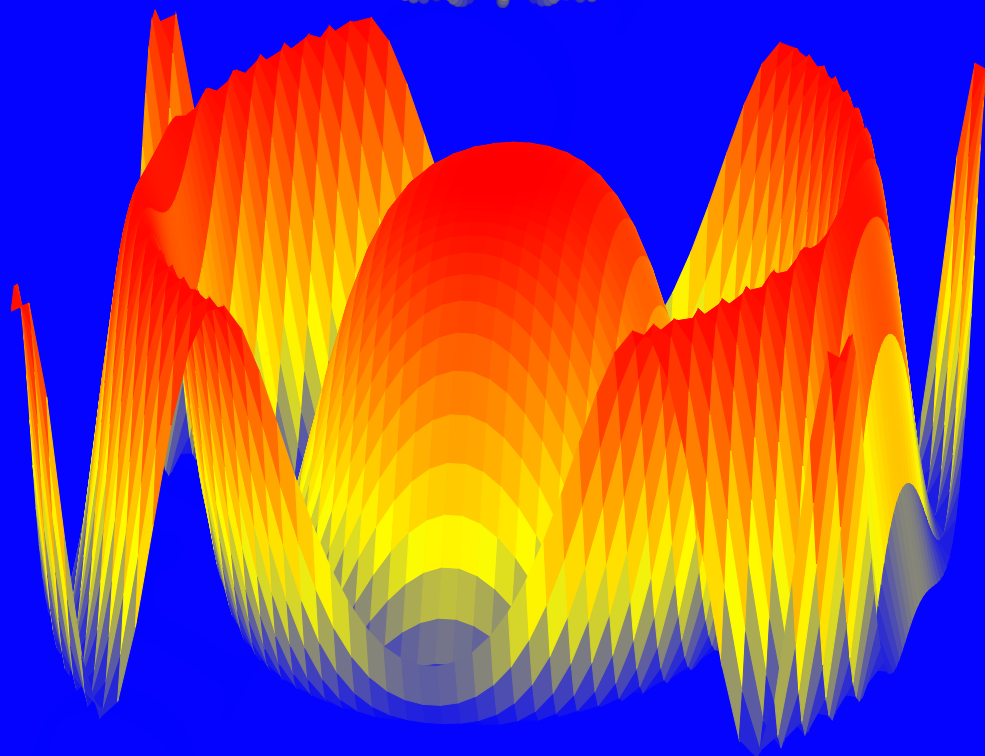
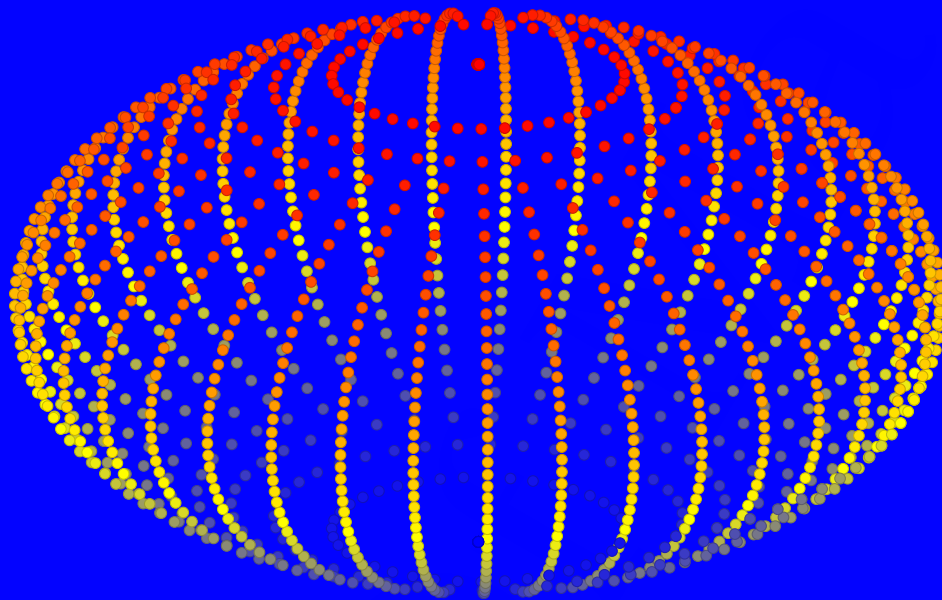




NOTES WITH MORE EXAMPLES



★ PROOF BY MATHEMATICAL INDUCTION ★

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WORLD OF MATHEMATICS TUTORIALS
PROOF BY MATHEMATICAL INDUCTION

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Chapter 1

MATHEMATICAL INDUCTION

1.1 Introduction

Mathematical induction is a technique for proving a statement that is asserted about every natural number. A statement can be a theorem or a formula.

There are 4 steps that are required in a mathematical induction proof which are :

- **Initial Step**

Show that the statement is true for the first natural number satisfied by the statement which is $n = 1$ if the statement is true for all $n \in \mathbb{N}$. Alternatively, we can show that the statement is true for the first 2 or 3 natural numbers satisfied by the statement.

- **Assumption Step**

Assume that the statement holds for $n = k$ where $k \in \mathbb{N}$. This is also called the inductive hypothesis.

- **Inductive step**

This is the most important step in a proof by mathematical induction. We have to show that the statement is true for $n = k + 1$ and we must apply the results of the assumption step in the inductive step [i.e we should not show by direct substitution (substituting $k + 1$ for n) , but direct substitution is used to verify our answer and should not be shown in our working]

- **Conclusion**

Conclude that the statement is true for all $n \in \mathbb{N}$ since its true for $n = 1, \dots$, for $n = k$ and for $n = k + 1$. [If a statement is true for $n = 1, n = k$ & $n = k + 1$ for all $k \in \mathbb{N}$, then it implies that a statement is true for $n = 1, 2, 3, 4, \dots$ ie for all $n \in \mathbb{N}$]

Proof by induction is used to prove different types of mathematical statements. In this book, we are going to group them as follows :

- Summations
- Products
- Derivatives

- Divisions
- inequalities

NB ~ these are not all mathematical statements.

Please note that if the range of n is not given in a question , then $n \in \mathbb{N}$

1.2 Summations

Firstly , we need to understand the sigma notation (summation notation). Sigma notation has 4 parts i.e the sign (Σ) , lower limit (below the sign) , upper limit (above the sign) and the function (just after sign) as shown below

$$\sum_{r=L.lim}^{U.lim} f(r)$$

For example $\sum_{r=1}^5 r^2 = 1^2 + 2^2 + 3^2 + 4^2 + 5^2 = 55$.

When n is small , it is easy to compute the sums by adding the terms of r^2 but when n is large , it is difficult to compute the sum .For example , if $n = 10\ 000$ you can take 4-5 hours adding the terms of r^2 from $r = 1$ to $r = 10000$. So if we can find a general formula for the sum of the first n terms , then we can compute the sum in seconds.

The general formula of $\sum_{r=1}^n r^2$ can be derived using method of differences as shown below .

Deriving the formula for $\sum_{r=1}^n r^2$ using the method of differences

$$\Rightarrow r(r+1) = a[r(r+1)(r+2) - (r-1)r(r+1)]$$

$$\Rightarrow r(r+1) = ar(r+1)[(r+2) - (r-1)]$$

$$\Rightarrow r(r+1) = 3ar(r+1)$$

$$\Rightarrow a = \frac{1}{3}$$

$$\therefore r(r+1) = \frac{1}{3}[r(r+1)(r+2) - (r-1)r(r+1)]$$

Introducing the sums on both sides

$$\Rightarrow \sum_{r=1}^n r(r+1) = \sum_{r=1}^n \frac{1}{3}[r(r+1)(r+2) - (r-1)r(r+1)]$$

$$\Rightarrow \sum_{r=1}^n (r^2 + r) = \frac{1}{3} \sum_{r=1}^n [r(r+1)(r+2) - (r-1)r(r+1)]$$

★ Find $\sum_{r=1}^n r(r+1)(r+2) - (r-1)r(r+1)$ using the method of differences as shown **below**

	$r(r+1)(r+2)$	$-(r-1)r(r+1)$
$r = 1$	$1 \cdot 2 \cdot 3$	$-0 \cdot 1 \cdot 2$
$r = 2$	$2 \cdot 3 \cdot 4$	$-1 \cdot 2 \cdot 3$
$r = 3$	$3 \cdot 4 \cdot 5$	$-2 \cdot 3 \cdot 4$
$r = 4$	$4 \cdot 5 \cdot 6$	$-3 \cdot 4 \cdot 5$
...
$r = n-2$	$(n-2)(n-1)n$	$-(n-1)n(n+1)$
$r = n-1$	$(n-1)n(n+1)$	$-(n-2)(n-1)n$
$r = n$	$n(n+1)(n+2)$	$-(n-1)n(n+1)$

	$r(r+1)(r+2)$	$-(r-1)r(r+1)$
$r = 1$	$1 \cdot 2 \cdot 3$	$-0 \cdot 1 \cdot 2$
$r = 2$	$2 \cdot 3 \cdot 4$	$-1 \cdot 2 \cdot 3$ = 0
$r = 3$	$3 \cdot 4 \cdot 5$	$-2 \cdot 3 \cdot 4$ = 0
$r = 4$	$4 \cdot 5 \cdot 6$	$-3 \cdot 4 \cdot 5$ = 0
... = 0
$r = n-2$	$(n-2)(n-1)n$	$-(n-1)n(n+1)$ = 0
$r = n-1$	$(n-1)n(n+1)$	$-(n-2)(n-1)n$ = 0
$r = n$	$n(n+1)(n+2)$	$-(n-1)n(n+1)$ = 0

$$\star \therefore \sum_{r=1}^n [r(r+1)(r+2) - (r-1)r(r+1)] = -0 \cdot 1 \cdot 2 + n(n+1)(n+2) = \mathbf{n(n+1)(n+2)}$$

$$\Rightarrow \sum_{r=1}^n (r^2 + r) = \frac{1}{3} \mathbf{n(n+1)(n+2)}$$

$$\Rightarrow \sum_{r=1}^n r^2 + \sum_{r=1}^n r = \frac{1}{3} n(n+1)(n+2)$$

$$\Rightarrow \sum_{r=1}^n r^2 = \frac{1}{3} n(n+1)(n+2) - \sum_{r=1}^n r$$

$\sum_{r=1}^n r$ is the sum of the first n terms in an arithmetic progression with $a = 1$ and $d = 1$, and therefore

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

$$\Rightarrow \sum_{r=1}^n r^2 = \frac{1}{3}n(n+1)(n+2) - \frac{n}{2}(n+1) = \frac{1}{6}n(n+1)[2(n+2) - 3]$$

$$\Rightarrow \underline{\underline{\sum_{r=1}^n r^2 = \frac{n}{6}(n+1)(2n+1)}}$$

$$\sum_{r=1}^n r^2 = \frac{n}{6}(n+1)(2n+1)$$

◆ Using the general formula above ,

$$\bullet \sum_{r=1}^5 r^2 = \frac{5}{6}(5+1)(2 \cdot 5 + 1) = \underline{\underline{55}}, \text{ and}$$

$$\bullet \sum_{r=1}^{10\,000} r^2 = \frac{10\,000}{6}(10\,000+1)(2 \cdot 10\,000 + 1) = \underline{\underline{333\,383\,335\,000}}$$

We derive the general formula for $\sum_{r=1}^n r^2$ but we are not sure if its true for all $n \in \mathbb{N}$. May be its true for the first 100 terms only.

