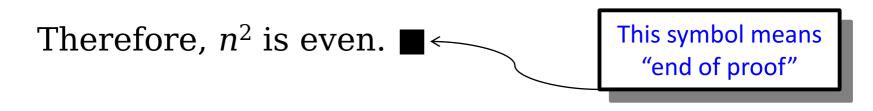
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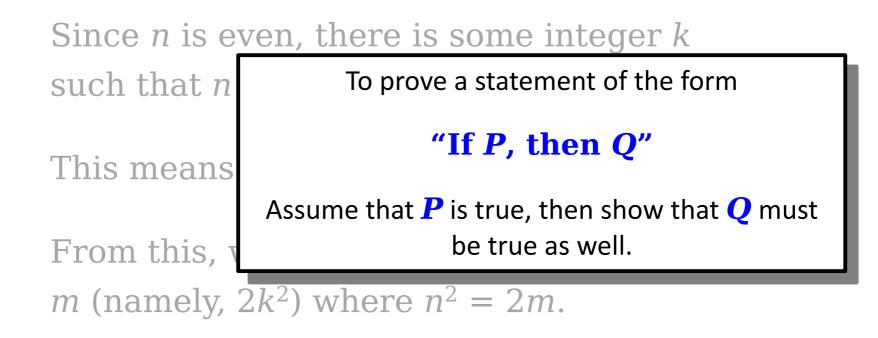
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This means that r This is the definition of an even integer. When writing a mathematical proof, it's common to call back to the definitions. m (namely, $2k^2$) w

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Notice how we use the value of **k** that we obtained above. Giving names to quantities, even if we aren't fully sure what they are, allows us to manipulate them. This is similar to variables in programs.

Thereiore, n- is even.

m (

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Proof: Let n be aan even integer then n^2 is evenSince n is
such thatOur ultimate goal is to prove that n^2 is even.
This means that we need to find some m such
that
 $n^2 = 2m$. Here, we're explicitly showing how
we can do that.

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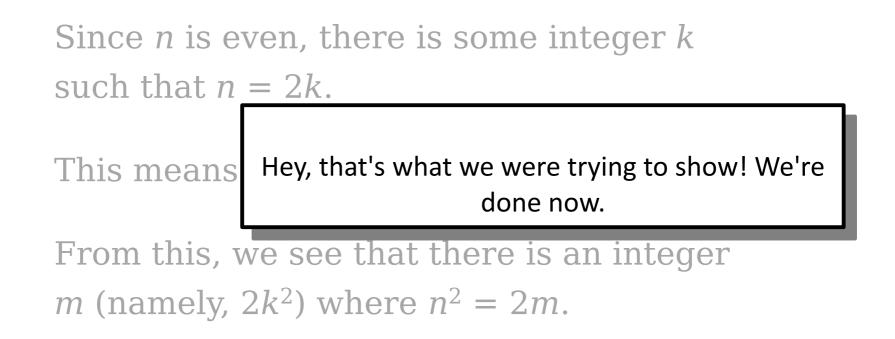
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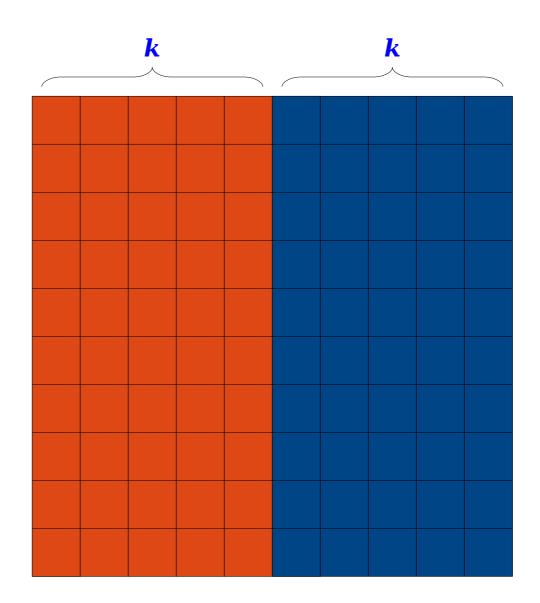


