This means: we get a contradiction:  
This implies: our assumption is wrong!  
Theefore, there are infinitely many primes!  
Euler's proof: He looked at  

$$\frac{1}{3} + \frac{1}{3} + \frac{1}{5} + \frac{1}{7} + \dots = \sum_{p \text{ prime}} \frac{1}{p}$$
 infinite series.  
He showed  $\sum_{p \text{ prime}} \frac{1}{p} = \infty$ .  
Theefore, there are infinitely many primes.