So we use proof by mathematical induction to prove that the general formula is true for all $n \in \mathbb{N}$ as shown below.

Example 1

Prove by mathematical induction that

$$\sum_{r=1}^n r^2 = \frac{n}{6}(n+1)(2n+1)$$

Solution

Initial Step

When $n=1$

$$LHS = \sum_{r=1}^1 r^2 = 1^2 = \mathbf{1}$$

$$RHS = \frac{1}{6}(1+1)(2 \times 1 + 1) = \mathbf{1}$$

$\therefore LHS = RHS \sim$ the statement is true for $n = 1$

When $n=2$

$$LHS = \sum_{r=1}^2 r^2 = 1^2 + 2^2 = \mathbf{5}$$

$$RHS = \frac{2}{6}(2+1)(2 \times 2 + 1) = \mathbf{5}$$

$\therefore LHS = RHS \sim$ the statement is true for $n = 2$

When $n = 3$

$$LHS = \sum_{r=1}^3 r^2 = 1^2 + 2^2 + 3^2 = \mathbf{14}$$

$$RHS = \frac{3}{6}(3+1)(2 \times 3 + 1) = \mathbf{14}$$

$\therefore LHS = RHS$ the statement is true for $n = 3$

Assumption Step

Assume the statement holds for $n = k$ for all $k \in \mathbb{N}$.

$$\Rightarrow \sum_{r=1}^k r^2 = \frac{k}{6}(k+1)(2k+1)$$

NB \sim this is direct substitution and we should not use it in the inductive step

Inductive step

When $n = k + 1$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = 1^2 + 2^2 + 3^2 + \dots + k^2 + (k+1)^2$$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = [1^2 + 2^2 + 3^2 + \dots + k^2] + (k+1)^2$$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = \left[\sum_{r=1}^k r^2 \right] + (k+1)^2$$

But $\sum_{r=1}^k r^2 = \frac{k}{6}(k+1)(2k+1)$ from assumption step

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = \frac{k}{6}(k+1)(2k+1) + (k+1)^2$$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = (k+1) \left[\frac{k(2k+1)}{6} + (k+1) \right]$$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = (k+1) \left[\frac{k(2k+1) + 6(k+1)}{6} \right]$$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = (k+1) \left[\frac{2k^2 + 7k + 6}{6} \right]$$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = \frac{k+1}{6} [2k^2 + 3k + 4k + 6]$$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = \frac{k+1}{6} (k+2)(2k+3)$$

$$\Rightarrow \sum_{r=1}^{k+1} r^2 = \frac{k+1}{6} (k+1+1)[2(k+1)+1]$$

Thus , the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Notes

★ Given that $\sum_{r=1}^n f(r) = g(n)$,then $\sum_{r=1}^{k+1} f(r)$ (in the inductive step) is found using the following identity

$$\sum_{r=1}^{k+1} f(r) = \sum_{r=1}^k f(r) + f(k+1)$$

and the result should be the same as the result we get by direct substitution i.e $g(k+1)$ but direct substitution should not be used in the inductive step.

Proof

$$\begin{aligned} \Rightarrow \sum_{r=1}^{k+1} f(r) &= f(1) + f(2) + f(3) + \dots + f(k-1) + f(k) + f(k+1) \\ &= [f(1) + f(2) + f(3) + \dots + f(k-1) + f(k)] + f(k+1) \\ &= \sum_{r=1}^k f(r) + f(k+1) \end{aligned}$$

Example 2

Prove by induction that

$$\sum_{r=1}^n r^3 - 1 = \frac{n}{4} (n-1)(n^2 + 3n + 4)$$

Solution

Initial StepWhen $n = 1$

$$LHS = 1^3 - 1 = \mathbf{0}$$

$$RHS = \frac{1}{4}(1 - 1)(1^2 + 3 \times 1 + 4) = \mathbf{0}$$

$\therefore LHS = RHS$ the statement is true for $n=1$

When $n = 2$

$$LHS = [1^3 - 1] + [2^3 - 1] = 0 + 7 = \mathbf{7}$$

$$RHS = \frac{2}{4}(2 - 1)(2^2 + 3 \times 2 + 4) = \frac{2 \times 1 \times 14}{4} = \mathbf{7}$$

$\therefore LHS = RHS$ the statement is true for $n=2$

When $n = 3$

$$LHS = [1^3 - 1] + [2^3 - 1] + [3^3 - 1] = 0 + 7 + 26 = \mathbf{33}$$

$$RHS = \frac{3}{4}(3 - 1)(3^2 + 3 \times 3 + 4) = \frac{3 \times 4 \times 22}{4} = \mathbf{33}$$

$\therefore LHS = RHS$ the statement is true for $n=3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\sum_{r=1}^k r^3 - 1 = \frac{k}{4}(k - 1)(k^2 + 3k + 4)$$

Inductive step

When $n = k + 1$

$$\Rightarrow \sum_{r=1}^{k+1} f(r) = \sum_{r=1}^k f(r) + f(k + 1)$$

$$\text{NB } \sim f(r) = r^3 - 1$$

$$\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = \left[\sum_{r=1}^k r^3 - 1 \right] + [(k + 1)^3 - 1]$$

$$\text{But } \sum_{r=1}^k r^3 - 1 = \frac{k}{4}(k - 1)(k^2 + 3k + 4) \text{ from Assumption step}$$

$$\begin{aligned}
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = \frac{k}{4}(k-1)(k^2+3k+4) + [(k+1)^3 - 1] \\
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = \frac{k(k-1)(k^2+3k+4)}{4} + \frac{k^3+3k^2+3k+1-1}{1} \\
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = \frac{k(k-1)(k^2+3k+4)}{4} + \frac{k^3+3k^2+3k}{1} \\
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = k \left[\frac{(k-1)(k^2+3k+4)}{4} + \frac{k^2+3k+3}{1} \right] \\
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = k \left[\frac{(k-1)(k^2+3k+4)+4(k^2+3k+3)}{4} \right] \\
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = k \left[\frac{(k^3+3k^2+4k-k^2-3k-4)+(4k^2+12k+12)}{4} \right] \\
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = k \left[\frac{k^3+6k^2+13k+8}{4} \right]
\end{aligned}$$

NB ~ We want to factorise $h(k) = k^3 + 6k^2 + 13k + 8$. Using factor theorem,

$$h(-1) = 1^3 + 6(-1)^2 + 13(1) + 8 = 0$$

and therefore $(k+1)$ is a factor of $h(k)$. Devide $h(k)$ by $(k+1)$ using long division to get another factor of $h(k)$ which is $k^2 + 5k + 8$.

$$\begin{aligned}
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = k \left[\frac{(k+1)(k^2+5k+8)}{4} \right] \\
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = \frac{(k+1)}{4}(k)(k^2+5k+8) \\
&\Rightarrow \sum_{r=1}^{k+1} r^3 - 1 = \frac{(k+1)}{4}(k+1-1)[(k+1)^2+3(k+1)+4]
\end{aligned}$$

NB ~ The last stage is the same as $g(k+1)$

Therefore, the statement is true for $n = k+1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k+1$

Example 3

Prove by using the principle of mathematical induction that

$$\sum_{r=1}^n \frac{1}{r} - \frac{1}{r+1} = \frac{n}{n+1}$$

Solution**Initial Step**When $n = 1$

$$LHS = \frac{1}{1} - \frac{1}{1+1} = \frac{1}{2}$$

$$RHS = \frac{1}{1+1} = \frac{1}{2}$$

$\therefore LHS = RHS$ the statement is true for $n=1$

When $n = 2$

$$LHS = \left[\frac{1}{1} - \frac{1}{1+1} \right] + \left[\frac{1}{2} - \frac{1}{2+1} \right] = \frac{2}{3}$$

$$RHS = \frac{2}{2+1} = \frac{2}{3}$$

$\therefore LHS = RHS$ the statement is true for $n=2$

When $n = 3$

$$LHS = \left[\frac{1}{1} - \frac{1}{1+1} \right] + \left[\frac{1}{2} - \frac{1}{2+1} \right] + \left[\frac{1}{3} - \frac{1}{3+1} \right] = \frac{3}{4}$$

$$RHS = \frac{3}{3+1} = \frac{3}{4}$$

$\therefore LHS = RHS$ the statement is true for $n=3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\sum_{r=1}^k \frac{1}{r} - \frac{1}{r+1} = \frac{k}{k+1}$$

Inductive stepWhen $n = k + 1$

$$\Rightarrow \sum_{r=1}^{k+1} f(r) = \sum_{r=1}^k f(r) + f(k+1)$$

$$\Rightarrow \sum_{r=1}^{k+1} \frac{1}{r} - \frac{1}{r+1} = \left[\sum_{r=1}^k \frac{1}{r} - \frac{1}{r+1} \right] + \frac{1}{k+1} - \frac{1}{k+1+1}$$

$$\Rightarrow \sum_{r=1}^{k+1} \frac{1}{r} - \frac{1}{r+1} = \left[\sum_{r=1}^k \frac{1}{r} - \frac{1}{r+1} \right] + \frac{1}{k+1} - \frac{1}{k+2}$$

But $\sum_{r=1}^k \frac{1}{r} - \frac{1}{r+1} = \frac{k}{k+1}$ from Assumption step

$$\Rightarrow \sum_{r=1}^{k+1} \frac{1}{r} - \frac{1}{r+1} = \frac{k}{k+1} + \frac{1}{k+1} - \frac{1}{k+2}$$

$$\Rightarrow \sum_{r=1}^{k+1} \frac{1}{r} - \frac{1}{r+1} = \frac{k(k+2)+1(k+2)-1(k+1)}{(k+1)(k+2)}$$

$$\Rightarrow \sum_{r=1}^{k+1} \frac{1}{r} - \frac{1}{r+1} = \frac{k^2+2k+1}{(k+1)(k+2)}$$

$$\Rightarrow \sum_{r=1}^{k+1} \frac{1}{r} - \frac{1}{r+1} = \frac{(k+1)^2}{(k+1)(k+2)}$$

$$\Rightarrow \sum_{r=1}^{k+1} \frac{1}{r} - \frac{1}{r+1} = \frac{k+1}{k+2}$$

$$\Rightarrow \sum_{r=1}^{k+1} \frac{1}{r} - \frac{1}{r+1} = \frac{k+1}{(k+1)+1}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Example 4