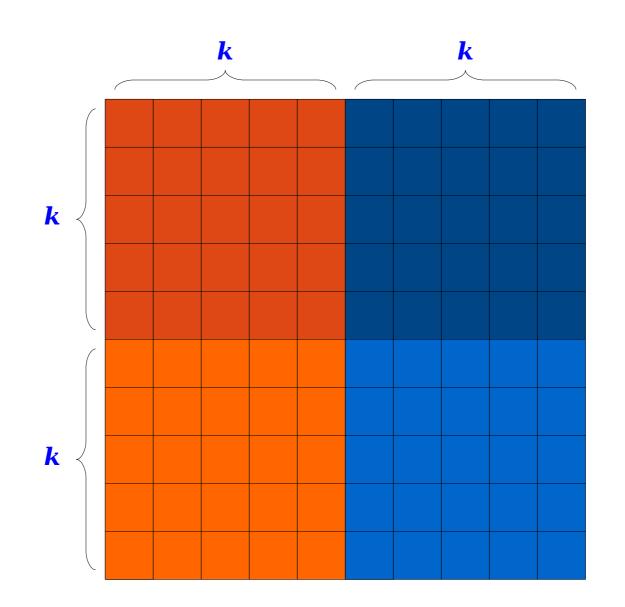
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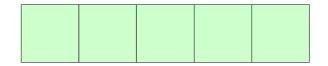
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$$(2k)^2 = 2(2k^2)$$

That wasn't so bad! Let's do another one.













Proof:

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How do we prove that this is true for *any* integers?

Proving Something Always Holds

Many statements have the form

For any *x***, [some-property] holds of** *x***.** Examples:

For all integers n, if n is even, n^2 is even.

For any sets A, B, and C, if $A \subseteq B$ and $B \subseteq C$, then $A \subseteq C$.

For all sets $S: |S| < |\wp(S)|$.

Everything that drowns me makes me wanna fly.

How do we prove these statements when there are (potentially) infinitely many cases to check?

Arbitrary Choices

To prove that some property holds true for all possible *x*, show that no matter what choice of *x* you make, that property must be true.

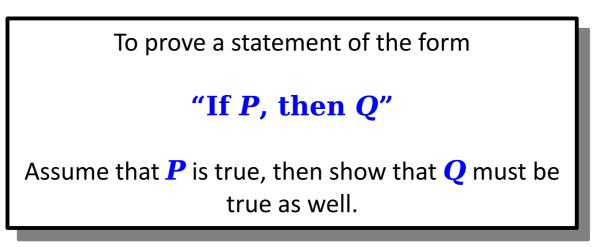
- Start the proof by choosing *x arbitrarily*:
 - "Let x be an arbitrary even integer."
 - "Let x be any set containing 137."
 - "Consider any x."
 - "Pick an odd integer x."
- Demonstrate that the property holds true for this choice of *x*.

- **Theorem:** For any integers m and n, if m and n are odd, then m + n is even.
- **Proof:** Consider any arbitrary integers *m* and *n* where *m* and *n* are odd.

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By picking *m* and *n* arbitrarily, anything we prove about *m* and *n* will generalize to all possible choices we could have made.

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Equation (3) tells us that there is an integer s (namely, k + r + 1) such that m + n = 2s.

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Numbering these equalities lets us refer back to them later on, making the flow of the proof a bit easier to understand.

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Notice that we use *k* in the first equality and *r* in the second equality. That's because we know that *n* is twice something plus one, but we can't say for sure that it's *k* specifically.

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Similarly, because *n* is odd there must $\frac{h}{h}$ some integer *r* such that

n = 2r + 2

This is a grammatically correct and complete sentence! Proofs are expected to be written in complete sentences, so you'll often use punctuation at the end of formulas.

We recommend using the "mugga mugga" test – if you read a proof and replace all the mathematical notation with "mugga mugga," what comes back should be a valid sentence.

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such that m + n = 2s. Therefore, we see that m + n is even, as required.

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Proof by Exhaustion

... -3 -2 -1 0 1 2 3 4 5 6 7 8 9 10 11 ...

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Case 1: n is even.

Case 2: n is odd.

This is called a **proof by cases** (alternatively, a **proof by exhaustion**) and works by showing that the theorem is true regardless of what specific outcome arises.

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Some Little Exercises

Here's a list of other theorems that are true about odd and even numbers:

- **Theorem:** The sum and difference of any two even numbers is even.
- **Theorem:** The sum and difference of an odd number and an even number is odd.
- **Theorem:** The product of any integer and an even number is even.
- **Theorem:** The product of any two odd numbers is odd.

