

Mathematical Induction and Explanatory Value in Mathematics.

The aim of proof is not merely to place the truth of a proposition beyond all doubt, but also to afford us insight into the dependence of truths upon one another
—Frege, Foundations of Arithmetic, §2.

INTRODUCTION

Marc Lange (2009) argues that (almost) all proofs by mathematical induction fail to provide explanations of their conclusions. If Mathematical Inductions did explain their conclusions, Lange argues, certain conceptual requirements on explanation would be violated. Lange does not himself *presuppose* a particular account of mathematical explanation, or even that *there is* a useful notion of mathematical explanatory value that valid arguments may have or lack. Moreover, he sees himself as adjudicating whether mathematical inductions are explanatory without appealing to intuitive judgments about particular proofs—either those of philosophers or those of practicing mathematicians.

In this paper, I contend that, if we grant the barest outlines of a notion of mathematical explanation, Lange’s argument fails in an instructive way. Appreciating the reason why it fails guides us to a deflationary position, according to which there is no *uniform* answer to the question whether mathematical inductions are explanatory. For an analogy, notice that it does not make sense to ask whether *proof by cases* is *in general* explanatory: some arguments involving proof by cases are, some are not, depending, at least in part, on their component arguments. I call this view *Transmission-based* and provide a sketch of it in the last section. According to it, schematic patterns of deductive inference that involve sub-arguments, inherit their explanatory value from their component arguments (and possibly the global theoretical context).

Before discussing Lange's argument, it is useful to introduce the notion of mathematical explanation. Here is Mancosu from a recent survey of the field:

Much mathematical activity is driven by factors other than justificatory aims such as establishing the truth of a mathematical fact. In many cases knowledge that something is the case will be considered unsatisfactory and this will lead mathematicians to probe the situation further to look for better explanations of the facts. This might take the form of [...], providing alternative proofs for known results, giving an account for surprising analogies, or recasting an entire area of mathematics on a new basis in the pursuit of a more satisfactory 'explanatory' account of the area.

In short, if you thought that mathematicians are driven exclusively by the aim of establishing truths, you should expect mathematical practice to look very different from how it actually does.¹ By contrast, the hypothesis that mathematicians sometimes seek explanations of mathematical facts can make sense of why mathematical practice is richer than just the accumulation of established truths.²

I will be concerned with two kinds of judgments about explanation. On the one hand, *absolute* ascriptions of explanatory value—such as 'proof X is explanatory'. On the other, *comparisons* of explanatory value—as in 'proof X is more explanatory than proof Y ' (this makes the most sense, of course, if X and Y are arguments for the same conclusions). We should refrain from accepting any simple reductions between these two. In particular, we may want to reject (or at least not assume) links like:

- (i) 'if X is more explanatory than all of the existing alternative proofs, then X is explanatory' (*reason*: there may not be an explanatory proof of a given result)

- (ii) 'if X is explanatory, then is it more explanatory than all of the alternative proofs' (*reason*: we want to leave open that there might be two proofs of a given result that are equally explanatory).

¹On this note, see also Tappenden's (2008b) discussion of the multiple proofs of the theorem of quadratic reciprocity.

²Of course, other (broadly speaking) epistemic values (besides explanation) guide mathematical practice: there are internal standards like *rigor* as well as external standards like *suitability to scientific applications*. But even acknowledging all of these epistemic values, understanding mathematical practice seems to require an account of the drive towards explanatory proofs.

I LANGE'S ARGUMENT

I reconstruct Lange's argument as proceeding from two general assumptions about explanatory value.

- *Non-Circularity*: if p_1, \dots, p_n explain q , then q cannot be part of an explanation of any of the p_i 's.
- *Minimal Closure*: if p_1, \dots, p_n explain $\lceil \forall x \Phi x \rceil$, then p_1, \dots, p_n explain $\lceil \Phi(t) \rceil$, for any (referring) singular term t in the language (provided, of course, that $\lceil \Phi(t) \rceil$ is not one of the p_i 's).

In a more recent paper (Lange, 2010), Lange denies relying on *Minimal Closure*. I am not completely convinced by the counterexamples that motivate him, but I do agree on one key point: any such counterexample would be relevantly unlike the use of *Minimal Closure* that his argument requires. In other words, there must be a plausible restriction of *Minimal Closure* that is both sufficient for Lange's purposes, counterexample-free and general enough to not be question-begging. In this paper, I concede both assumptions for the sake of argument, so I will not worry about appropriately restricting *Minimal Closure*.