Prove by mathematical induction that

$$\sum_{r=1}^n (r-1) \cdot (r-1)! = n! - 1$$

Solution

Initial Step

When $n = 1$

$$LHS = (1-1) \cdot (1-1)! = 0$$

$$RHS = 1! - 1 = 0$$

$\therefore LHS = RHS$ the statement is true for $n=1$

When $n = 2$

$$LHS = [(1-1) \cdot (1-1)!] + [(2-1) \cdot (2-1)!] = 0 \cdot 0! + 1 \cdot 1! = 1$$

$$RHS = 2! - 1 = 1$$

$\therefore LHS = RHS$ the statement is true for $n=2$

When $n = 3$

$$LHS = [(1-1) \cdot (1-1)!] + [(2-1) \cdot (2-1)!] + [(3-1) \cdot (3-1)!] = 0 \cdot 0! + 1 \cdot 1! + 2 \cdot 2! = 5$$

$$RHS = n! - 1 = 6 - 1 = 5$$

$\therefore LHS = RHS$ the statement is true for $n=3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\sum_{r=1}^k (r-1) \cdot (r-1)! = k! - 1$$

Inductive step

$$\Rightarrow \sum_{r=1}^{k+1} f(r) = \sum_{r=1}^k f(r) + f(k+1)$$

$$\Rightarrow \sum_{r=1}^{k+1} (r-1) \cdot (r-1)! = \left[\sum_{r=1}^k (r-1) \cdot (r-1)! \right] + (k+1-1) \cdot (k+1-1)!$$

$$\text{But } \sum_{r=1}^k (r-1) \cdot (r-1)! = k! - 1 \text{ from the assumption}$$

$$\Rightarrow \sum_{r=1}^{k+1} (r-1) \cdot (r-1)! = (k! - 1) + k \cdot k! = k \cdot k! + k! - 1$$

$$\Rightarrow \sum_{r=1}^{k+1} (r-1) \cdot (r-1)! = (k+1) \cdot k! - 1$$

$$\text{NB } \sim \begin{cases} (k+1)! &= (k+1) \cdot k \cdot (k-1)! \dots 3 \cdot 2 \cdot 1 \\ &= (k+1) \cdot [k \cdot (k-1)! \dots 3 \cdot 2 \cdot 1] \\ &= (k+1) \cdot k! \end{cases}$$

$$\Rightarrow \sum_{r=1}^{k+1} (r-1) \cdot (r-1)! = (k+1)! - 1$$

Therefore, the statement is true for $n = k+1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k+1$

Example 5

Prove by induction that the sum of the first n terms in a geometric progression with first term a and common ratio r where $r > 1$ is given by $\frac{a(r^n - 1)}{r - 1}$

Solution

$f(i) = ar^{i-1}$ and thus we want to prove that $\sum_{i=1}^n ar^{i-1} = \frac{a(r^n - 1)}{r - 1}$ for all $n \in \mathbb{N}$

Initial Step

When $n = 1$

$$LHS = ar^{1-1} = a$$

$$RHS = \frac{a(r^1 - 1)}{r - 1} = a$$

$\therefore LHS = RHS$ the statement is true for $n=1$

When $n = 2$

$$LHS = [ar^{1-1}] + [ar^{2-1}] = a + ar = a(r + 1)$$

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

$\therefore LHS = RHS$ the statement is true for $n=2$

When $n = 3$

$$LHS = [ar^{1-1}] + [ar^{2-1}] + [ar^{3-1}] = a + ar + ar^2 = a(r^2 + r + 1)$$

$$RHS = \frac{a(r^3 - 1)}{r - 1} = \frac{a(r-1)(r^2 + r + 1)}{r - 1} = a(r^2 + r + 1)$$

$\therefore LHS = RHS$ the statement is true for $n=3$

Assumption Step

Assume that the statement holds for $n=k$ and thus we have

$$\sum_{i=1}^k ar^{i-1} = \frac{a(r^k - 1)}{r - 1}$$

Inductive step

When $n = k + 1$

$$\Rightarrow \sum_{i=1}^{k+1} f(i) = \sum_{i=1}^k f(i) + f(k+1)$$

$$\Rightarrow \sum_{i=1}^{k+1} ar^{i-1} = \left[\sum_{i=1}^k ar^{i-1} \right] + ar^{(k+1)-1}$$

$$\text{But } \sum_{i=1}^k ar^{i-1} = \frac{a(r^k-1)}{r-1} \text{ from assumption.}$$

$$\Rightarrow \sum_{i=1}^{k+1} ar^{i-1} = \frac{a(r^k-1)}{r-1} + ar^k$$

$$\Rightarrow \sum_{i=1}^{k+1} ar^{i-1} = \frac{a(r^k-1) + ar^k(r-1)}{r-1}$$

$$\Rightarrow \sum_{i=1}^{k+1} ar^{i-1} = \frac{ar^k - a + ar^{k+1} - ar^k}{r-1}$$

$$\Rightarrow \sum_{i=1}^{k+1} ar^{i-1} = \frac{ar^{k+1} - a}{r-1}$$

$$\Rightarrow \sum_{i=1}^{k+1} ar^{i-1} = \frac{a(r^{k+1}-1)}{r-1}$$

Therefore , the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

1.3 Products

Firstly , we need to understand the product notation. Product notation has 4 parts i.e the sign (\prod) , lower lim (below the sign) , upper limit (above the sign) and the function (just after sign) as shown below

$$\prod_{r=L.lim}^{U.lim} f(r)$$

$$\text{For example } \prod_{r=1}^4 r^2 = 1^2 \cdot 2^2 \cdot 3^2 \cdot 4^2 = 576$$

$$\text{The general formula for } \prod_{r=1}^n r^2 = (n!)^2 .$$

$$\Rightarrow \prod_{r=1}^4 r^2 = (4!)^2 = 24^2 = 576$$

$$\text{Another example is } \prod_{r=1}^7 5 = 5 \times 5 \times 5 \times 5 \times 5 \times 5 \times 5 = 78\,125$$

$$\text{The general formula of } \prod_{r=1}^n 5 \text{ is } 5^n .$$

$$\Rightarrow \prod_{r=1}^7 5 = 5^7 = 78\,125$$

Example 1

Prove by induction that $\prod_{r=1}^n 5 = 5^n$

Solution**Initial Step**

When $n = 1$

$$LHS = 5$$

$$RHS = 5^1 = 5$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

When $n = 2$

$$LHS = 5 \cdot 5 = 25$$

$$RHS = 5^2 = 25$$

$\therefore LHS = RHS$ the statement is true for $n = 2$

When $n = 3$

$$LHS = 5 \cdot 5 \cdot 5 = 125$$

$$RHS = 5^3 = 125$$

$\therefore LHS = RHS$ the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\prod_{r=1}^k 5 = 5^k$$

Inductive step

When $n = k + 1$

$$\Rightarrow \prod_{r=1}^{k+1} 5 = \left[\prod_{r=1}^k 5 \right] \times 5$$

But $\prod_{r=1}^k 5 = 5^k$ from assumption

$$\Rightarrow \prod_{r=1}^{k+1} 5 = 5^k \times 5$$

$$\Rightarrow \prod_{r=1}^{k+1} 5 = 5^k \times 5^1 = 5^{k+1}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

NB ~ When we are using the method of mathematical induction to prove a product formula, we use the following identity in the inductive step

Notes

★ Given that $\prod_{r=1}^n f(r) = g(n)$, then $\prod_{r=1}^{k+1} f(r)$ (in the inductive step) is found using the following identity

$$\prod_{r=1}^{k+1} f(r) = \left[\prod_{r=1}^k f(r) \right] \times f(k+1)$$

and the result should be the same as the result we get by direct substitution i.e $g(k+1)$ but direct substitution should not be used in the inductive step.

Proof

$$\begin{aligned} \Rightarrow \prod_{r=1}^{k+1} f(r) &= f(1) \times f(2) \times f(3) \times \dots \times f(k-1) \times f(k) \times f(k+1) \\ &= [f(1) \times f(2) \times f(3) \times \dots \times f(k-1) \times f(k)] \times f(k+1) \\ &= \left[\prod_{r=1}^k f(r) \right] \times f(k+1) \end{aligned}$$

Example 2

Prove by induction that the product of the first n terms in a geometric progression with first term a and common ratio r where $r > 1$ is given by $a^n r^{\frac{n(n-1)}{2}}$

Solution

$f(i) = ar^{i-1}$ and therefore we want to prove that $\prod_{i=1}^n ar^{i-1} = a^n r^{\frac{n(n-1)}{2}}$

Initial Step

When $n = 1$

$$LHS = ar^{1-1} = a$$

$$RHS = a^1 r^{\frac{1(1-1)}{2}} = ar^0 = a$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

When $n = 2$

$$LHS = [ar^{1-1}] \cdot [ar^{2-1}] = a^2 r$$

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

$\therefore LHS = RHS$ the statement is true for $n = 2$

When $n = 3$

$$LHS = [ar^{1-1}] \cdot [ar^{2-1}] \cdot [ar^{3-1}] = a \cdot ar \cdot ar^2 = a^3 r^3$$

$$RHS = a^3 r^{\frac{3(3-1)}{2}} = a^3 r^3$$

$\therefore LHS = RHS$ the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\prod_{i=1}^k ar^{i-1} = a^k r^{\frac{k(k-1)}{2}}$$

Inductive step

When $n = k + 1$

$$\Rightarrow \prod_{i=1}^{k+1} f(i) = \left[\prod_{i=1}^k f(i) \right] \times f(k+1)$$

$$\Rightarrow \prod_{i=1}^{k+1} ar^{i-1} = \left[\prod_{i=1}^k ar^{i-1} \right] \times ar^{(k+1)-1}$$

$$\Rightarrow \prod_{i=1}^{k+1} ar^{i-1} = \left[\prod_{i=1}^k ar^{i-1} \right] \times ar^k$$

But $\prod_{i=1}^k ar^{i-1} = a^k r^{\left(\frac{k(k-1)}{2}\right)}$ from assumption.