Going forward, we'll just take these results for granted. Feel free to use them in the problem sets.

If you'd like to practice the techniques from today, try your hand at proving these results!

Universal and Existential Statements

Proof: Pick any odd integer *n*.

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This is a very different sort of request than what we've seen in the past. How on earth do we go about proving something like this?

Universal vs. Existential Statements

A *universal statement* is a statement of the form

For all *x***, [some-property] holds for** *x***.** We've seen how to prove these statements.

An *existential statement* is a statement of the form

There is some x where [some-property] holds for x.

How do you prove an existential statement?

Proving an Existential Statement

Over the course of the quarter, we will see several different ways to prove an existential statement of the form

There is an x where [some-property] holds for x.

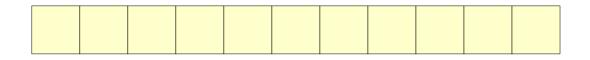
Simplest approach: Search far and wide, find an *x* that has the right property, then show why your choice is correct.

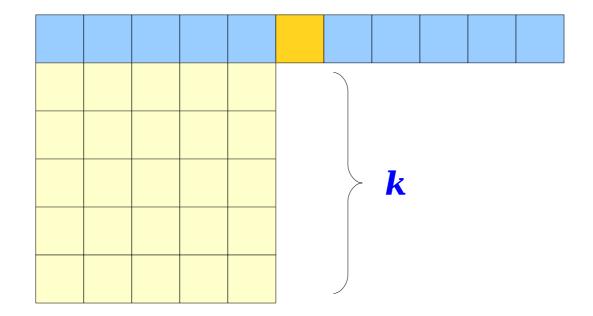
Proof: Pick any odd integer *n*.

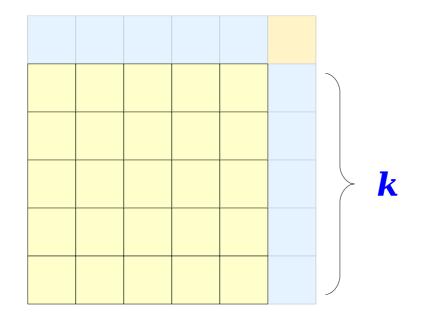
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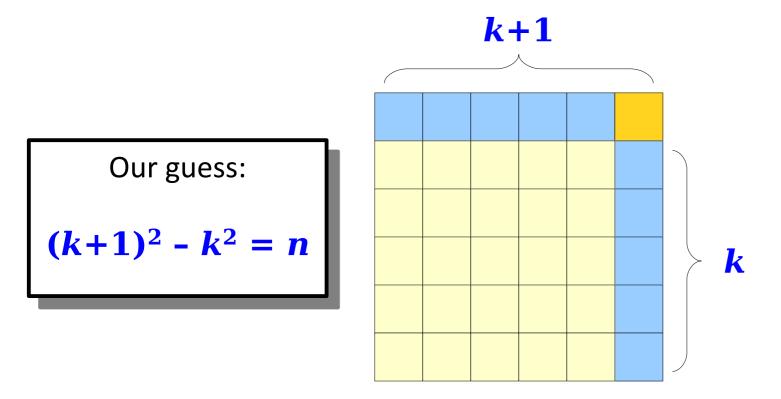
Proof: Pick any odd integer n.

Goal: Discover some choice of *r* and *s* that makes this claim hold true.









- **Theorem:** For any odd integer n, there exist integers r and s where $r^2 s^2 = n$.
- **Proof:** Pick any odd integer n. Since n is odd, we know there is some integer k where n = 2k + 1.

Now, let r = k+1 and s = k.

Proof: Pick any odd integer n. Since n is odd, we know there is some integer k where n = 2k + 1.

Now, let r = k+1 and s = k. Then we see that

$$r^2 - s^2 = (k+1)^2 - k^2$$

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$$= k^{2} + 2k + 1 - k^{2}$$

$$= 2k + 1$$

$$= n$$

This means that $r^2 - s^2 = n$, which is what we needed to show.

Follow-Up Question: There are some integers that can't be written as $r^2 - s^2$ for any integers *r* and *s*.

Can you prove that every integer can be formed by adding and subtracting some combination of at most *three* perfect squares?

Reasoning about subsets

Set Theory Review

Recall from last time that we write $x \in S$ if x is an element of set S and $x \notin S$ if x is not an element of set S.

