1. Prove that for all $n \in \mathbb{N}, \sum_{i=0}^{n} 2^{i}=2^{n+1}-1$.
2. Let $x \in \mathbb{R}$ with $x>-1$. Prove that for all $n \in \mathbb{N}, 1+n x \leq(1+x)^{n}$. (Hint: at some point, you might want to consider two cases, one where $x \geq 0$, and one where $-1<x<0$.)

## See last week's solutions for Problems 1 and 2.

3. Prove that for all $n \in \mathbb{N}, \frac{d^{n}}{d x^{n}}\left(x e^{x}\right)=(n+x) e^{x}$. (Hint: use the product rule.)

## Solution:

Proof. We proceed by induction on $n . P(n)$ is the statement $\frac{d^{n}}{d x^{n}}\left(x e^{x}\right)=(n+x) e^{x}$.
Base case: We want to prove $P(0)$, that is, $\frac{d^{0}}{d x^{0}}\left(x e^{x}\right)=(0+x) e^{x}$. The left hand side is simply $x e^{x}$, while the right hand side is also $x e^{x}$, so $P(0)$ is true.
Induction step: Let $n \in \mathbb{N}$, and assume that $P(n)$ holds-that is, that $\frac{d^{n}}{d x^{n}}\left(x e^{x}\right)=(n+x) e^{x}$.
We want to prove $P(n+1)$, that is, that $\frac{d^{n+1}}{d x^{n+1}}\left(x e^{x}\right)=((n+1)+x) e^{x}$.
Starting from the right hand side, we calculate:

$$
\begin{array}{rlr}
\frac{d^{n+1}}{d x^{n+1}}\left(x e^{x}\right) & =\frac{d}{d x}\left(\frac{d^{n}}{d x^{n}}\left(x e^{x}\right)\right) \\
& =\frac{d}{d x}\left((n+x) e^{x}\right) & \\
& =(n+x) e^{x}+e^{x} & \text { by the product rule } \\
& =((n+1)+x) e^{x} &
\end{array}
$$

exactly as desired.
So by induction, the statement is true for all $n \in \mathbb{N}$.
4. Consider an $n \times n$ grid of squares. For example, here's a picture of a $3 \times 3$ grid:


Within an $n \times n$ grid, how many squares can you find? For example, in the $3 \times 3$ case, there are nine $1 \times 1$ squares, four $2 \times 2$ squares, and one $3 \times 3$ square, so there are 14 squares total.
Write your answer as a summation, and use induction to prove that this summation is $\frac{n(n+1)(2 n+1)}{6}$.

## Solution:

The number of squares in an $n \times n$ grid is $\sum_{i=1}^{n} i^{2}$. Why is this true? First, notice that in an $n \times n$ grid, there are $n^{2}$ many $1 \times 1$ squares.

Next, we try to count the number of $2 \times 2$ squares. Consider the $2 \times 2$ square in the top left corner of the grid. We can shift it over to the right up to $n-1$ many times, and we can also shift it downwards up to $n-1$ times. Every possible $2 \times 2$ square is obtained by shifting this top-left square to the right and downwards a certain number of times. So there are $(n-1)^{2}$ many of the $2 \times 2$ squares.
Another way of thinking about this is that the $2 \times 2$ squares form a grid of their own that is $n-1$ across by $n-1$ down. So there are $(n-1)^{2}$ many of these squares.

This reasoning applies for any size of square - to count the number of $k \times k$ squares, where $1 \leq k \leq n$, we can see that the $k \times k$ squares form a grid that is $n-k+1$ across by $n-k+1$ down. So there are $n^{2} 1 \times 1$ squares, $(n-1)^{2} 2 \times 2$ squares, $(n-2)^{2} 3 \times 3$ squares, and so on until $1 n \times n$ square. In total, this gives $1^{2}+2^{2}+\cdots+(n-1)^{2}+n^{2}=\sum_{i=1}^{n} i^{2}$ squares in total.

We can now prove that the total number of squares (which is $\sum_{i=1}^{n} i^{2}$ ) is $\frac{n(n+1)(2 n+1)}{6}$, using induction.
$P(n)$ is the statement $\sum_{i=1}^{n} i^{2}=\frac{n(n+1)(2 n+1)}{6}$.
Base case: We want to prove $P(1)$. This is the statement $\sum_{i=1}^{1} i^{2}=\frac{1(1+1)(2(1)+1)}{6}$. The left hand side is 1 , and we can calculate the right hand side to see that it is also 1 . So $P(1)$ is true.
Induction step: Let $n \geq 1$, and assume that $P(n)$ is true; that is, that $\sum_{i=1}^{n} i^{2}=\frac{n(n+1)(2 n+1)}{6}$ is true.
We want to prove $P(n+1)$; that is, $\sum_{i=1}^{n+1} i^{2}=\frac{(n+1)(n+2)(2(n+1)+1)}{6}$.
Starting from the left hand side, we calculate:

$$
\begin{aligned}
\sum_{i=1}^{n+1} i^{2} & =\left(\sum_{i=1}^{n} i^{2}\right)+(n+1)^{2} \\
& =\frac{n(n+1)(2 n+1)}{6}+(n+1)^{2} \quad \text { by the induction hypothesis } \\
& =\frac{n(n+1)(2 n+1)}{6}+\frac{6(n+1)^{2}}{6} \\
& =\frac{(n+1)[n(2 n+1)+6(n+1)]}{6} \\
& =\frac{(n+1)\left(2 n^{2}+7 n+6\right)}{6} \\
& =\frac{(n+1)(n+2)(2 n+3)}{6} \\
& =\frac{(n+1)(n+2)(2(n+1)+1)}{6}
\end{aligned}
$$

exactly as desired.
So by induction, $\sum_{i=1}^{n} i^{2}=\frac{n(n+1)(2 n+1)}{6}$ for all $n \geq 1$, and since the left hand side is the number of squares we can find in an $n \times n$ grid, the right hand side also gives the formula for the number of squares.