$$\Rightarrow \prod_{i=1}^{k+1} ar^{i-1} = a^k r^{\left(\frac{k(k-1)}{2}\right)} \times ar^k$$

$$\Rightarrow \prod_{i=1}^{k+1} ar^{i-1} = a^k \cdot a^1 \cdot r^{\left(\frac{k(k-1)}{2}\right)} \times r^k$$

$$\Rightarrow \prod_{i=1}^{k+1} ar^{i-1} = a^{k+1} \cdot r^{\left(\frac{k(k-1)}{2} + k\right)}$$

$$\Rightarrow \prod_{i=1}^{k+1} ar^{i-1} = a^{k+1} \cdot r^{\left(\frac{k^2 - k + 2k}{2}\right)}$$

$$\Rightarrow \prod_{i=1}^{k+1} ar^{i-1} = a^{k+1} \cdot r^{\left(\frac{(k+1)k}{2}\right)}$$

$$\Rightarrow \prod_{i=1}^{k+1} ar^{i-1} = a^{k+1} \cdot r^{\left(\frac{(k+1)(k+1-1)}{2}\right)}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Example 3

Prove by induction that

$$\prod_{r=1}^n \cos 2^r x = \frac{\sin 2^{n+1} x}{2^n \sin 2x}$$

Solution

Initial Step

When $n = 1$

$$LHS = \cos 2^1 x = \cos 2x$$

$$RHS = \frac{\sin 2^{1+1} x}{2^1 \sin 2x} = \frac{\sin 4x}{2 \sin 2x} = \frac{2 \sin 2x \cos 2x}{2 \sin 2x} = \cos 2x$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

When $n = 2$

$$LHS = \cos 2x \cdot \cos 2^2 x = \cos 2x \cos 4x$$

$$RHS = \frac{\sin 2^{2+1} x}{2^2 \sin 2x} = \frac{\sin 8x}{4 \sin 2x} = \frac{2 \sin 4x \cos 4x}{4 \sin 2x} = \frac{2(2 \sin 2x \cos 2x) \cos 4x}{4 \sin 2x} = \frac{4 \sin 2x \cos 2x \cos 4x}{4 \sin 2x} = \cos 2x \cos 4x$$

$\therefore LHS = RHS$ the statement is true for $n = 2$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\prod_{r=1}^k \cos 2^r x = \frac{\sin 2^{k+1} x}{2^k \sin 2x}$$

Inductive step

When $n = k + 1$

$$\Rightarrow \prod_{i=1}^{k+1} f(i) = \left[\prod_{i=1}^k f(i) \right] \times f(k+1)$$

$$\Rightarrow \prod_{i=1}^{k+1} \cos 2^i x = \left[\prod_{i=1}^k \cos 2^i x \right] \times \cos 2^{k+1} x$$

But $\prod_{r=1}^k \cos 2^r x = \frac{\sin 2^{k+1} x}{2^k \sin 2x}$ from assumption.

$$\Rightarrow \prod_{i=1}^{k+1} \cos 2^i x = \frac{\sin 2^{k+1} x}{2^k \sin 2x} \times \cos 2^{k+1} x$$

$$\Rightarrow \prod_{i=1}^{k+1} \cos 2^i x = \frac{\sin 2^{k+1} x \cos 2^{k+1} x}{2^k \sin 2x}$$

$$\text{NB} \sim \left\{ \begin{array}{l} \text{Using the identity } \sin 2A = 2 \sin A \cos A, \\ \Rightarrow \sin A \cos A = \frac{\sin 2A}{2} \\ \text{If } A = 2^{k+1} x, \\ \Rightarrow \sin 2^{k+1} x \cos 2^{k+1} x = \frac{\sin(2 \cdot 2^{k+1} x)}{2} \end{array} \right.$$

$$\Rightarrow \prod_{i=1}^{k+1} \cos 2^i x = \frac{\sin(2 \cdot 2^{k+1} x)}{2 \cdot 2^k \sin 2x}$$

$$\Rightarrow \prod_{i=1}^{k+1} \cos 2^i x = \frac{\sin(2^{(k+1)+1} x)}{2^{k+1} \sin 2x}$$

NB $\sim \frac{\sin(2^{(k+1)+1} x)}{2^{k+1} \sin 2x}$ is the same as $g(k+1)$ where $g(n) = \frac{\sin 2^{n+1} x}{2^n \sin 2x}$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Example 4

Given that $A = \begin{pmatrix} 1 & 4 \\ 2 & 8 \end{pmatrix}$. Prove by mathematical induction that $A^{n+1} = \begin{pmatrix} 9^n & 4 \cdot 9^n \\ 2 \cdot 9^n & 8 \cdot 9^n \end{pmatrix}$

Solution

$$NB \sim A^{n+1} = \prod_{r=1}^{n+1} A$$

Initial Step

When $n = 1$

$$LHS = A^{1+1} = A^2 = A \times A$$

$$LHS = \begin{pmatrix} 1 & 4 \\ 2 & 8 \end{pmatrix} \begin{pmatrix} 1 & 4 \\ 2 & 8 \end{pmatrix} = \begin{pmatrix} 1 \times 1 + 4 \times 2 & 1 \times 4 + 4 \times 8 \\ 2 \times 1 + 8 \times 2 & 2 \times 4 + 8 \times 8 \end{pmatrix} = \begin{pmatrix} 9 & 36 \\ 18 & 72 \end{pmatrix}$$

$$RHS = \begin{pmatrix} 9^1 & 4 \cdot 9^1 \\ 2 \cdot 9^1 & 8 \cdot 9^1 \end{pmatrix} = \begin{pmatrix} 9 & 36 \\ 18 & 72 \end{pmatrix}$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$A^{k+1} = \begin{pmatrix} 9^k & 4 \cdot 9^k \\ 2 \cdot 9^k & 8 \cdot 9^k \end{pmatrix}$$

Inductive step

When $n = k + 1$

$$\Rightarrow LHS = A^{(k+1)+1} = A \times A^{k+1}$$

$$\text{But } A^{k+1} = \begin{pmatrix} 9^k & 4 \cdot 9^k \\ 2 \cdot 9^k & 8 \cdot 9^k \end{pmatrix} \text{ from assumption}$$

$$\Rightarrow LHS = \begin{pmatrix} 1 & 4 \\ 2 & 8 \end{pmatrix} \begin{pmatrix} 9^k & 4 \cdot 9^k \\ 2 \cdot 9^k & 8 \cdot 9^k \end{pmatrix}$$

$$\Rightarrow LHS = \begin{pmatrix} 9^k + 4 \times 2 \cdot 9^k & 4 \cdot 9^k + 4 \times 8 \cdot 9^k \\ 2 \times 9^k + 8 \times 2 \cdot 9^k & 2 \times 4 \cdot 9^k + 8 \times 8 \cdot 9^k \end{pmatrix}$$

$$\Rightarrow LHS = \begin{pmatrix} 9 \cdot 9^k & 36 \cdot 9^k \\ 18 \cdot 9^k & 72 \cdot 9^k \end{pmatrix}$$

$$\Rightarrow LHS = \begin{pmatrix} 9^1 \cdot 9^k & 4 \cdot 9^1 \cdot 9^k \\ 2 \cdot 9^1 \cdot 9^k & 8 \cdot 9^1 \cdot 9^k \end{pmatrix}$$

$$\Rightarrow LHS = \begin{pmatrix} 9^{k+1} & 4 \cdot 9^{k+1} \\ 2 \cdot 9^{k+1} & 8 \cdot 9^{k+1} \end{pmatrix}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$.

EXERCISE 1

1. Use the principle of mathematical induction to prove that the following statements are true for all $n \in \mathbb{N}$

(a) $\sum_{r=1}^n 2r = n(n+1)$

(b) $\sum_{r=1}^n 3r^2 + r = n(n+1)^2$

(c) $\sum_{r=1}^n r^3 = \frac{n^2(n+1)^2}{4}$

(d) $\sum_{r=1}^n \frac{1}{r(r+1)} = 1 - \frac{1}{n+1}$

(e) $\sum_{r=1}^n 3r(r+1) = n(n+1)(n+2)$

(f) $\sum_{r=1}^n \frac{1}{r(r+1)(r+2)} = \frac{1}{4} - \frac{1}{2(n+1)(n+2)}$

(g) $\sum_{r=1}^n 6 \cdot 7^r = 7(7^n - 1)$

(h) $\sum_{r=1}^n \frac{1}{n(n+2)} = \frac{3}{4} - \frac{2n+3}{2(n+1)(n+2)}$

(i) $\sum_{r=1}^n \cos(2r-1)x = \frac{\sin 2nx}{2 \sin x}$

(j) $1 \cdot 4 + 4 \cdot 7 + 7 \cdot 10 + \dots + (3n-2) \cdot (3n+1) = 3n^3 + 3n^2 - 2n$

2. Prove the following statement by using the method of mathematical induction

$$3 \cdot 1! + 7 \cdot 2! + 13 \cdot 3! + \dots + (n^2 + n + 1) \cdot n! = (n+1)^2 \cdot n! - 1$$

3. Prove by induction that $\prod_{r=1}^n x^{2r} = x^{n(n+1)}$

4. Prove by using the principle of mathematical induction that

$$\prod_{j=1}^n j^m = (n!)^m$$

where $m, n \in \mathbb{Z}^+$

5. Prove by induction that $\prod_{r=1}^n A = \begin{pmatrix} 2^{n-1} & 0 & 2^{n-1} \\ 0 & 1 & 0 \\ 2^{n-1} & 0 & 2^{n-1} \end{pmatrix}$ where $A = \begin{pmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix}$

1.4 Derivatives

In this section, we should know how to differentiate different types of functions. Mathematical induction is used to prove the general formula for the n th derivative of a certain function or for the derivative for a certain function. We are going to start with n th derivatives.

1.4.1 n th derivatives

If we are asked to find $\frac{d^3(x^{12})}{dx^3}$, we differentiate $y = x^{12}$ three times i.e

$$y = x^{12}$$

$$\frac{dy}{dx} = 12x^{11}$$

$$\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = 132x^{10}$$

$$\frac{d^3y}{dx^3} = \frac{d}{dx} \left(\frac{d^2y}{dx^2} \right) = 1320x^9$$

The general formula for the n th derivative of $y = x^r$ is given by $\frac{d^n y}{dx^n} = \frac{r!x^{r-n}}{(r-n)!}$ for $r \geq n$. So when $r = 12$ and $n = 3$, then we have $\frac{d^3y}{dx^3} = \frac{12!x^{12-3}}{(12-3)!} = \frac{12!x^9}{9!} = 1320x^9$.

In the example above, you can see that it's easy and less time consuming to compute the n th derivative using the general formula. So we use mathematical induction to prove if the general formula for the n th derivative is true for all $n \in \mathbb{N}$. The following example shows the proof of the above formula using the principle of mathematical induction.