If S and T are sets, we say that S is a subset of T (denoted $S \subseteq T$) if the following statement is true:

For every object x, if $x \in S$, then $x \in T$.

Let's explore some properties of the subset relation.

Proof:

Is this a universal or existential statement?

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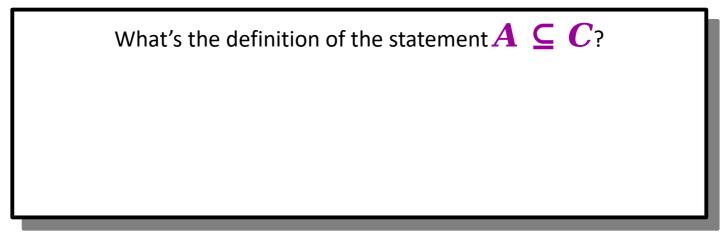
To prove a statement of the form

"If *P*, then *Q*"

Assume that **P** is true, then show that **Q** must be true as well.

Proof: Let A, B, and C be arbitrary sets where $A \subseteq B$ and $B \subseteq C$. We need to prove that $A \subseteq C$.

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What's the definition of the statement $A \, \subseteq \, C$?

For any x, if $x \in A$, then $x \in C$.

Proof: Let A, B, and C be arbitrary sets where $A \subseteq B$ and $B \subseteq C$. We need to prove that $A \subseteq C$.

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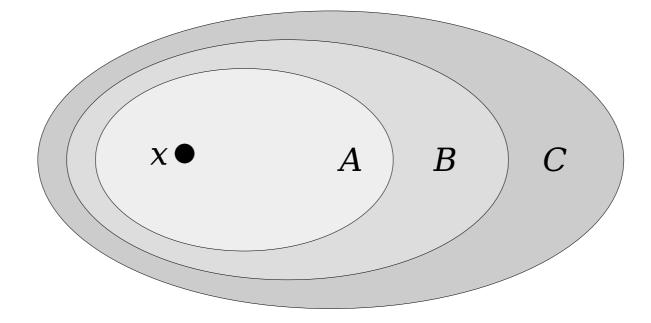
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Notice that the original theorem says nothing about a variable x, but our proof needs one anyway. If you proceed slowly and "unpack" definitions like we're doing here, you'll often find yourself introducing extra variables.

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Proof: Let A, B, and C be arbitrary sets where $A \subseteq B$ and $B \subseteq C$. We need to prove that $A \subseteq C$. To do so, consider any $x \in A$. We will prove that $x \in C$.

Since $A \subseteq B$ and $x \in A$, we see that $x \in B$. Also, because $B \subseteq C$ and $x \in B$, we see that $x \in C$, which is what we needed to show.

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This property of the subset relation is called *transitivity*. We'll revisit transitivity in a couple of weeks.

In this first case, we are **proving** that $A \subseteq C$. That means we pick a new variable $x \in A$ and prove $x \in C$.

Theorem: For any sets A, B, \overline{a} $B \subseteq C$, then $A \subseteq C$.

Proof: Let A, B, and C be arbitrary sets where $A \subseteq B$ and $B \subseteq C$. We need to prove that $A \subseteq C$. To do so, consider any $x \in A$. We will prove that $x \in C$.

Since $A \subseteq B$ and $x \in A$, we see that $x \in B$. Also, because $B \subseteq C$ and $x \in B$, we see that $x \in C$, which is what we needed to show.

In this second case, we are *harnessing* the fact that $A \subseteq B$. That means we take an existing variable and learn something new about it.

Proof: Let A, B, and C be arbitrary sets where $A \subseteq B$ and $B \subseteq C$. We need to prove that $A \subseteq C$. To do so, consider any $x \in A$. We will prove that $x \in C$.

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Key Takeaways

To prove that $S \subseteq T$, pick an arbitrary $x \in S$ and then show that $x \in T$

Use this as a template when you are *proving* that one set is a subset of another.

If you know that $x \in S$ and $S \subseteq T$, you can conclude that $x \in T$

You can *apply the definition* of a subset like this when you already know that one set is a subset of another.

Reasoning about Set Equality

Set Equality

As we mentioned on Monday, two sets A and B are equal when they have exactly the same elements.

Here's a little theorem that's very useful for showing that two sets are equal:

Theorem: If A and B are sets where $A \subseteq B$ and $B \subseteq A$, then A = B.

