

1. (a) Prove by **induction** that, for all integers $n \geq 2$,

$$\frac{1^2}{2!} + \frac{2^2}{3!} + \frac{3^2}{4!} + \cdots + \frac{n^2}{(n+1)!} \leq 2 - \frac{2n}{(n+1)!}. \quad (1)$$

- (b) Prove that in fact inequality (1) holds for all integers $n \geq 1$.

- (c) Find the smallest real number A so that, for all integers $n \geq 1$,

$$\frac{1^2}{2!} + \frac{2^2}{3!} + \frac{3^2}{4!} + \cdots + \frac{n^2}{(n+1)!} \leq A - \frac{2n}{(n+1)!}.$$

- (a) *Basis step.* When $n = 2$ inequality (1) is

$$\frac{1^2}{2!} + \frac{2^2}{3!} \leq 2 - \frac{4}{3!}$$

which is

$$\frac{1}{2} + \frac{4}{6} \leq 2 - \frac{4}{6}, \quad \text{that is } \frac{7}{6} \leq \frac{8}{6},$$

which is true.

Inductive step. Assume that inequality (1) holds for some integer $n = k$, where $k \geq 2$.

We want to prove that inequality (1) holds for $n = k + 1$. So we are assuming that

$$\frac{1^2}{2!} + \frac{2^2}{3!} + \frac{3^2}{4!} + \cdots + \frac{k^2}{(k+1)!} \leq 2 - \frac{2k}{(k+1)!},$$

and we want to prove that

$$\frac{1^2}{2!} + \frac{2^2}{3!} + \frac{3^2}{4!} + \cdots + \frac{(k+1)^2}{(k+2)!} \leq 2 - \frac{2(k+1)}{(k+2)!}. \quad (2)$$

Well,

$$\begin{aligned} \frac{1^2}{2!} + \frac{2^2}{3!} + \cdots + \frac{(k+1)^2}{(k+2)!} &= \frac{1^2}{2!} + \frac{2^2}{3!} + \cdots + \frac{k^2}{(k+1)!} + \frac{(k+1)^2}{(k+2)!} \\ &\leq 2 - \frac{2k}{(k+1)!} + \frac{(k+1)^2}{(k+2)!} \quad \text{by our assumption} \\ &= 2 - \frac{2k(k+2) - (k+1)^2}{(k+2)!} \\ &= 2 - \frac{2k^2 + 4k - k^2 - 2k - 1}{(k+2)!} \\ &= 2 - \frac{k^2 + 2k - 1}{(k+2)!}. \end{aligned}$$

So in order to prove (2), we would like to prove that

$$2 - \frac{k^2 + 2k - 1}{(k+2)!} \leq 2 - \frac{2(k+1)}{(k+2)!} .$$

This is equivalent successively to

$$\begin{aligned} -\frac{k^2 + 2k - 1}{(k+2)!} &\leq -\frac{2(k+1)}{(k+2)!} , \\ \frac{k^2 + 2k - 1}{(k+2)!} &\geq \frac{2(k+1)}{(k+2)!} , \end{aligned}$$

and thus to

$$k^2 + 2k - 1 \geq 2k + 2, \quad \text{that is, } k^2 \geq 3,$$

which is true since $k \geq 2$. This finishes the proof of the inductive step. Thus inequality (1) holds for all integers $n \geq 2$.

(b) When $n = 1$, inequality (1) says

$$\frac{1^2}{2!} \leq 2 - \frac{2}{2!}$$

which is $1/2 \leq 1$, which is true. Since in part (a) we proved that inequality (1) holds for all integers $n \geq 2$, we now know it holds for all integers $n \geq 1$. Notice that, since the inductive step needed that $k \geq 2$, to prove inequality (1) for all $n \geq 1$ we need both cases $n = 1$ and $n = 2$ in the basis step.