Example 1

Prove by induction that $\frac{d^n x^r}{dx^n} = \frac{r!x^{r-n}}{(r-n)!}$

Solution**Initial Step**

When $n = 1$

$$LHS = \frac{d}{dx}(x^r) = rx^{r-1}$$

$$RHS = \frac{r!x^{r-1}}{(r-1)!} = \frac{r \cdot (r-1)!x^{r-1}}{(r-1)!} = rx^{r-1}$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

When $n = 2$

$$LHS = \frac{d}{dx}(rx^{r-1}) = r(r-1)x^{r-2}$$

$$RHS = \frac{r!x^{r-2}}{(r-2)!} = \frac{r \cdot (r-1) \cdot (r-2) \cdot (r-3) \cdots 3 \cdot 2 \cdot 1 \times x^{r-2}}{(r-2) \cdot (r-3) \cdots 3 \cdot 2 \cdot 1} = r(r-1)x^{r-2}$$

$\therefore LHS = RHS$ the statement is true for $n = 2$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\frac{d^k x^r}{dx^k} = \frac{r!x^{r-k}}{(r-k)!}$$

Inductive step

When $n = k + 1$

$$\Rightarrow \frac{d^{k+1}y}{dx^{k+1}} = \frac{d}{dx} \left(\frac{d^k y}{dx^k} \right)$$

But $\frac{d^k x^r}{dx^k} = \frac{r!x^{r-k}}{(r-k)!}$ from assumption

$$\Rightarrow \frac{d^{k+1}y}{dx^{k+1}} = \frac{d}{dx} \left(\frac{r!x^{r-k}}{(r-k)!} \right)$$

$$\Rightarrow \frac{d^{k+1}y}{dx^{k+1}} = \frac{(r-k)r!x^{r-k-1}}{(r-k)!}$$

$$\Rightarrow \frac{d^{k+1}y}{dx^{k+1}} = \frac{(r-k)r!x^{r-k-1}}{(r-k) \cdot (r-k-1)!}$$

NB $\sim (r-k)! = (r-k) \cdot (r-k-1) \cdot (r-k-2) \cdots 3 \cdot 2 \cdot 1$,
but $(r-k-1) \cdot (r-k-2) \cdots 3 \cdot 2 \cdot 1 = (r-k-1)!$

$$\Rightarrow (r - k)! = (r - k) \cdot (r - k - 1)!$$

$$\Rightarrow \frac{d^{k+1}y}{dx^{k+1}} = \frac{r!x^{r-(k+1)}}{(r-(k+1))!}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, \dots$, for $n = k$ and for $n = k + 1$

Notes

★ The identity which is used in the inductive step for the n th derivatives is given by

$$\frac{d^{k+1}y}{dx^{k+1}} = \frac{d}{dx} \left(\frac{d^k y}{dx^k} \right)$$

Example 2

Prove by induction that $\frac{d^n y}{dx^n} = \sin \left(x + \frac{(n+1)\pi}{2} \right)$ where $y = \cos x$

Solution

Initial Step

When $n = 1$

$$LHS = \frac{d(\cos x)}{dx} = -\sin x$$

$$RHS = \sin \left(x + \frac{(1+1)\pi}{2} \right) = \sin(x + \pi) = \sin x \cos \pi + \cos x \sin \pi = \sin x(-1) + \cos x(0) = -\sin x$$

$$\text{NB} \sim \sin(A + B) = \sin A \cos B + \cos A \sin B$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

When $n = 2$

$$LHS = \frac{d^2 \cos x}{dx^2} = \frac{d}{dx}(-\sin x) = -\cos x$$

$$RHS = \sin \left(x + \frac{(2+1)\pi}{2} \right) = \sin \left(x + \frac{3\pi}{2} \right) = \sin x \cos \left(\frac{3\pi}{2} \right) + \cos x \sin \left(\frac{3\pi}{2} \right) = \sin x(0) + \cos x(-1) = -\cos x$$

$\therefore LHS = RHS$ the statement is true for $n = 2$

When $n = 3$

$$LHS = \frac{d^3 \cos x}{dx^3} = \frac{d}{dx}(-\cos x) = \sin x$$

$$RHS = \sin\left(x + \frac{(3+1)\pi}{2}\right) = \sin(x + 2\pi) = \sin x \cos 2\pi + \cos x \sin 2\pi = \sin x(1) + \cos x(0) = \sin x$$

$\therefore LHS = RHS$ the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\frac{d^k y}{dx^k} = \sin\left(x + \frac{(k+1)\pi}{2}\right)$$

Inductive step

When $n = k + 1$

$$\Rightarrow \frac{d^{k+1} y}{dx^{k+1}} = \frac{d}{dx} \left(\frac{d^k y}{dx^k} \right)$$

But $\frac{d^k y}{dx^k} = \sin\left(x + \frac{(k+1)\pi}{2}\right)$ from assumption

$$\Rightarrow \frac{d^{k+1} y}{dx^{k+1}} = \frac{d}{dx} \left(\sin\left(x + \frac{(k+1)\pi}{2}\right) \right)$$

$$\Rightarrow \frac{d^{k+1} y}{dx^{k+1}} = 1 \cos\left(x + \frac{(k+1)\pi}{2}\right)$$

$$\Rightarrow \frac{d^{k+1} y}{dx^{k+1}} = \sin\left[\left(x + \frac{(k+1)\pi}{2}\right) + \frac{\pi}{2}\right] \quad \text{Using the identity } \cos X = \sin\left(X + \frac{\pi}{2}\right)$$

$$\Rightarrow \frac{d^{k+1} y}{dx^{k+1}} = \sin\left(x + \frac{[(k+1)+1]\pi}{2}\right)$$

Therefore, the statement is true for $n = k + 1$

NB $\sim \sin\left(x + \frac{[(k+1)+1]\pi}{2}\right)$ is the same as $g(k+1)$ given $g(n) = \sin\left(x + \frac{(n+1)\pi}{2}\right)$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Now let's look at the following examples (for the first derivatives).

1.4.2 1st derivatives

Definition of a derivative : Given $f(x)$ where $f(x)$ is any function (continuous), then $f'(x)$ is given by

$$f'(x) = \frac{dy}{dx} = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

For example , if $f(x) = x^n$, then

$$f'(x) = \frac{dy}{dx} = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{(x+h)^n - x^n}{h}$$

$$f'(x) = \lim_{h \rightarrow 0} \frac{x^n + hn x^{n-1} + \binom{n}{2} h^2 x^{n-2} + \binom{n}{3} h^3 x^{n-3} + \dots + h^n - x^n}{h}$$

$$f'(x) = \lim_{h \rightarrow 0} \frac{hn x^{n-1} + \binom{n}{2} h^2 x^{n-2} + \binom{n}{3} h^3 x^{n-3} + \dots + h^n}{h}$$

$$f'(x) = \lim_{h \rightarrow 0} \left[nx^{n-1} + \binom{n}{2} h x^{n-2} + \binom{n}{3} h^2 x^{n-3} + \dots + h^{n-1} \right]$$

$$f'(x) = nx^{n-1} + \binom{n}{2} (0) x^{n-2} + \binom{n}{3} (0)^2 x^{n-3} + \dots + (0)^{n-1}$$

$$\underline{\underline{f'(x) = nx^{n-1}}}$$

We derive the general formula for the derivative of $f(x) = x^n$. So we use mathematical induction to prove that the formula is true for all $n \in \mathbb{N}$ as shown in the example below.

NB ~ the LHS of the initial step is differentiated using differentiation from first principles (i.e using the formula of $f'(x)$), and we use product rule in the inductive step

Example 3

Prove by induction that $\frac{d}{dx}(x^n) = nx^{n-1}$

Solution

Initial Step

When $n = 1$

$$\begin{aligned} LHS &= \frac{d}{dx}(x^1) \\ &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{(x+h) - x}{h} \\ &= \lim_{h \rightarrow 0} \frac{h}{h} = \lim_{h \rightarrow 0} 1 = \mathbf{1} \end{aligned}$$

$$RHS = 1x^{1-1} = 1x^0 = \mathbf{1}$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\frac{d}{dx}(x^k) = kx^{k-1}$$

Inductive step

When $n = k + 1$

$$\Rightarrow LHS = \frac{d}{dx}(x^{k+1}) = \frac{d}{dx}(x^k \cdot x)$$

$$\Rightarrow LHS = x^k \cdot \frac{d}{dx}(x) + x \cdot \frac{d}{dx}(x^k) \quad \text{(using product rule)}$$

$$\Rightarrow LHS = x^k \cdot 1 + x \cdot \frac{d}{dx}(x^k) \quad \text{since } \frac{d}{dx}(x) = 1 \text{ \{already proved - initial step\}}$$

$$\text{But } \frac{d}{dx}(x^k) = kx^{k-1} \text{ from assumption}$$

$$\Rightarrow LHS = x^k + x(kx^{k-1}) = x^k + kx^k$$

$$\Rightarrow LHS = (k+1)x^k$$

$$\Rightarrow LHS = (k+1)x^{(k+1)-1}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Example 4

Prove by induction that $\frac{d}{dx} \sin(nx) = n \cos(nx)$

Solution**Initial Step**

When $n = 1$

$$LHS = \frac{d}{dx} \sin x = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{\sin(x+h) - \sin x}{h} = \lim_{h \rightarrow 0} \frac{\sin x \cosh + \cos x \sinh - \sin x}{h}$$

$$LHS = \lim_{h \rightarrow 0} \frac{\sin x \cosh - \sin x}{h} + \lim_{h \rightarrow 0} \frac{\cos x \sinh}{h} = \sin x \lim_{h \rightarrow 0} \frac{\cosh - 1}{h} + \cos x \lim_{h \rightarrow 0} \frac{\sinh}{h}$$

In this section we are not concerned with evaluating limits. So we are going to use a very simple method i.e h is approaching zero, so we let h be a very small number, for example $h = 0,000\,000\,001$. Thus we have $\lim_{h \rightarrow 0} \frac{\cosh - 1}{h} = 0$ and $\lim_{h \rightarrow 0} \frac{\sinh}{h} = 1$

$$LHS = \sin x(0) + \cos x(1) = \cos x$$

$$RHS = 1 \cos(1x) = \cos x$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\frac{d}{dx} \sin(kx) = k \cos(kx)$$

Inductive step

When $n = k + 1$

$$\Rightarrow LHS = \frac{d}{dx} \sin[(k+1)x]$$

$$\Rightarrow LHS = \frac{d}{dx} \sin(kx + x)$$

$$\Rightarrow LHS = \frac{d}{dx} (\sin kx \cos x + \cos kx \sin x)$$

$$\Rightarrow LHS = \sin kx \left(-\sin x \right) + \cos x \frac{d}{dx} (\sin kx) + \cos x \cos kx - k \sin x \sin kx$$

$$\Rightarrow LHS = \cos x \frac{d}{dx} (\sin kx) + \cos x \cos kx - [k \sin x \sin kx + \sin x \sin kx]$$