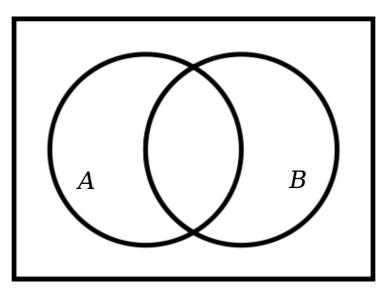
We've included a proof of this result as an appendix to this slide deck. You should read over it on your own time.

A Trickier Theorem

The next theorem for today is this one, which comes to us from the annals of set theory:

Theorem: If *A* and *B* are sets and $A \cup B \subseteq A \cap B$, then A = B.

Unlike our previous theorem, this one is a lot harder to see using Venn diagrams alone.



Tackling our Theorem

Theorem: If *A* and *B* are sets and $A \cup B \subseteq A \cap B$, then A = B.

Before we Flail and Panic, let's see if we can tease out some info about what this proof might look like.

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Before we Flail and Reasonable guess: let's try proving that $A \subseteq B$ and that $B \subseteq A$.

We're going to pick arbitrary sets A and B. We're going to assume $A \cup B \subseteq A \cap B$. We're going to prove that A = B.

A *lemma* is a smaller proof that's designed to build into a larger one. Think of it like program decomposition, except for proofs! *Lemma:* If *S* and *T* are sets and $S \cup T \subseteq S \cap T$, then $S \subseteq T$. *Proof:* Let *S* and *T* be any sets where $S \cup T \subseteq S \cap T$.

Proof: Let S and T be any sets where $S \cup T \subseteq S \cap T$. We will prove that $S \subseteq T$.

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Since $x \in S$, we know that $x \in S \cup T$ because x belongs to at least one of S and T.

- **Proof:** Let *S* and *T* be any sets where $S \cup T \subseteq S \cap T$. We will prove that $S \subseteq T$. To do so, consider any $x \in S$. We will prove that $x \in T$.
- Since $x \in S$, we know that $x \in S \cup T$ because x belongs to at least one of S and T. We then see that $x \in S \cap T$ because $x \in S \cup T$ and $S \cup T \subseteq S \cap T$.

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Finally, since

 $x \in S \cap T$, we learn that $x \in T$, since x belongs to both S and T.

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Overall, we've started with an arbitrary choice of $x \in S$ and concluded that $x \in T$.

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Overall, we've started with an arbitrary choice of $x \in S$ and concluded that $x \in T$. Therefore, we see that $S \subseteq T$ holds, which is what we needed to prove.

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Next, since $A \cup B = B \cup A$ and $A \cap B = B \cap A$, from $A \cup B \subseteq A \cap B$ we learn that $B \cup A \subseteq B \cap A$. Applying our lemma again in this case tells us that $B \subseteq A$.

Since both $A \subseteq B$ and $B \subseteq A$, we conclude that A = B, which is what we needed to show.

Key Takeaways

To prove that S = T, show that $S \subseteq T$ and $T \subseteq S$

Use this as a template when you are *proving* that one set is equal to another.

If you know that S = T, you can conclude that $S \subseteq T$ and $T \subseteq S$

You can *apply the definition* of a subset like this when you already know that one set is equal to another.

Reasoning about Power Sets

Power Sets

First, let's recap the formal definition of the power set. The power set of a set S is the set of all subsets of S:

$\wp(S) = \{ T \mid T \subseteq S \}$

Here's a theorem that touches on both power sets and set equality:

Theorem: For any sets A and B, if $A \cap B = A$, then $A \in \mathcal{O}(B)$.

Theorem: For any sets A and B, if $A \cap B = A$, then $A \in \mathcal{P}(B)$.

Talk with your neighbors and set up this proof. What are you assuming? What do you need to show?

Based on the definition of a power set, how do you prove that a set is an element of a particular power set?

Theorem: For any sets A and B, if $A \cap B = A$, then $A \in \wp(B)$. **Proof:** Let A and B be arbitrary sets and assume that $A \cap B = A$. We will show that $A \in \wp(B)$.

- **Theorem:** For any sets A and B, if $A \cap B = A$, then $A \in \mathcal{P}(B)$.
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> Based on the definition of power set, this is what we need to prove.