(c) The inductive step in the proof in part (a) works just the same if the 2 right after the inequality sign is replaced with any number A . So the inequality in part (c) will hold for all integers $n \geq 1$ provided that it holds for $n = 1$ and $n = 2$, which is the basis step. When $n = 1$ the inequality in (c) says

$$\frac{1^2}{2!} \leq A - \frac{2}{2!}$$

which simplifies to $A \geq 3/2$. When $n = 2$ the inequality in (c) says

$$\frac{1^2}{2!} + \frac{2^2}{3!} \leq A - \frac{4}{3!}$$

which simplifies to $A \geq 1/2 + 4/6 + 4/6 = 11/6$. We need both of these to hold, so the smallest A that will work is $A = \mathbf{11/6}$.

2. You are given the following “while” loop:

[Pre-condition: m is a nonnegative integer, $a = 0$, $b = 1$, $c = 2$, $i = 0$.]

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while ( $i \neq m$ )
  1.  $a := b$ 
  2.  $b := c$ 
  3.  $c := 2b - a$ 
  4.  $i := i + 1$ 
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end while

[Post-condition: $c = m + 2$.]

Loop invariant: $I(n)$ is “ $a = n$, $b = n + 1$, $c = n + 2$, $i = n$ ”.

- (a) Prove the correctness of this loop with respect to the pre- and post-conditions.
- (b) Suppose the “while” loop is as above, except that the pre-condition is replaced by: m is a nonnegative integer, $a = 1$, $b = 3$, $c = 5$, $i = 0$. Find a post-condition that gives the final value of c , and an appropriate loop invariant, and prove the correctness of this loop.

- (a) We first need to check that the loop invariant holds when $n = 0$. $I(0)$ says $a = 0$, $b = 1$, $c = 2$ and $i = 0$, and these are all true by the pre-conditions.

So now assume that the loop invariant $I(k)$ holds for some integer $k \geq 0$, $k < m$. We want to prove that $I(k + 1)$ holds, that is, that the loop invariant will still hold after one more pass through the loop. So we are assuming that $a = k$, $b = k + 1$, $c = k + 2$ and $i = k$, and we now go through the loop. Step 1 sets a equal to $b = k + 1$, then step 2 sets b equal to $c = k + 2$, then step 3 sets c equal to $2b - a = 2(k + 2) - (k + 1) = k + 3$, then step 4 sets i equal to $k + 1$. This means that $I(k + 1)$ is true, as required.

Finally the loop stops when $i = m$, and we need to check that at that point the post-condition is satisfied. When $i = m$ it means that the loop invariant $I(m)$ must hold, so from $I(m)$ we know that $c = m + 2$ as required.

- (b) If we set the variables to their pre-condition values of $a = 1$, $b = 3$, $c = 5$ and $i = 0$, and run through the loop, the new values we get are $a = 3$, $b = 5$, $c = 2(5) - 3 = 7$, and $i = 1$. From this (or by running through the loop once or twice more to collect more evidence) we can guess that the loop invariant we want will be

$$I(n) : a = 2n + 1, b = 2n + 3, c = 2n + 5, i = n,$$

and the post-condition value of c ought to be $c = 2m + 5$. This choice of $I(n)$ becomes $a = 1$, $b = 3$, $c = 5$ and $i = 0$ when $n = 0$, so the pre-condition is satisfied.

So now we assume that the new loop invariant $I(k)$ holds for some integer $k \geq 0$, $k < m$, and we want to prove that $I(k + 1)$ holds. So we are assuming that $a = 2k + 1$, $b = 2k + 3$, $c = 2k + 5$ and $i = k$, and we now go through the loop. Step 1 sets a equal to $b = 2k + 3 = 2(k + 1) + 1$, then step 2 sets b equal to $c = 2k + 5 = 2(k + 1) + 3$, then step 3 sets c equal to $2b - a = 2(2k + 5) - (2k + 3) = 2k + 7 = 2(k + 1) + 5$, then step 4 sets i equal to $k + 1$. This means that $I(k + 1)$ is true, as required.

Finally the loop stops when $i = m$, and we need to check that at that point the post-condition is satisfied. When $i = m$ it means that the loop invariant $I(m)$ must hold, so from $I(m)$ we know that $c = 2m + 5$ as required.