But $\frac{d}{dx} \sin(kx) = k \cos(kx)$ from assumption

$$\Rightarrow LHS = k \cos x \cos kx + \cos x \cos kx - [k \sin x \sin kx + \sin x \sin kx]$$

$$\Rightarrow LHS = (k+1) \cos x \cos kx - (k+1) \sin x \sin kx$$

$$\Rightarrow LHS = (k+1) [\cos x \cos kx - \sin x \sin kx]$$

$$\Rightarrow LHS = (k+1) \cos(kx+x)$$

$$\Rightarrow LHS = (k+1) \cos(k+1)x$$

Therefore, the statement is true for $n = k+1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$

Example 5

Prove by induction that $\frac{d}{dx}(x^n e^{nx}) = n(x+1)x^{n-1}e^{nx}$

Solution

Initial Step

When $n = 1$

$$\star LHS = \frac{d}{dx}(x^1 e^{1x}) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{(x+h)e^{(x+h)} - xe^x}{h}$$

$$LHS = e^x \lim_{h \rightarrow 0} \frac{(x+h)e^h - x}{h} = e^x \lim_{h \rightarrow 0} \frac{xe^h + he^h - x}{h}$$

$$LHS = e^x \left[\lim_{h \rightarrow 0} \frac{xe^h - x}{h} + \lim_{h \rightarrow 0} \frac{he^h}{h} \right]$$

$$LHS = e^x \left[x \lim_{h \rightarrow 0} \frac{e^h - 1}{h} + \lim_{h \rightarrow 0} e^h \right]$$

$$LHS = e^x [x(1) + 1]$$

$$LHS = (x+1)e^x$$

$$\star RHS = 1(x+1)x^{1-1}e^{1x} = (x+1)e^x$$

$\therefore LHS = RHS$ the statement is true for $n = 1$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$\frac{d}{dx}(x^k e^{kx}) = k(x+1)x^{k-1}e^{kx}$$

Inductive step

When $n = k + 1$

$$\Rightarrow LHS = \frac{d}{dx}(x^{k+1}e^{(k+1)x})$$

$$\Rightarrow LHS = \frac{d}{dx}(xe^x \cdot x^k e^{kx})$$

Using product rule

$$\Rightarrow LHS = (x+1)e^x \cdot x^k e^{kx} + xe^x \cdot \frac{d}{dx}(x^k e^{kx})$$

$$\text{But } \frac{d}{dx}(x^k e^{kx}) = k(x+1)x^{k-1}e^{kx} \text{ from assumption}$$

$$\Rightarrow LHS = (x+1)e^x \cdot x^k e^{kx} + xe^x \cdot k(x+1)x^{k-1}e^{kx}$$

$$\Rightarrow LHS = 1(x+1)x^k e^{kx+x} + k(x+1)x^k e^{kx+x}$$

$$\Rightarrow LHS = (k+1)(x+1)x^k e^{kx+x}$$

$$\Rightarrow LHS = (k+1)(x+1)x^{(k+1)-1}e^{(k+1)x}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$

Example 6

Prove by induction that

$$\frac{d^n}{dx^n} \left(\frac{1}{2x+1} \right) = \frac{(-2)^n \cdot n!}{(2x+1)^{n+1}}$$

Solution

Initial StepWhen $n = 1$

$$LHS = \frac{d^1}{dx^1} \left(\frac{1}{2x+1} \right) = \frac{d}{dx} \left(\frac{1}{2x+1} \right) = \frac{d}{dx} (2x+1)^{-1} = -1(2x+1)^{-2} \times 2 = \frac{-2}{(2x+1)^2}$$

Note 1

$$RHS = \frac{(-2)^1 \cdot 1!}{(2x+1)^{1+1}} = \frac{-2 \cdot 1}{(2x+1)^2} = \frac{-2}{(2x+1)^2}$$

 $\therefore LHS = RHS$ (the statement is true for $n=1$)**Inductive hypothesis**Assume that the statement holds for $n = k$ and thus we have

$$\frac{d^k}{dx^k} \left(\frac{1}{2x+1} \right) = \frac{(-2)^k \cdot k!}{(2x+1)^{k+1}}$$

Inductive step

Note 2

When $n = k + 1$

$$\Rightarrow \frac{d^{k+1}}{dx^{k+1}} \left(\frac{1}{2x+1} \right) = \frac{d}{dx} \left[\frac{d^k}{dx^k} \left(\frac{1}{2x+1} \right) \right]$$

$$\text{but } \frac{d^k}{dx^k} \left(\frac{1}{2x+1} \right) = \frac{(-2)^k \cdot k!}{(2x+1)^{k+1}} \text{ from inductive hypothesis.}$$

$$\begin{aligned} \Rightarrow \frac{d^{k+1}}{dx^{k+1}} \left(\frac{1}{2x+1} \right) &= \frac{d}{dx} \left[\frac{(-2)^k \cdot k!}{(2x+1)^{k+1}} \right] \\ &= \frac{d}{dx} [(-2)^k \cdot k! \cdot (2x+1)^{-(k+1)}] \\ &= (-2)^k \cdot k! \cdot [-(k+1)](2x+1)^{-(k+1)-1} \times 2 \\ &= (-2) \cdot (-2)^k \cdot k! \cdot (k+1)(2x+1)^{-(k+2)} \\ &= (-2)^{k+1} (k+1) \cdot k! (2x+1)^{-(k+2)} \\ &= \frac{(-2)^{k+1} (k+1) \cdot k!}{(2x+1)^{k+2}} \\ &= \frac{(-2)^{k+1} (k+1)!}{(2x+1)^{k+2}} \\ &= \frac{(-2)^{k+1} (k+1)!}{(2x+1)^{k+1+1}} \end{aligned}$$

Note 1

Note 3

= Note 2

Therefore , the statement is true for $n = k + 1$ **Conclusion**

Therefore the statement is true for all $n \in \mathbb{N}$

NOTES

$$1. \frac{d}{dx}[a(bx + c)^n] = an(bx + c)^{n-1} \times \frac{d}{dx}(bx + c) = an(bx + c)^{n-1} \times b$$

2. When $n = k + 1$, by direct substitution, we have

$$\frac{d^{k+1}}{dx^{k+1}} \left(\frac{1}{2x+1} \right) = \frac{(-2)^{k+1} \cdot (k+1)!}{(2x+1)^{k+1+1}}.$$

Note : we should not use direct substitution in the inductive step.

$$3. n! = n \times (n-1) \times (n-2) \times (n-3) \times \dots \times 3 \times 2 \times 1$$

$$\text{When } n = k, k! = k \times (k-1) \times (k-2) \times (k-3) \times \dots \times 3 \times 2 \times 1$$

$$\text{When } n = k + 1, (k+1)! = (k+1) \times k \times (k-1) \times (k-2) \times (k-3) \times \dots \times 3 \times 2 \times 1$$

$$\text{Therefore } (k+1)! = (k+1) \times k!$$

For example,

$$5! = 5 \times 4 \times 3 \times 2 \times 1 = 120$$

&

$$5! = 5 \times 4! = 5 \times (4 \times 3 \times 2 \times 1) = 5 \times 24 = 120$$

1.5 Divisions

In this section, we need to understand the term **divisible**. If a statement $P(n)$ is divisible by N where n and N are positive integers (natural numbers), then $P(n) \div N$ is an integer. Let that integer be **a**.

$$\gg \frac{P(n)}{N} = a, \text{ which implies that } P(n) = Na$$

So if we are given a question "Prove by induction that $P(n)$ is divisible by N ", the first thing to do is to equate $P(n)$ to Na and then prove by induction that $P(n) = Na$ for some $a \in \mathbb{Z}$

Example 1

Prove by induction that $11^n - 1$ is divisible by 10 for all $n \in \mathbb{N}$.

Solution

We are asked to prove that $11^n - 1 = 10a$ for some integer a

Initial Step

When $n = 1$

$$LHS = 11^1 - 1 = 10 = 10(1) = RHS$$

\therefore the statement is true for $n = 1$

When $n = 2$

$$LHS = 11^2 - 1 = 120 = 10(12) = RHS$$

\therefore the statement is true for $n = 2$

When $n = 3$

$$LHS = 11^3 - 1 = 1330 = 10(133) = RHS$$

\therefore the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$11^k - 1 = 10a$$

Inductive step

When $n = k + 1$

$$\Rightarrow P(k + 1) = 11^{k+1} - 1 = 11^k \cdot 11^1 - 1$$

$$\Rightarrow P(k + 1) = 11 \cdot 11^k - 1$$

But $11^k = 10a + 1$ from assumption

$$\Rightarrow P(k + 1) = 11(10a + 1) - 1 = 11 \cdot 10a + 11 - 1$$

$$\Rightarrow P(k + 1) = 10 \cdot 11a + 10 \quad \text{NB} \sim \text{multiplication is commutative i.e } 11 \times 10 = 10 \times 11$$

$$\Rightarrow \underline{\underline{P(k + 1) = 10[11a + 1]}}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Example 2

Prove by induction that $n^5 - n$ is divisible by 5

Solution**Initial Step**

When $n = 1$

$$LHS = 1^5 - 1 = 0 = 5(0)$$

\therefore the statement is true for $n = 1$

When $n = 2$

$$LHS = 2^5 - 2 = 30 = 5(6)$$

\therefore the statement is true for $n = 2$

When $n = 3$

$$LHS = 3^5 - 3 = 240 = 5(48)$$

\therefore the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$k^5 - k = 5a$$

Inductive step

When $n = k + 1$

$$\Rightarrow P(k + 1) = (k + 1)^5 - (k + 1)$$

$$\Rightarrow P(k + 1) = k^5 + 5k^4 + 10k^3 + 10k^2 + 5k + 1 - (k + 1)$$

$$\Rightarrow P(k + 1) = k^5 + 5k^4 + 10k^3 + 10k^2 + 5k + 1 - k - 1$$

$$\Rightarrow P(k + 1) = (k^5 - k) + 5k^4 + 10k^3 + 10k^2 + 5k$$

But $k^5 - k = 5a$ from assumption

$$\Rightarrow P(k+1) = 5a + 5k^4 + 10k^3 + 10k^2 + 5k$$

$$\Rightarrow \underline{P(k+1) = 5[a + k^4 + 2k^3 + 2k^2 + k]}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Example 3

Prove by induction that $n^3 - n$ is divisible by 6

Solution

Initial Step

When $n = 1$

$$LHS = 1^3 - 1 = 0 = 6(0)$$

\therefore the statement is true for $n = 1$

When $n = 2$

$$LHS = 2^3 - 2 = 6 = 6(1)$$

\therefore the statement is true for $n = 2$

When $n = 3$

$$LHS = 3^3 - 3 = 24 = 6(4)$$

\therefore the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$k^3 - k = 6a$$

Inductive step

When $n = k + 1$

$$\Rightarrow P(k+1) = (k+1)^3 - (k+1)$$

$$\Rightarrow P(k+1) = k^3 + 3k^2 + 3k + 1 - (k+1)$$

$$\Rightarrow P(k+1) = k^3 + 3k^2 + 3k - k$$

$$\Rightarrow P(k+1) = (k^3 - k) + 3(k^2 + k)$$

But $k^3 - k = 6a$ from assumption

$$\Rightarrow P(k+1) = 6a + 3(k^2 + k)$$

$\sim k^2 + k$ is even for all $k \in \mathbb{N}$

Proof

Using proof by cases

When k is even i.e $k = 2m$ for some $m \in \mathbb{Z}^+$

then $k^2 + k = (2m)^2 + 2m = 4m^2 + 2m = 2[2m^2 + m]$ thus is divisible by 2 .