Lange's first move is that the two assumptions imply:

For every argument by mathematical induction X there is another argument Y (for the same conclusion) such that it's not the case that both X and Y explain the conclusion.

When X and Y are so related, I say that Y is an *evil twin* of X . Lange's second move is that there is no principled way of breaking the symmetry between a proof and its evil twin. More specifically, he thinks we can establish a biconditional of the form:

X is explanatory iff Y is explanatory.

Together, these two moves imply that X is not explanatory.

Lange's justification for the first move is fairly simple. It is based on an example, but it is easy to see how to generalize it. Let \mathbb{I}_1 refer to the following argument for the basic number-theoretic fact:

(*) the sum of the first n positive integers is $n(n + 1)/2$.

Let $S(n)$ denote $1 + \dots + n$, so that (*) can be captured by the equality $S(n) = n(n+1)/2$. (*) has a canonical proof by induction, based on these two remarks:

- (i) $S(1) = 1(1+1)/2$
- (ii) For all n , if $S(n) = n(n+1)/2$, then $S(n+1) = (n+1)(n+2)/2$
(the *upwards* induction step)

Each of (i) and (ii) can be verified to hold. However, we could have given a different argument by induction for (*), call this \mathbb{I}_2 . The premises of \mathbb{I}_2 are (ii) and:

- (iii) $S(5) = 5(5+1)/2$
- (iv) For all n , if $S(n+1) = (n+1)(n+2)/2$, then $S(n) = n(n+1)/2$.
(the *downwards* induction step).

In simple terms, in order to prove (*), we don't need to start from 1 and go *upwards*. We might just as well start from 5 as long as we can go *upwards* and *downwards*.

There is no question that, if \mathbb{I}_1 is valid, then so is \mathbb{I}_2 (easy proof: use (iii) and (iv) to deduce (i) and then run \mathbb{I}_1). Yet, it cannot be the case that both \mathbb{I}_1 and \mathbb{I}_2 explain (*), for otherwise we'd violate *Non-Circularity*.³ \mathbb{I}_2 is \mathbb{I}_1 's evil twin. This is a general fact: every proof by induction has an evil twin. In fact, it probably has infinitely many such evil twins. Most trivially, there is one such for each possible starting point (there may be others that break down the induction in different ways).

I also add, on Lange's behalf, that going *upwards* and *downwards* is not always a gerrymandered way of carrying out a mathematical induction. Suppose you wanted to prove that every integer is either even or odd. A convenient argumentative strategy would be to use a *upwards* and *downwards* induction (this is, of course, generally useful when trying to do induction along the integers).

Onto Lange's second move. When a proof has an evil twin, either there is an explanatory asymmetry or neither proof is explanatory. Lange believes that almost every argument by mathematical induction has an *explanatorily symmetrical* evil twin. If that is right, arguments by induction are non-explanatory. In his words: "it would be arbitrary for one of the arguments but not the others to be explanatory" (p.209). Lange does not quite give an explicit argument for this, but he does exclude a couple of possibilities. First, he points out, the greater *easiness* of the canonical induction can't be the source of the explanatory

³*Proof:* Suppose both proofs explain (*); since (iii) is an instance of (*), those premises also explain (iii) (by *Minimal Closure*). But, similarly, (i) is an instance of (*), so if (ii), (iii), (iv) explain (*), they also explain (i). So (i) is both explained by (ii),(iii),(iv) and part of an explanation for (iii)—violating *Non-Circularity*.

asymmetry. Easiness of computation need not have much to do with explanation. Second, the source for the asymmetry should not be found in a putative ontological priority of 1 (the base case of the canonical induction) over 5 (the base case of the evil twin). Whether or not there is a way to make sense of this talk of ontological priority of some numbers over others, it is unclear how it can relate to explanation. I agree on both counts, but that hardly justifies Lange’s second move. The next section is devoted to resisting its conclusion.

2 AGAINST EXPLANATORY SYMMETRY.

The challenge I take up is twofold: first, I argue that *some* inductions are themselves explanatory in the absolute sense. I claim, then, to provide a counterexample to Lange’s conclusion that (almost) all inductions are non-explanatory. \mathbb{I}_1 may not be such a counterexample, so I might agree with Lange that it’s not explanatory. This potential point of agreement only sets up my second point: canonical inductions generally have explanatory virtues that their evil twins lack. So, even if \mathbb{I}_1 turns out not to be explanatory, Lange has not supplied the right diagnosis for it.

