#### NOTES ON SET THEORY

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### 1. Preliminaries

**Definition 1.1** (Syntax of one-order logic). A **signature**  $\sigma$  is a set of relation symbols, function symbols and constant symbols, each with a specified arity. A **first-order language**  $\mathcal{L}$  over a signature  $\sigma$  consists of:

- 1. a countable set of variables  $x_0, x_1, x_2, \ldots$
- 2. the symbols in  $\sigma$
- 3. the logical symbols  $\neg, \land, \lor, \rightarrow, \leftrightarrow, \forall, \exists, =$
- 4. the punctuation symbols (,), and ,.

The terms and formulas of  $\mathcal{L}$  are defined inductively as follows:

- 1. every variable and constant symbol is a term
- 2. if f is an n-ary function symbol and  $t_1, \ldots, t_n$  are terms, then  $f(t_1, \ldots, t_n)$  is a term
- 3. if R is an n-ary relation symbol and  $t_1, \ldots, t_n$  are terms, then  $R(t_1, \ldots, t_n)$  is an atomic formula
- 4. if  $\varphi$  and  $\psi$  are formulas, then so are  $\neg \varphi$ ,  $(\varphi \land \psi)$ ,  $(\varphi \lor \psi)$ ,  $(\varphi \to \psi)$  and  $(\varphi \leftrightarrow \psi)$ 
  - 5. if  $\varphi$  is a formula and x is a variable, then  $\forall x \varphi$  and  $\exists x \varphi$  are formulas.

A variable x is free in a formula  $\varphi$  if it is not bound by a quantifier in  $\varphi$ . A formula with no free variables is called a sentence.

#### 2. Axioms

**Axiom 2.1** (Axiom of Extensionality). Two sets are equal if and only if they have the same elements:

$$\forall A \forall B (\forall x (x \in A \iff x \in B) \iff A = B).$$

**Axiom 2.2** (Axiom of Empty Set). There exists a set with no elements, denoted by  $\emptyset$ .

$$\exists A \forall x (x \notin A).$$

**Axiom 2.3** (Axiom of Pairing). For any sets A and B, there exists a set  $\{A, B\}$  whose elements are exactly A and B.

$$\forall A \forall B \exists C \forall x (x \in C \iff (x = A \lor x = B)).$$

**Axiom 2.4** (Axiom of Union). For any sets A and B, there exists a set  $A \cup B$  whose elements are exactly the elements of A or B.

$$\forall A \forall B \exists C \forall x (x \in C \iff (x \in A \lor x \in B)).$$

**Axiom 2.5** (Axiom of Power Set). For any set A, there exists a set  $\mathcal{P}(A)$  whose elements are exactly the subsets of A.

$$\forall A \exists B \forall x (x \in B \iff x \subseteq A).$$

**Axiom 2.6** (Subset Axiom Schema/Axiom of Separation). For any set A and any formula  $\varphi(x, t_0, \ldots, t_n)$  not involving A, there exists a set whose elements are exactly the elements of A that satisfy  $\varphi(x, t_0, \ldots, t_n)$ .

$$\forall t_0, \dots, t_n \forall A \exists B \forall x (x \in B \iff (x \in A \land \varphi(x, t_0, \dots, t_n))).$$

Remark 2.7 (Intersection and Union). We can define the intersection/union of a set of sets A as follows(Not strictly):

$$\bigcap_{B\in A}B:=\{x:\forall B\in A(x\in B)\},\quad \bigcup_{B\in A}B:=\{x:\exists B\in A(x\in B)\}.$$

Remark 2.8 (Function). A function f from a set A to a set B, denoted by f:  $A \to B$ , is a subset of  $A \times B$  such that for every  $a \in A$ , there exists a unique  $b \in B$  such that  $(a,b) \in f$ . The set A is called the domain of f and the set B is called the codomain of f. The element f is called the image of f under f, denoted by f(a).

**Axiom 2.9** (Axiom of Choice). For any relation R, there exists a function f such that for every x, if there exists a y where dom(f) = dom(R) and  $ran(f) \subseteq ran(R)$ , and  $(x, f(x)) \in R$ .

# 3. Natural Numbers

**Definition 3.1.** Let S be a set, we define the successor of S as  $S^+ = S \cup \{S\}$ .

*Remark* 3.2. Denote  $0 = \emptyset$ ,  $1 = 0^+ = \{\emptyset\}$ ,  $2 = 1^+ = \{\emptyset, \{\emptyset\}\}$ ,  $3 = 2^+ = \{\emptyset, \{\emptyset\}, \{\emptyset, \{\emptyset\}\}\}$ , and so on.

**Definition 3.3** (Inductive Set). A set A is called inductive if  $\emptyset \in A$  and for every  $x \in A$ ,  $x^+ \in A$ .

Axiom 3.4 (Axiom of Infinity). There exists an inductive set.

$$\exists A(\emptyset \in A \land \forall x (x \in A \to x^+ \in A)).$$

**Theorem 3.5.** There exists a set  $\omega$  consisting of exactly the natural numbers.

*Proof.* Suppose A is an inductive set. We use the subset axiom instead of the intersection because the set of all inductive sets may not exist. Let

$$\omega = \{x \in A : \forall B(B \text{ is inductive} \to x \in B)\}.$$

We can show that every element in  $\omega$  is either  $\emptyset$  or the successor of an element in  $\omega$ . Thus,  $\omega$  consists of exactly the natural numbers.

**Theorem 3.6.** The set  $\omega$  is the smallest inductive set, i.e.,  $\omega$  is an inductive set and for any inductive set A,  $\omega \subseteq A$ .