When k is odd i.e $k = 2m - 1$ for some $m \in \mathbb{Z}^+$

then $k^2 + k = (2m - 1)^2 + (2m - 1) = 4m^2 - 4m + 1 + 2m - 1 = 4m^2 - 2m = 2[m^2 - m]$ thus is divisible by 2 .

So this implies that $k^2 + k = 2b$ for some $b \in \mathbb{Z}^+$

$$\Rightarrow P(k+1) = 6a + 3(2b) = 6a + 6b = 6[a + b]$$

$$\Rightarrow \underline{\underline{P(k+1) = 6[a + b]}}$$

Therefore , the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Example 4

Prove by induction that $6^{2n-1} + 8^{2n-1}$ is divisible by 14

Solution

Initial Step

When $n = 1$

$$LHS = 6^{2(1)-1} + 8^{2(1)-1} = 6^1 + 8^1 = 14 = 14(1)$$

\therefore the statement is true for $n = 1$

When $n = 2$

$$LHS = 6^{2(2)-1} + 8^{2(2)-1} = 6^3 + 8^3 = 728 = 14(52)$$

\therefore the statement is true for $n = 2$

When $n = 3$

$$LHS = 6^{2(3)-1} + 8^{2(3)-1} = 6^5 + 8^5 = 40\,544 = 14(2\,896)$$

\therefore the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$6^{2k-1} + 8^{2k-1} = 14a$$

Inductive step

When $n = k + 1$

$$\Rightarrow P(k+1) = 6^{2(k+1)-1} + 8^{2(k+1)-1}$$

$$\Rightarrow P(k+1) = 6^{2k+2-1} + 8^{2k+2-1}$$

$$\Rightarrow P(k+1) = 6^{2k-1+2} + 8^{2k-1+2}$$

$$\Rightarrow P(k+1) = 6^{2k-1} \cdot 6^2 + 8^{2k-1} \cdot 8^2$$

$$\Rightarrow P(k+1) = 36 \cdot 6^{2k-1} + 64 \cdot 8^{2k-1}$$

But $6^{2k-1} + 8^{2k-1} = 14a$ from assumption

NB ~ We can make 6^{2k-1} or 8^{2k-1} the subject of formula

$$\gg 6^{2k-1} = 14a - 8^{2k-1}$$

$$\Rightarrow P(k+1) = 36 \cdot (14a - 8^{2k-1}) + 64 \cdot 8^{2k-1}$$

$$\Rightarrow P(k+1) = 36 \cdot 14a - 36 \cdot 8^{2k-1} + 64 \cdot 8^{2k-1}$$

$$\Rightarrow P(k+1) = 14 \cdot 36a + 28 \cdot 8^{2k-1}$$

$$\text{NB} \sim -36x + 64x = 28x$$

$$\Rightarrow \underline{\underline{P(k+1) = 14[36a + 2 \cdot 8^{2k-1}]}}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3, \dots$, for $n = k$ and for $n = k + 1$

Example 5

Prove by induction that $3^{n+1} \cdot 2^{6n+6} + 9 \cdot 3^{3n-1}$ is divisible by 15

Solution

Initial Step

When $n = 1$

$$LHS = 3^{1+1} \cdot 2^{6(1)+6} + 9 \cdot 3^{3(1)-1} = 3^2 \cdot 2^{12} + 9 \cdot 3^2 = 36 \cdot 945 = 15(2 \cdot 463)$$

\therefore the statement holds for $n = 1$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$3^{k+1} \cdot 2^{6k+6} + 9 \cdot 3^{3k-1} = 15a$$

Inductive step

$$\Rightarrow P(k+1) = 3^{(k+1)+1} \cdot 2^{6(k+1)+6} + 9 \cdot 3^{3(k+1)-1}$$

$$\Rightarrow P(k+1) = 3^{k+1+1} \cdot 2^{6k+6+6} + 9 \cdot 3^{3k-1+3}$$

$$\Rightarrow P(k+1) = 3^{k+1} \cdot 3^1 \cdot 2^{6k+6} \cdot 2^6 + 9 \cdot 3^{3k-1} \cdot 3^3$$

$$\Rightarrow P(k+1) = 192 \cdot 3^{k+1} \cdot 2^{6k+6} + 243 \cdot 3^{3k-1}$$

But $3^{k+1} \cdot 2^{6k+6} = 15a - 9 \cdot 3^{3k-1}$ from assumption

$$\Rightarrow P(k+1) = 192 \cdot (15a - 9 \cdot 3^{3k-1}) + 243 \cdot 3^{3k-1}$$

$$\Rightarrow P(k+1) = 192 \cdot 15a - 192 \cdot 9 \cdot 3^{3k-1} + 243 \cdot 3^{3k-1}$$

$$\Rightarrow P(k+1) = 15 \cdot 192a - 1728 \cdot 3^{3k-1} + 243 \cdot 3^{3k-1}$$

$$\Rightarrow P(k+1) = 15 \cdot 192a - 1485 \cdot 3^{3k-1}$$

$$\Rightarrow \underline{\underline{P(k+1) = 15[192a - 99 \cdot 3^{3k-1}]}}$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$ since the statement is true for $n = 1, 2, 3$, \dots , for $n = k$ and for $n = k + 1$

EXERCISE 2

1. Prove the following statements by mathematical induction for all $n \in \mathbb{N}$

- (a) $n^2 + n$ is divisible by 2
- (b) $7^n - 3^n$ is divisible by 4
- (c) $2 \cdot 17^n - 2$ is divisible by 32
- (d) $3^{2n+1} - 3$ is divisible by 24
- (e) $12^n + 2 \cdot 3^{n+1}$ is divisible by 6
- (f) $n^4 + 10n^3 + 35n^2 + 50n + 24$ is divisible by 8
- (g) $3^{n+1} \cdot 2^{2n+2} + 2 \cdot 3^{n+2}$ is divisible by 18

2. Prove the following statements by mathematical induction for all $n \in \mathbb{N}$

- (a) $\frac{d^n(\ln 9x)}{dx^n} = \frac{(-1)^{n+1} \cdot (n-1)!}{x^n}$
- (b) $\frac{d^n(\sin rx)}{dx^n} = r^2 \sin\left(rx + \frac{n}{2}\pi\right)$

3. Prove by induction that $\frac{d}{dx}(3x^n + 5e^{nx}) = 3nx^{n-1} + 5ne^{nx}$ for all $n \in \mathbb{N}$

4. Prove by induction that $n^2 + 7n + 12$ is even for all $n \in \mathbb{N}$

1.6 Inequalities

In this section , we should know laws of inequalities . An inequality is used to compare two values . For example , if we are given that $a < b$, it means a is less than b , $a > b$ means a is greater than b , ...

There are many laws of inequalities and in this section the most important law is the **transitive law**. In inequalities , the transitive law states that :

Law 1 : Transitive law

If $a < b$ and $b < c$, then it implies that $a < c$ and the reverse is true

For example , if Victoria is younger than Peace and Peace is younger than Austin , then its obvious that Victoria is younger than Austin.

The following example is another example of transitive law

Another example of transitive law

If $a < b$ and $b = c$, then $a < c$

So if we are given $a < b = c = d < e = f < g < h = i < \dots < y = z$, then using the transitive law , it implies that $a < z$.

The following laws are also useful in this section.

Law 2

- (a) If $b < c$, then $a + b < a + c$, and
- (b) If $b > c$, then $a + b > a + c$

Law 3

- (a) If b is positive , then $a + b > a$, and
- (b) If b is negative , then $a + b < a$

Law 4

(a) If $a > 0$ and $b > c$, then $ab > ac$

(b) If $a < 0$ and $b > c$, then $ab < ac$

Law 5

If a and b are both positive or negative and $a < b$, then $\frac{1}{a} > \frac{1}{b}$ and the reverse is true

Example 1

Prove by induction that $n^2 > n$ for $n > 1$

Solution**Initial Step**

NB ~ We start from $n = 2$ since $n > 1$

When $n = 2$

$$LHS = 2^2 = 4$$

$$RHS = 2$$

$\therefore LHS > RHS$, the statement is true for $n = 2$

When $n = 3$

$$LHS = 3^2 = 9$$

$$RHS = 3$$

$\therefore LHS > RHS$, the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$k^2 > k$$

Inductive step

NB ~ We want to prove that $(k+1)^2 > (k+1)$. So we start from $(k+1)^2$ to $k+1$

When $n = k + 1$

$$\Rightarrow LHS = (k + 1)^2$$

$$\Rightarrow LHS = k^2 + 2k + 1$$

But $k^2 > k$ from the assumption

$$\Rightarrow LHS = k^2 + 2k + 1 > k + 2k + 1$$

(using Law 2(b))

$$\Rightarrow LHS > k + 1 + 2k$$

(transitive law)

$\Rightarrow LHS > k + 1 + 2k > k + 1$ (using Law 3(a) since $2k$ is positive [$k > 1 \Rightarrow 2k > 2$ & thus $2k > 0$ since $2 > 0$])

$$\Rightarrow LHS > k + 1$$

(Using transitive law)

$$\Rightarrow (k + 1)^2 > (k + 1)$$

Therefore , the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$

Example 2

Prove by induction that $2^{n-1} < (n + 1)!$

Solution

Initial Step

When $n = 1$

$$LHS = 2^{1-1} = 2^0 = 1$$

$$RHS = (1 + 1)! = 2! = 2$$

$\therefore LHS < RHS$, the statement is true for $n = 1$

When $n = 2$

$$LHS = 2^{2-1} = 2^1 = 2$$

$$RHS = (2 + 1)! = 3! = 6$$

$\therefore LHS < RHS$, the statement is true for $n = 2$

When $n = 3$

$$LHS = 2^{3-1} = 2^2 = 4$$

$$RHS = (3 + 1)! = 4! = 24$$

$\therefore LHS < RHS$, the statement is true for $n = 3$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$2^{k-1} < (k + 1)!$$

