

Proof of the principle of mathematical induction

First recall the well-ordering axiom:

Axiom 16 (WO). $(S \subseteq \mathbb{Z}) \wedge (S \neq \emptyset) \wedge (\forall x \in S \ 0 < x) \Rightarrow (\exists m \in S \ \forall x \in S \ m \leq x)$

In the above statement of Axiom 16 we used a common convention that the exclusive disjunction $(m < x) \oplus (m = x)$ is abbreviated as $m \leq x$.

In the next theorem the universe of discourse is the set \mathbb{Z}_+ of positive integers.

Theorem 1. Let $P(n)$ be a propositional function involving a positive integer n . Then

$$P(1) \wedge \left(\forall k (P(k) \Rightarrow P(k+1)) \right) \Rightarrow \forall n P(n)$$

Proof. We will prove the contrapositive:

$$\exists j \neg P(j) \Rightarrow \neg P(1) \vee \left(\exists k (P(k) \wedge \neg P(k+1)) \right) \quad (1)$$

Assume $\exists j \neg P(j)$. That is, assume that there exists $j \in \mathbb{Z}_+$ such that $\neg P(j)$. Now consider the set

$$S = \{n \in \mathbb{Z}_+ \mid \neg P(n)\}.$$

Clearly $S \subseteq \mathbb{Z}_+$ and $j \in S$. Therefore $S \subseteq \mathbb{Z}$ and $S \neq \emptyset$. Since $S \subseteq \mathbb{Z}_+$ we have $\forall x \in S \ 0 < x$. Hence

$$(S \subseteq \mathbb{Z}) \wedge (S \neq \emptyset) \wedge (\forall x \in S \ 0 < x)$$

is true. By the well-ordering axiom we conclude

$$\exists m \in S \ \forall x \in S \ m \leq x \quad (2)$$

Next we make two observations about the proposition (2). First, we notice that the proposition

$$\forall x \in S \ m \leq x$$

can be equivalent to

$$\forall x \ x \in S \Rightarrow m \leq x,$$

which is further equivalent to

$$\forall x \ x < m \Rightarrow x \notin S.$$

Thus (2) is equivalent to

$$\exists m \in S \quad \forall x (x < m \Rightarrow x \notin S) \quad (3)$$

Second, we notice that $m \in \mathbb{Z}_+$. Therefore, $(m = 1) \vee (1 < m)$. In other words, there are two cases for m : either $m = 1$ or $m > 1$. Consider these two cases separately.

Case 1. Assume $m = 1$. Then, since $m = 1 \in S$, we have that $\neg P(1)$ is true. Consequently,

$$\neg P(1) \vee \left(\exists k (P(k) \wedge \neg P(k + 1)) \right)$$

is true. Thus, we have proved the implication (1) in this case.

Case 2. Assume $m > 1$. Then $m - 1 > 0$ and thus $m - 1 \in \mathbb{Z}_+$. Define $k = m - 1$. Then $k \in \mathbb{Z}_+$. Further, since $k < m$, (3) implies $k \notin S$. Since $n \in S$ is equivalent to $(n \in \mathbb{Z}_+) \wedge (\neg P(n))$, $k \notin S$ is equivalent to $(k \notin \mathbb{Z}_+) \vee P(k)$. Since $k \in \mathbb{Z}_+$, the last disjunction implies that $P(k)$ is true. Recall that $k + 1 = m \in S$. Hence $\neg P(k + 1)$ is true. Thus we just proved that

$$\exists k (P(k) \wedge \neg P(k + 1))$$

Consequently,

$$\neg P(1) \vee \left(\exists k (P(k) \wedge \neg P(k + 1)) \right)$$

is true. Thus, we have proved the implication (1) in Case 2, as well. This completes the proof. \square