The example I put forward (let’s call it \mathbb{I}_3) is a very simple instance of the so-called argument by *induction on the complexity*—familiar to students of the metatheory of any interesting logic. Let \mathcal{L} be a propositional language with connectives interpreted classically. Consider the claim:

(#) For every sentence p of \mathcal{L} , an assignment of truth values \mathcal{I} to the atomic sentences of \mathcal{L} settles the truth value of p .

First, define recursively a function *compl* that assigns to each sentence of \mathcal{L} a natural number: atomic sentences get 0, for sentences of the form $\lceil \sim q \rceil$, the clause is $\text{compl}(\lceil \sim q \rceil) = 1 + \text{compl}(q)$, while for sentences of the form $\lceil p \vee q \rceil$, $\lceil p \& q \rceil$, etc., the clause is $\text{compl}(\lceil p * q \rceil) = 1 + \max\{\text{compl}(p), \text{compl}(q)\}$. Given *compl*, we can provide an induction in support of (#): for sentences of complexity 0, (#) is trivial. Next, we show that the inductive step:

if (#) holds for sentences of complexity up to n , then it holds for sentences of complexity $n + 1$

must hold, because of the truth-functionality of the connectives. This completes the proof.

Most inductions on complexity are more interesting than this example, but the key observation is that these arguments are just standard mathematical inductions. Their only special feature is that they are typically carried out in a

language that is slightly more expressive than the language of arithmetic (i.e. the language of our meta-theory).⁴ Do they have “evil twins”? Of course, they do. Consider the induction \mathbb{I}_4 whose base step is:

(#_B) (#) holds for sentences of complexity up to 5

and whose inductive clauses are:

(#₁) if (#) holds for sentences of complexity up to n , it holds for sentences of complexity $n + 1$

(#₂) if (#) holds for sentences of complexity up to $n + 1$, then it holds for sentences of complexity n .

(#₁) is also a premise in \mathbb{I}_3 and its proof is obvious given the recursive definition of truth in \mathcal{L} . (#₂) is immediate.⁵ How does one prove (#_B)? Well, and this is only partly tongue-in-cheek, prove that (#) holds for complexity 1; next prove that, because of this, (#) holds for complexity 2; next prove it for complexity 3,..., and finally, given that it holds for complexity 4, prove that it holds for sentences of complexity 5. \mathbb{I}_4 is an evil twin for \mathbb{I}_3 —a proof of the same result by a mathematical induction that starts with a different base case.

What should we say about the relation between \mathbb{I}_4 and \mathbb{I}_3 ? It would be absurd to argue that the explanatory value of \mathbb{I}_3 is undermined by \mathbb{I}_4 : \mathbb{I}_4 includes \mathbb{I}_3 as a *component*. In fact, I think \mathbb{I}_3 is a clear counterexample both to Lange’s comparative premise (i.e. that \mathbb{I}_3 and \mathbb{I}_4 are on a par) and to the parallel ‘absolute’ conclusion (i.e. that \mathbb{I}_3 is not explanatory). The interesting point is that some of the reasons why \mathbb{I}_3 is better than \mathbb{I}_4 , also apply to \mathbb{I}_1 and \mathbb{I}_2 . Let me first go through some reason that support taking \mathbb{I}_3 as more explanatory.

First off, if mathematical explanation is to be anything like scientific explanation, simplicity must function as a tie-breaker of sorts.⁶ I now set up a case that canonical inductions are (to varying degrees) simpler than their evil twins. The sense of simplicity that’s relevant here is not to be confused with ‘easiness’:

⁴In particular, in addition to numbers and elementary operations on them, the language needs to the ability to talk naturally (i.e. not via coding) about the syntax and the semantics of the underlying propositional language \mathcal{L} .

⁵This is always be the case for instances of so-called ‘strong induction’: the validity of the downwards premise is immediate. We will question, however, that these downwards principles support or can be supported by explanatory arguments.

⁶I leave it open whether the most explanatory proof of a given result is also the simplest. Perhaps this is the case in Lange’s canonical example of mathematical induction, our \mathbb{I}_1 . As we saw, this theorem is often proved *via* an induction, but it can also be proven in a few alternative ways, including a rather intuitive visual proof. As Lange documents, philosophers’ intuitions on the explanatory value of \mathbb{I}_1 , compared to these other proofs, are wildly divergent. See Mancosu (1999), for a discussion of this case.

canonical inductions are simpler in that invoke fewer general premises, allow detour-free and direct pieces of argument.

The most immediate observation is that canonical inductions employ only a proper subset of the general principles involved in their evil twins. This is certainly true even of \mathbb{I}_1 - \mathbb{I}_2 , and it does seem that minimizing the number of general principles is a guiding (though not infeasible) heuristic for choice of induction steps among practicing mathematicians.