Theorem: For any sets A and B, if $A \cap B = A$, then $A \in \wp(B)$. **Proof:** Let A and B be arbitrary sets and assume that $A \cap B = A$. We will show that $A \in \wp(B)$. To do so, we'll prove that $A \subseteq B$

Hey, we know how to do that! :)

Theorem: For any sets A and B, if $A \cap B = A$, then $A \in \wp(B)$.

Proof: Let *A* and *B* be arbitrary sets and assume that $A \cap B = A$. We will show that $A \in \wp(B)$. To do so, we'll prove that $A \subseteq B$ by picking an arbitrary $x \in A$ and showing that $x \in B$.

- **Theorem:** For any sets A and B, if $A \cap B = A$, then $A \in \wp(B)$.
- **Proof:** Let *A* and *B* be arbitrary sets and assume that $A \cap B = A$. We will show that $A \in \wp(B)$. To do so, we'll prove that $A \subseteq B$ by picking an arbitrary $x \in A$ and showing that $x \in B$.
- Starting with $x \in A$, we'll use the fact that $A = A \cap B$ to conclude that $x \in A \cap B$.

- **Theorem:** For any sets A and B, if $A \cap B = A$, then $A \in \wp(B)$.
- **Proof:** Let *A* and *B* be arbitrary sets and assume that $A \cap B = A$. We will show that $A \in \wp(B)$. To do so, we'll prove that $A \subseteq B$ by picking an arbitrary $x \in A$ and showing that $x \in B$.
- Starting with $x \in A$, we'll use the fact that $A = A \cap B$ to conclude that $x \in A \cap B$. Then, since $x \in A \cap B$, we learn that $x \in A$ and $x \in B$.

- **Theorem:** For any sets A and B, if $A \cap B = A$, then $A \in \wp(B)$.
- **Proof:** Let *A* and *B* be arbitrary sets and assume that $A \cap B = A$. We will show that $A \in \wp(B)$. To do so, we'll prove that $A \subseteq B$ by picking an arbitrary $x \in A$ and showing that $x \in B$.
- Starting with $x \in A$, we'll use the fact that $A = A \cap B$ to conclude that $x \in A \cap B$. Then, since $x \in A \cap B$, we learn that $x \in A$ and $x \in B$. In particular, that means that $x \in B$, which is what we needed to show.

Key Takeaways

To prove that $T \in \wp(S)$, show that $T \subseteq S$

Use this as a template when you are *proving* that one set is in the power set of another.

If you know that $T \in \wp(S)$, you can conclude that $T \subseteq S$

You can *apply the definition* of a subset like this when you already know that one set is in the power set of another.

Reasoning about Set Combinations

Operation	Proof Template	Applying the Definition
$S \cup T = \{ x \mid x \in S \\ or x \in T \text{ (or both) } \}$	To prove $x \in S \cup T$, prove that $x \in S$ or that $x \in T$	If you know $x \in S \cup T$, you can conclude $x \in S$ or $x \in T$.
$S \cap T = \{ x \mid x \in S \\ and x \in T \}$	To prove $x \in S \cap T$, prove that $x \in S$ and $x \in T$.	If you know $x \in S \cap T$, you can conclude $x \in S$ and $x \in T$.
$S - T = \{ x \mid x \in S \\ and x \notin T \}$	To prove $x \in S - T$, prove that $x \in S$ and $x \notin T$.	If you know $x \in S - T$, you can conclude $x \in S$ and $x \notin T$.
$S \Delta T = \{ x \mid \\ either x \in S and \\ x \notin T, or x \notin S and \\ x \in T \}$	To prove that $x \in S \Delta T$, prove that $x \in S$ and $x \notin T$, or that $x \notin S$ and $x \in T$.	If you know $x \in S \Delta T$, you can conclude either $x \in S$ and $x \notin T$, or $x \notin S$ and $x \in T$.

Time-Out for Announcements!

Campuswire

- We have a Campuswire site for CS103.
- Sign in to Campuswire and use code 4452 to sign in.
- Feel free to ask us questions!
- Use the site to find a partner for the problem sets!

Problem Set 0

Problem Set 0 went out on Monday. It's due this Thursday at 11:59PM.

Even though this just involves setting up your compiler and submitting things, please start this one early. If you start things on Thursday evening, we can't help you troubleshoot Qt Creator issues!

There's a very detailed troubleshooting guide up on the CS103 website. If you're still having trouble, please feel free to ask on Campuswire!

Practice

What We've Covered

What is a mathematical proof?