**Definition 3.7.** A set A is called transitive if it satisfies the following equivalent conditions:

- 1. for every  $x \in A$ , if  $y \in x$ , then  $y \in A$ ;
- 2.  $A \subseteq \mathcal{P}(A)$ ;
- 3.  $\bigcup A \subseteq A$ .

Theorem 3.8. Every natural number is a transitive set.

# 4. Arithmetic of Natural Numbers

**Theorem 4.1.** Let A be a set,  $F: A \to A$ ,  $a \in A$ . There exists a unique function  $f: \omega \to A$  such that.

$$f(0) = a, \quad f(n^+) = F(f(n))$$

for every  $n \in \omega$ .

**Corollary 4.2.** Let  $\mathbb{N}$  be the set of natural numbers with  $e \in \mathbb{N}$ . There exist unique functions  $\sigma : \mathbb{N} \to \mathbb{N}$  such that:

- 1.  $\sigma(0) = e$ ;
- 2.  $\sigma(n^+) = (\sigma(n))^+$  for every  $n \in \mathbb{N}$ .

**Definition 4.3.** We can define  $A_m : \mathbb{N} \to \mathbb{N}$  as follows:

$$A_m(0) = m, \quad A_m(n^+) = (A_m(n))^+$$

**Definition 4.4.** For  $m, n \in \mathbb{N}$ , we define the addition of m and n as:

$$m + n = A_m(n).$$

where  $+(-,-): \mathbb{N} \times \mathbb{N} \to \mathbb{N}$  is a function defined by recursion.

**Theorem 4.5.** The addition on  $\mathbb{N}$  satisfies the following properties:

- 1. m + 0 = m for every  $m \in \mathbb{N}$ ;
- 2.  $m + n^+ = (m+n)^+$  for every  $m, n \in \mathbb{N}$ ;
- 3. m+n=n+m for every  $m,n\in\mathbb{N}$ ;
- 4. (m+n)+k=m+(n+k) for every  $m,n,k\in\mathbb{N}$ .

**Definition 4.6.** We can define  $M_m: \mathbb{N} \to \mathbb{N}$  as follows:

$$M_m(0) = 0, \quad M_m(n^+) = M_m(n) + m$$

**Theorem 4.7.** The multiplication on  $\mathbb{N}$  satisfies the following properties:

- 1.  $m \cdot 0 = 0$  for every  $m \in \mathbb{N}$ ;
- 2.  $m \cdot n^+ = m \cdot n + m$  for every  $m, n \in \mathbb{N}$ ;
- 3.  $m \cdot n = n \cdot m \text{ for every } m, n \in \mathbb{N};$
- 4.  $(m \cdot n) \cdot k = m \cdot (n \cdot k)$  for every  $m, n, k \in \mathbb{N}$ ;
- 5.  $m \cdot (n+k) = m \cdot n + m \cdot k$  for every  $m, n, k \in \mathbb{N}$ .

## 5. Integers

**Definition 5.1** (Equivalence Relation). A relation R on a set A is called an equivalence relation if it satisfies the following properties:

- 1. Reflexivity: for every  $a \in A$ ,  $(a, a) \in R$ ;
- 2. Symmetry: for every  $a, b \in A$ , if  $(a, b) \in R$ , then  $(b, a) \in R$ ;
- 3. Transitivity: for every  $a, b, c \in A$ , if  $(a, b) \in R$  and  $(b, c) \in R$ , then  $(a, c) \in R$ .

**Definition 5.2** (Equivalence Class). Let R be an equivalence relation on a set A. For every  $a \in A$ , the equivalence class of a is defined as:

$$[a] = \{ b \in A : (a, b) \in R \}.$$

**Definition 5.3.** A function  $f: A \to B$  where A and B are sets equipped with equivalence relations  $R_A$  and  $R_B$  respectively is called compatible with the equivalence relations if for every  $a_1, a_2 \in A$ , if  $(a_1, a_2) \in R_A$ , then  $(f(a_1), f(a_2)) \in R_B$ .

**Theorem 5.4.** Let  $f: A \to B$  be a function compatible with the equivalence relations  $R_A$  and  $R_B$ . Then f induces an unique well-defined function  $\bar{f}: A/R_A \to B/R_B$  defined by:

$$\bar{f}([a]) = [f(a)]$$

for every  $[a] \in A/R_A$ .

**Definition 5.5** (Integers). We define the set of integers  $\mathbb{Z}$  as the set of equivalence classes of the relation R on  $\mathbb{N} \times \mathbb{N}$  defined by:

$$((a,b),(c,d)) \in R \iff a+d=b+c.$$

**Definition 5.6** (Addition). We define the addition on  $\mathbb{Z}$  as follows:

$$[(a,b)] + [(c,d)] = [(a+c,b+d)]$$

for every  $[(a,b)], [(c,d)] \in \mathbb{Z}$ .

**Proposition 5.7.** The addition on  $\mathbb{Z}$  is well-defined and satisfies the following properties:

- 1. x + 0 = x for every  $x \in \mathbb{Z}$ ;
- 2. x + y = y + x for every  $x, y \in \mathbb{Z}$ ;
- 3. (x+y)+z=x+(y+z) for every  $x,y,z\in\mathbb{Z}$ .
- 4. For every  $x \in \mathbb{Z}$ , there exists  $-x \in \mathbb{Z}$  such that x + (-x) = 0.
- 5. [(0,x)] + [(0,y)] = [(0,x+y)] for every  $x, y \in \mathbb{N}$ .

References