This is a slight, though noticeable, point in favor of canonical inductions. There is more: The *upwards* and the *downwards* induction steps cannot, by Lange's own lights be *both* justified by explanatory arguments. Given Non-Circularity, it cannot be the case that both of these arguments are explanatory:

- the argument from $P(x)$ to $P(x + 1)$.
- the argument from $P(x + 1)$ to $P(x)$.

It seems plausible to regard this as a strike against inductions that go upwards and downwards, unless necessary. If so, there is an *a-priori* reason of sorts to disregard inductions with both types of inductive steps. To circumvent this problem, the evil twins must be characterized in slightly different terms. The *upwards* step should require P to be preserved upwards starting from 5; the downwards step should require P to be preserved downwards starting from 5. Not only does the canonical induction make do with fewer general premises, but if we use both upwards and downwards principles, we must further complicate the premises involved.

The third reason to prefer \mathbb{I}_3 is that the *upwards* induction step appears to be naturally justifiable by an explanatory argument, while the *downwards* step does not. Sentences of complexity $n + 1$ are built out of sentences of complexity up to n are settled by \mathcal{I} , and that, together with the truth-functionality of the connectives, does the explaining. By contrast, the fact that sentences of complexity up to $n + 1$ are settled by \mathcal{I} does not explain why sentences of complexity up to n are settled by \mathcal{I} : the latter is just a special case of the former.⁷ [For the purposes of this short paper, I submit this as an intuitive datapoint, to keep the discussion tight, but it should be backed it with general reasons, and I think it is possible to provide them.]

I conclude that there is an asymmetry between canonical inductions and their evil twins. The asymmetry is quite general, though it is more pronounced in cases (like \mathbb{I}_3 – \mathbb{I}_4) in which the upwards induction step seems tied to some

⁷Sometimes you can explain why *all F's are G's* by pointing out that *all F's are H's* and G is a special case of H , but this does not appear to be one of those cases: you can't explain why there are at least three chairs in the house merely by pointing out that there are at least four.

kind of dependence, while the downwards induction step seems not to be tied in this way. Inductions of this kind need not be “inductions on the complexity”: much of what I said here would apply to, say, the theorem that the n^{th} term of the Fibonacci sequence is less than or equal 2^n .

The first two points of asymmetry, however, also apply to \mathbb{I}_1 and \mathbb{I}_2 as well. By contrast, we would be hard pressed to find any reasons to prefer \mathbb{I}_2 . If so, \mathbb{I}_1 and \mathbb{I}_2 are not, after all, explanatorily symmetrical. So even on the assumption that \mathbb{I}_1 is not explanatory, Lange does not seem to have given the right diagnosis.

3 TRANSMISSION AND PROOF IDEAS.

Lange’s general argument is ineffective, but the question he raises is a good one: can we say anything principled and general about whether particular arguments by induction are explanatory? I do not have a characterization of the class of explanatory mathematical inductions, but I do not think the question requires a characterization.⁸ We can instead exploit important connections between the explanatory value of a certain proof by induction and the explanatory value of its sub-arguments.

Let me reiterate an earlier point. Ask: is *proof by cases* explanatory? There is no uniform answer to this question, and we should not expect one. It simply depends on further issues: is the division in cases natural or gerrymandered? Are the sub-arguments within each case explanatory? Does breaking down in cases miss some case-independent explanation?

We should not expect mathematical induction to be very different. That is, we should not expect mathematical inductions to be uniformly all explanatory or all non-explanatory. Furthermore, we should expect the explanatory value of mathematical inductions to depend, at least in part, on the explanatory values of their components. In this spirit, I propose the following requirement.

Transmission Requirement: a proof by mathematical induction is explanatory only if the arguments for all of its components are themselves explanatory.

The ‘components’ of a mathematical induction are the arguments for its base case(s) and the argument(s) for its induction step(s). Sometimes one or more of these arguments will be completely trivial: that’s enough to pass this requirement. Completely trivial facts do not demand explanation. In addition to this,

⁸In fact, Steiner (1978) suggests, in my view plausibly, that most natural attempts at a characterization of *mathematical explanation* are bound to fail.

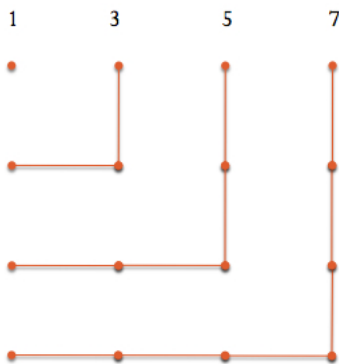
just as in *proof by cases*, there may be further requirements, but we'll see what the Transmission Requirement can do.