An argument – mostly written in English – outlining a mathematical argument.

What is a direct proof?

It's a proof where you begin from some initial assumptions and reason your way to the conclusion.

What are universal and existential statements?

Universal statements make a claim about all objects of one type. Existential statements make claims about at least one object of some type.

How do we write proofs about set theory?

By calling back to definitions! Definitions are key.

Your Action Items

Read "Guide to \in and \subseteq ."

You'll want to have a handle on how these concepts are related, and on how they differ.

Finish and submit Problem Set 0.

Don't put this off until the last minute!

Next Time

Indirect Proofs

How do you prove something without actually proving it?

Mathematical Implications

What exactly does "if *P*, then *Q*" mean?

Proof by Contrapositive

A helpful technique for proving implications.

Proof by Contradiction

Proving something is true by showing it can't be false.

Appendix: Set Equality

Set Equality

If *A* and *B* are sets, we say that A = B precisely when the following statement is true:

For any object $x, x \in A$ if and only if $x \in B$.

(This is called the *axiom of extensionality*.)

In practice, this definition is tricky to work with.

It's often easier to use the following result to show that two sets are equal:

For any sets A and B, if $A \subseteq B$ and $B \subseteq A$, then A = B.

Proof: Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$.

- **Theorem:** For any sets A and B, if $A \subseteq B$ and $B \subseteq A$, then A = B.
- **Proof:** Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$. We need to prove A = B.

Proof: Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$. We need to prove A = B. To do so, we will prove for all x that $x \in A$ if and only if $x \in B$.

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First, we'll prove that if $x \in A$, then $x \in B$.

- **Theorem:** For any sets A and B, if $A \subseteq B$ and $B \subseteq A$, then A = B.
- **Proof:** Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$. We need to prove A = B. To do so, we will prove for all x that $x \in A$ if and only if $x \in B$.
- First, we'll prove that if $x \in A$, then $x \in B$. To do so, take any $x \in A$.

- **Theorem:** For any sets A and B, if $A \subseteq B$ and $B \subseteq A$, then A = B.
- **Proof:** Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$. We need to prove A = B. To do so, we will prove for all x that $x \in A$ if and only if $x \in B$.
- First, we'll prove that if $x \in A$, then $x \in B$. To do so, take any $x \in A$. Since $A \subseteq B$ and $x \in A$, we see that $x \in B$, as required.

- **Theorem:** For any sets A and B, if $A \subseteq B$ and $B \subseteq A$, then A = B.
- **Proof:** Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$. We need to prove A = B. To do so, we will prove for all x that $x \in A$ if and only if $x \in B$.
- First, we'll prove that if $x \in A$, then $x \in B$. To do so, take any $x \in A$. Since $A \subseteq B$ and $x \in A$, we see that $x \in B$, as required.
- Next, we'll prove that if $x \in B$, then $x \in A$.

Proof: Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$. We need to prove A = B. To do so, we will prove for all x that $x \in A$ if and only if $x \in B$.

First, we'll prove that if $x \in A$, then $x \in B$. To do so, take any $x \in A$. Since $A \subseteq B$ and $x \in A$, we see that $x \in B$, as required.

Next, we'll prove that if $x \in B$, then $x \in A$. Consider an arbitrary $x \in B$.

Proof: Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$. We need to prove A = B. To do so, we will prove for all x that $x \in A$ if and only if $x \in B$.

First, we'll prove that if $x \in A$, then $x \in B$. To do so, take any $x \in A$. Since $A \subseteq B$ and $x \in A$, we see that $x \in B$, as required.

Next, we'll prove that if $x \in B$, then $x \in A$. Consider an arbitrary $x \in B$. Since $B \subseteq A$ and $x \in B$, we see that $x \in A$, which is what we needed to show.

Proof: Let A and B be arbitrary sets where $A \subseteq B$ and $B \subseteq A$. We need to prove A = B. To do so, we will prove for all x that $x \in A$ if and only if $x \in B$.

First, we'll prove that if $x \in A$, then $x \in B$. To do so, take any $x \in A$. Since $A \subseteq B$ and $x \in A$, we see that $x \in B$, as required.

Next, we'll prove that if $x \in B$, then $x \in A$. Consider an arbitrary $x \in B$. Since $B \subseteq A$ and $x \in B$, we see that $x \in A$, which is what we needed to show.

Since we've proven both directions of implication, we see that A = B.