Inductive step

When $n = k + 1$

NB ~ We want to prove that $2^{k+1-1} < (k + 1 + 1)!$. So we start from 2^{k+1-1} to $(k + 1 + 1)!$

$$\Rightarrow LHS = 2^{k+1-1} = 2^{k-1+1} = 2 \cdot 2^{k-1}$$

$$\Rightarrow LHS = 2 \cdot 2^{k-1}$$

But $2^{k-1} < (k + 1)!$ from assumption

$$\Rightarrow LHS = 2 \cdot 2^{k-1} < 2(k + 1)!$$

(Law 4(a))

$$\Rightarrow LHS < 2 \cdot (k + 1)!$$

(Using transitive law)

Since $k \in \mathbb{N}$, then $k > 0$, which is the same as $0 < k$. Adding 2 on both sides , we have $2 < (k + 2)$. Multiplying by $(k+1)!$ both sides we have $2 \cdot (k + 1)! < (k + 2) \cdot (k + 1)!$.

$$\Rightarrow LHS < 2 \cdot (k+1)! < (k+2) \cdot (k+1)!$$

$$\Rightarrow LHS < (k+2) \cdot (k+1)!$$

(Using transitive law)

$$\Rightarrow LHS < (k+2) \cdot (k+1) \cdot k \cdot (k-1) \cdot \dots \cdot 3 \cdot 2 \cdot 1$$

$$\Rightarrow LHS < (k+2)!$$

$$\Rightarrow LHS < (k+1+1)!$$

$$\Rightarrow 2^{k+1-1} < (k+1+1)!$$

Therefore, the statement is true for $n = k+1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$

Example 3

Prove by induction that $2^n \geq n^2$ for $n \geq 4$

Solution

Initial Step

When $n = 4$

$$LHS = 2^4 = 16$$

$$RHS = 4^2 = 16$$

$\therefore LHS \geq RHS \sim$ the statement is true for $n = 4$

When $n = 5$

$$LHS = 2^5 = 32$$

$$RHS = 5^2 = 25$$

$\therefore LHS \geq RHS \sim$ the statement is true for $n = 5$

Assumption Step

Assume that the statement holds for $n = k$ and thus we have

$$2^k \geq k^2$$

Inductive step

NB ~ We want to prove that $2^{k+1} \geq (k+1)^2$. So we start from 2^{k+1} to $(k+1)^2$

$$\Rightarrow LHS = 2^{k+1} = 2 \cdot 2^k$$

But $2^k \geq k^2$ from assumption

$$\Rightarrow LHS = 2 \cdot 2^k \geq 2 \cdot k^2 = k^2 + k^2$$

$$\Rightarrow LHS \geq k^2 + k^2$$

But we are given that $k \geq 4$ which implies that $k^2 \geq 4k$

$$\Rightarrow LHS \geq k^2 + k^2 \geq k^2 + 4k$$

$$\Rightarrow LHS \geq k^2 + 2k + 2k$$

But $k \geq 4$ which implies that $2k \geq 8$

$$\Rightarrow LHS \geq k^2 + 2k + 2k \geq k^2 + 2k + 8$$

$$\Rightarrow LHS \geq k^2 + 2k + 8 \geq k^2 + 2k + 1 \quad (\text{since } 8 \geq 1)$$

$$\Rightarrow LHS \geq k^2 + 2k + 1 = (k+1)^2$$

$$\Rightarrow 2^{k+1} \geq (k+1)^2$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \geq 4$ where $n \in \mathbb{N}$ since the statement is true for $n = 4, 5, \dots$, for $n = k$ and for $n = k + 1$

Example 4

Prove by mathematical induction that $|\sin nx| \leq n|\sin x|$ for all $n \in \mathbb{N}$

Solution**Initial Step**When $n = 1$

$$LHS = |\sin 1x| = |\sin x|$$

$$RHS = 1|\sin x| = |\sin x|$$

$\therefore LHS \leq RHS$ (the statement is true for $n=1$)

nb ~ $LHS \leq RHS$ means $LHS = RHS$ or $LHS < RHS$

When $n = 2$

$$LHS = |\sin 2x| = |2\sin x \cos x| = 2|\sin x||\cos x|$$

$$RHS = 2|\sin x|$$

$\therefore LHS \leq RHS$ (the statement is true for $n=2$)

NOTE 1**Inductive hypothesis**

Assume that the statement holds for $n = k$ and thus we have

$$|\sin kx| \leq k|\sin x|$$

Inductive stepWhen $n = k + 1$ **NOTE A**

$$\Rightarrow LHS = |\sin(k+1)x|$$

$$= |\sin(kx + x)|$$

by expanding $(k+1)x$

$$= |\sin kx \cos x + \cos kx \sin x|$$

using compound angle formula

$$\leq |\sin kx \cos x| + |\cos kx \sin x|$$

using triangle inequality (NOTE 2)

$$\leq |\sin kx||\cos x| + |\cos kx||\sin x|$$

using transitive law (NOTE 3)

$$\text{But } |\sin kx| \leq k|\sin x|$$

from inductive hypothesis

$$\Rightarrow LHS \leq k|\sin x||\cos x| + |\cos kx||\sin x|$$

$$\text{But } |\cos kx| \leq 1 \text{ and } |\cos x| \leq 1$$

$$\Rightarrow k|\sin x||\cos x| + |\cos kx||\sin x| \leq k|\sin x| \cdot 1 + 1 \cdot |\sin x| \text{ using transitive law}$$

$$\Rightarrow LHS \leq k|\sin x| + |\sin x| = (k+1)|\sin x|$$

$$\leq (k+1)|\sin x| = RHS$$

$$\Rightarrow LHS \leq RHS$$

$$\Rightarrow |\sin(k+1)x| \leq (k+1)|\sin x|$$

Therefore, the statement is true for $n = k + 1$

Conclusion

Therefore the statement is true for all $n \in \mathbb{N}$

NOTES FOR EXAMPLE 4

NOTE A

- By direct substitution, when $n = k + 1$, then :

$$|\sin(k+1)| \leq (k+1)|\sin x|$$
- So we must prove that $|\sin(k+1)| \leq (k+1)|\sin x|$ in the inductive step (do not use direct substitution).
- We must apply inductive hypothesis in the inductive step.
- NB ~ You should know **Laws of Inequalities** when proving mathematical induction statements with inequalities.

NOTE 1

- We know that cosine of any angle ranges from -1 to 1 i.e $-1 \leq \cos x \leq 1$, which implies that $|\cos x| \leq 1$.
- We also know that the modulus of any function is positive (or equal to 0) i.e $|\sin x|$ is positive. If we multiply 2 positive numbers the result is positive (direct numbers) and thus $2|\sin x|$ is positive.

- In Laws of inequalities , there is a Laws which states that :

$$\text{If } a \leq b \text{ and } c \geq 0, \text{ then } ac \leq bc$$

This means that if we multiply both sides of an inequality by a positive number , then the inequality sign will not change.
- Using the Law above,

$$|\cos x| \leq 1 \text{ and } 2|\sin x| \geq 0, \text{ then } \underline{2|\sin x||\cos x| \leq 2|\sin x|}, \text{ and therefore } LHS \leq RHS$$

when $n = 2$

NOTE 2

- Triangle inequality states that

$$|a + b| \leq |a| + |b|$$

NOTE 3

- Transitive law states that

$$\text{If } a \leq b \text{ and } b \leq c, \text{ then } a \leq c \quad \& \quad \text{If } a \geq b \text{ and } b \geq c,$$

then $a \geq c$
- This implies that if $a \leq b$ and $b = c$, then $a \leq c$
- Therefore if $LHS \leq |\sin x \cos x| + |\cos x \sin x|$ and $|\sin x \cos x| + |\cos x \sin x| = |\sin x||\cos x| + |\cos x||\sin x|$, then $LHS \leq |\sin x||\cos x| + |\cos x||\sin x|$

1.7 MATHEMATICAL INDUCTION QUESTIONS

1. Prove by induction that $(1+x)^n \geq 1+nx$ for $x > -1$ and for all $n \in \mathbb{N}$
2. Prove by induction that $\sum_{r=1}^n \sin rx = \frac{\sin \frac{1}{2}(n+1)x \sin \frac{1}{2}nx}{\sin \frac{1}{2}x}$ for all $n \in \mathbb{N}$
3. Prove by induction that $\prod_{r=1}^n r^2 = (n!)^2$ for all $n \in \mathbb{N}$
4. Prove by using the method of mathematical induction that $12^{n-1} + 25^n$ is divisible by 13 for all $n \in \mathbb{N}$
5. Prove by induction that $12^n + 8^{n+1} - 2^{n+1}$ is divisible by 6 for all $n \in \mathbb{N}$
6. Prove by using the principle of mathematical induction that $\sum_{r=1}^n a + (r-1)d = \frac{n}{2}[2a + (n-1)d]$ where a and d are constants, and $n \in \mathbb{N}$
7. Given that x and y are positive, prove by induction that $(x+y)^n \geq x^n + y^n$ for all $n \in \mathbb{N}$
8. Prove by induction that $\frac{d^n(x^2 e^{rx})}{dx^n} = r^n x^2 e^{rx} + 2nr^{n-1}x e^{rx} + n(n-1)r^{n-2}e^{rx}$ for all $n \in \mathbb{Z}^+$
9. Prove by induction that $\frac{d^n(x \sin x)}{dx^n} = x \sin(x + \frac{n}{2}\pi) + n \sin(x + \frac{n-1}{2}\pi)$ for all $n \in \mathbb{Z}^+$
10. Prove the following statements by using the method of mathematical induction
 - (a) $10^n - 1$ is divisible by 9 for all $n \in \mathbb{N}$
 - (b) $x^n - 1$ is divisible by $(x-1)$ for all $n \in \mathbb{N}$
11. (a) Show by using the principle of mathematical induction that $n^3 + 9n^2 + 26n + 24$ is divisible by 6 for all $n \in \mathbb{N}$
 (b) Hence, prove that $n^4 + 10n^3 + 35n^2 + 50n + 24$ is divisible by 24 for all $n \in \mathbb{N}$ using mathematical induction
12. Prove by induction that $n^2 + 3n + 3^{n^2+n}$ is divisible by 2 for all $n \in \mathbb{N}$
13. Given $A = \begin{pmatrix} 2 & 9 \\ 1 & 2 \end{pmatrix}$, prove by induction that

$$A^n = \begin{pmatrix} \frac{1}{2} \cdot (-1)^n + \frac{1}{2} \cdot 5^n & \frac{3}{2} \cdot (-1)^{n+1} + \frac{3}{2} \cdot 5^n \\ \frac{1}{6} \cdot (-1)^{n+1} + \frac{1}{6} \cdot 5^n & \frac{1}{2} \cdot (-1)^n + \frac{1}{2} \cdot 5^n \end{pmatrix}$$



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