As formulated, the Transmission Requirement only applies to absolute judgments of explanation. However, it can naturally be extended so as to have a comparative upshot. In general, just stipulate that comparisons of explanatory value among proofs depend on multiple features and that the explanatory value of the sub-arguments is one such feature. Part of our ground for preferring \mathbb{I}_3 over \mathbb{I}_4 was an argument to the effect that the two proofs could not both have explanatory sub-arguments, and that the downwards proof did not track dependence relations among the appropriate facts.

The implicit suggestion here is that the reason why \mathbb{I}_1 is not explanatory (if indeed it isn't) has to do with the algebraic manipulation involved in the inductive step. That manipulation does not explain why we can transition from $P(n)$ to $P(n + 1)$. Incidentally this must be the view of some of the writers who hold that \mathbb{I}_1 is not explanatory, because on all the standard approaches to mathematical explanation, what determines the explanatory value of a proof is not the particular formalization it is cast in, but something more general (and harder to pin down). I will illustrate it with one last example. Consider a mathematical fact that is closely related to the theorem about the sum of the first n positive integers.

The sum of the first n odd integers (denote this by $O(n)$) is n^2 .

As usual you can prove this by induction, but, once again, an intriguing visual proof is available.

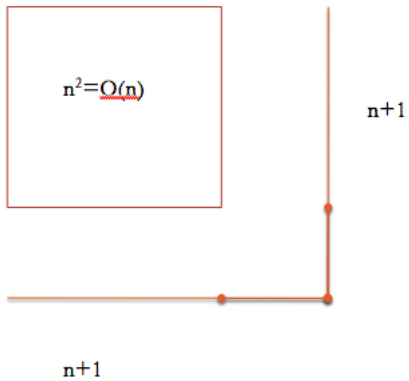


Represent the n^{th} positive odd integer as an L-shaped array of $2n - 1$ dots (with 1 being represented by a single dot). The next odd pos-

itive integer (i.e. $2n + 1$) can be represented by pushing the representation of $2n - 1$ down the diagonal and adding two more dots. Hence, you can always arrange the representations of the first n positive odd integers so as to form an n by n array.

Some maintain that the proof counts as a proof even without accompanying text (Brown 1999). Others hold that some text is required. Be that as it may, let us suppose that the text is present and is roughly on the lines I provided.

Compare this proof with a different proof by mathematical induction. First, observe that $O(1) = 1$. At the inductive step, however, instead of invoking algebraic manipulations, invoke the visual proof:



The induction assumption provides us with the equality $n^2 = O(n)$. Let the square represent an array of n^2 dots. From this point on, reason in exactly the same way: the new odd integer (i.e. $2n+1$) can be represented by pushing 'out' the sides of the L-shaped representation of $2n-1$ and adding one new dot. The new array of dots is a square of side $n + 1$.

Bracket possible concerns about the rigor of these two proofs or of visual proofs in general. They are orthogonal to the point I want to illustrate. According to Lange's view the explanatory value of the second, visual, induction stands and falls with the explanatory value of the non-visual induction. According to the Transmission-based picture, the explanatory value of the visual induction is much more directly tied to the explanatory value of the non-inductive visual proof, and is *wholly independent* of the explanatory value of the non-visual induction.

I do not see how the verdict of the Transmission-based account could fail to be wrong. Our two visual proofs embody the same *proof idea*. Two proofs that rely on the same proof ideas but differ in formalization should not differ in explanatory value.⁹ The explanatory value of proofs really depends on the substantive pieces of argument employed, rather than on the formalization that frames them. Formalizations only matter insofar as they allow or disallow certain patterns of argument.¹⁰

4 CONCLUSION

On the transmission-based picture, the explanatory value of mathematical inductions is ultimately tied to the explanatory value of arguments that are not themselves mathematical inductions. If that is true, although we may lack a criterion that characterizes which inductions are explanatory, we can conclude that the question whether inductions are explanatory *in general*, can, in a sense, be dispensed with. There is no more of a ‘global’ issue concerning the explanatory value of mathematical inductions, than there is a global issue of the explanatory value of proof by cases.

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⁹The visual induction does more by way of formalizing the proof idea; the non-inductive visual proof instead relies on the reader to infer to the general case from the individual picture.

¹⁰For example, a proof by cases might isolate the case for separate treatment and miss an important common feature.

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