3. Prove or disprove each of the following six statements. Proofs should use the “element” methods given in Section 5.2. [Note: $\mathcal{P}(X)$ denotes the power set of the set X .]

- (a) For all sets A, B, C , $(A - B) \times C \subseteq (A \times C) - (B \times C)$.
- (b) For all sets A, B, C , $(A \times C) - (B \times C) \subseteq (A - B) \times C$.
- (c) For all sets A, B, C , $(A - B) \times C = (A \times C) - (B \times C)$.
- (d) For all sets A and B , $\mathcal{P}(A - B) \subseteq \mathcal{P}(A) - \mathcal{P}(B)$.
- (e) For all sets A and B , $\mathcal{P}(A) - \mathcal{P}(B) \subseteq \mathcal{P}(A - B)$.
- (f) For all sets A and B , $\mathcal{P}(A - B) = \mathcal{P}(A) - \mathcal{P}(B)$.

(a) This inequality is **true**. Here is a proof.

Let A, B, C be arbitrary sets. Note that the left side of this inequality is a Cartesian product, which means that its elements will be ordered pairs. So let (a, c) be an arbitrary element of $(A - B) \times C$. This means that $a \in A - B$ and $c \in C$. Since $a \in A - B$, this means that $a \in A$ and $a \notin B$. Since $a \in A$ and $c \in C$, we get that $(a, c) \in A \times C$. But since $a \notin B$, we know that (a, c) cannot be an element of $B \times C$. Since $(a, c) \in A \times C$ but $(a, c) \notin B \times C$, we know $(a, c) \in (A \times C) - (B \times C)$. Therefore $(A - B) \times C \subseteq (A \times C) - (B \times C)$.

(b) Similarly, this inequality is **true**, and we can reverse our steps in part (a) to get a proof.

Let (a, c) be an arbitrary element of $(A \times C) - (B \times C)$. This means that $(a, c) \in A \times C$ but $(a, c) \notin B \times C$. Since $(a, c) \in A \times C$, we know that $a \in A$ and $c \in C$. But since $(a, c) \notin B \times C$ although $c \in C$, we also know $a \notin B$. Thus $a \in A$ and $a \notin B$, which means $a \in A - B$. Thus $(a, c) \in (A - B) \times C$. Therefore $(A \times C) - (B \times C) \subseteq (A - B) \times C$.

(c) Since the inequalities in parts (a) and (b) both hold, we get that the equality in (c) holds for all sets A, B, C .

(d) This inequality is **false** no matter what sets we choose for A and B ! To see this, let A and B be any sets. Notice that the empty set $\emptyset \subseteq A - B$ regardless of what A and B are, so $\emptyset \in \mathcal{P}(A - B)$. However, since $\emptyset \in \mathcal{P}(A)$ and $\emptyset \in \mathcal{P}(B)$, we get $\emptyset \notin \mathcal{P}(A) - \mathcal{P}(B)$. Therefore $\mathcal{P}(A - B) \not\subseteq \mathcal{P}(A) - \mathcal{P}(B)$.

Note. You can prove that if X is any *nonempty* set so that $X \in \mathcal{P}(A - B)$, then $X \in \mathcal{P}(A) - \mathcal{P}(B)$. So the only counterexample to the inequality in part (d) is the empty set.

(e) This inequality is also **false**, but counterexamples are easier to find. For example, let $A = \{1, 2\}$ and $B = \{1\}$. Then $\{1, 2\} \subseteq A$ and $\{1, 2\} \not\subseteq B$, so $\{1, 2\} \in \mathcal{P}(A)$ and $\{1, 2\} \notin \mathcal{P}(B)$, so $\{1, 2\} \in \mathcal{P}(A) - \mathcal{P}(B)$. However $A - B = \{2\}$, so $\{1, 2\} \notin \mathcal{P}(A - B)$. Therefore $\mathcal{P}(A) - \mathcal{P}(B) \not\subseteq \mathcal{P}(A - B)$.

(f) Since the inequality in (e) (or (d)) fails, the equality in (f) fails too.