

An Introduction to Proof via Inquiry-Based Learning

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Chapter 1

Introduction

1.1 What is This Course All About?

The foundations of mathematics refers to logic and set theory; the axioms of number and space. Also, it refers to an introduction to the techniques of proof, and at a larger level the process of *doing Mathematics*. Proof is central to doing mathematics.

Up to this point, it is likely that your experience of mathematics has been about using formulas and algorithms. That is only one part of mathematics. Mathematicians do much more than just use formulas. Mathematicians experiment, make conjectures, write definitions, and prove theorems. In this class, then, we will learn about doing all of these things.

What will this class require? Daily practice. Just like learning to play an instrument or sport, you will have to learn new skills and ideas. Sometimes you'll feel good, sometimes frustrated. You'll probably go through a range of feelings from being exhilarated, to being stuck. Figuring it out, victories, defeats, and all that is part of real life is what you can expect. Most importantly it will be rewarding. Learning mathematics requires dedication. It will require that you be patient despite periods of confusion. It will require that you persevere in order to understand. As the instructor, I am here to guide you, but I cannot do the learning for you, just as music teacher cannot move your fingers and your heart for you. Only you can do that. I can give suggestions, structure the course to assist you, and try to help you figure out how to think through things. Do your best, be prepared to put in a lot of time, and do all the work. Ask questions in class, ask questions in office hours, and ask your classmates questions. When you work hard and you come to understand, you feel good about yourself. In the meantime, you have to believe that your work will pay off in intellectual development.

How will this class be organized? You have probably heard that mathematics is not a spectator sport. Our focus in this class is on learning to DO mathematics, not learning to sit patiently while others do it. Therefore, class time will be devoted to working on problems, and especially on students presenting conjectures and proofs to the class, asking questions of presenters in order to understand their work and their thinking, and sharing and clarifying our thinking and understanding of each other's ideas.

The class is fueled by your ability to prove theorems and share your ideas. As we

progress, you will find that you have ideas for proofs, but you are unsure of them. In that case, you can either bring your idea to the class, or you can bring it to office hours. By coming to office hours, you have a chance to refine your ideas and get individual feedback before bringing them to the class. The more you use office hours, the more you will learn. If the whole class is stuck, we can work on some ego-booster problems to get your ideas flowing.

Finally, this is a very exciting time in your mathematical career. It's where you learn what mathematics is really about!

1.2 An Inquiry-Based Approach

In a typical course, math or otherwise, you sit and listen to a lecture. (Hopefully) These lectures are polished and well-delivered. You may have often been lured into believing that the instructor has opened up your head and is pouring knowledge into it. I absolutely love lecturing and I do believe there is value in it, but I also believe that in reality most students do not learn by simply listening. You must be active in the learning process. I'm sure each of you have said to yourselves, "Hmmm, I understood this concept when the professor was going over it, but now that I am alone, I am lost." In order to promote a more active participation in your learning, we will incorporate ideas from an educational philosophy called inquiry-based learning (IBL).

Loosely speaking, IBL is a student-centered method of teaching mathematics that engages students in sense-making activities. Students are given tasks requiring them to solve problems, conjecture, experiment, explore, create, communicate. Rather than showing facts or a clear, smooth path to a solution, the instructor guides and mentors students via well-crafted problems through an adventure in mathematical discovery. Effective IBL courses encourage deep engagement in rich mathematical activities and provide opportunities to collaborate with peers (either through class presentations or group-oriented work).

Perhaps this is sufficiently vague, but I believe that there are two essential elements to IBL. Students should as much as possible be responsible for:

1. Guiding the acquisition of knowledge, and
2. Validating the ideas presented. That is, students should not be looking to the instructor as the sole authority.

For additional information, check out my blog post, [What the Heck is IBL?](#)

Much of the course will be devoted to students proving theorems on the board and a significant portion of your grade will be determined by how much mathematics you produce. I use the word "produce" because I believe that the best way to learn mathematics is by doing mathematics. Someone cannot master a musical instrument or a martial art by simply watching, and in a similar fashion, you cannot master mathematics by simply watching; you must do mathematics!

Furthermore, it is important to understand that proving theorems is difficult and takes time. You should not expect to complete a single proof in 10 minutes. Sometimes, you

might have to stare at the statement for an hour before even understanding how to get started.

In this course, everyone will be required to

- read and interact with course notes on your own;
- write up quality proofs to assigned problems;
- present proofs on the board to the rest of the class;
- participate in discussions centered around a student's presented proof;
- call upon your own prodigious mental faculties to respond in flexible, thoughtful, and creative ways to problems that may seem unfamiliar on first glance.

As the semester progresses, it should become clear to you what the expectations are. This will be new to many of you and there may be some growing pains associated with it.

Lastly, it is highly important to respect learning and to respect other people's ideas. Whether you disagree or agree, please praise and encourage your fellow classmates. Use ideas from others as a starting point rather than something to be judgmental about. Judgement is not the same as being judgmental. Helpfulness, encouragement, and compassion are highly valued.

1.3 Your Toolbox, Questions, and Observations

Throughout the semester, we will develop a list of *tools* that will help you understand and do mathematics. Your job is to keep a list of these tools, and it is suggested that you keep a running list someplace.

Next, it is of utmost importance that you work to understand every proof. (Every!) Questions are often your best tool for determining whether you understand a proof. Therefore, here are some sample questions that apply to any proof that you should be prepared to ask of yourself or the presenter:

- What method(s) of proof are you using?
- What form will the conclusion take?
- How did you know to set up that [equation, set, whatever]?
- How did you figure out what the problem was asking?
- Was this the first thing you tried?
- Can you explain how you went from this line to the next one?
- What were you thinking when you introduced this?
- Could we have ... instead?

- Would it be possible to ...?
- What if ...?

Another way to help you process and understand proofs is to try and make observations and connections between different ideas, proof statements and methods, and to compare approaches used by different people. Observations might sound like some of the following:

- When I tried this proof, I thought I needed to ... But I didn't need that, because ...
- I think that ... is important to this proof, because ...
- When I read the statement of this theorem, it seemed similar to this earlier theorem. Now I see that it [is/isn't] because ...

1.4 Rules of the Game

You should *not* look to resources outside the context of this course for help. That is, you should not be consulting the Internet, other texts, other faculty, or students outside of our course. On the other hand, you may use each other, the course notes, me, and your own intuition. In this class, earnest failure outweighs counterfeit success; you need not feel pressure to hunt for solutions outside your own creative and intellectual reserves. For more details, check out the Syllabus.

1.5 Structure of the Notes

As you read the notes, you will be required to digest the material in a meaningful way. It is your responsibility to read and understand new definitions and their related concepts. However, you will be supported in this sometimes difficult endeavor. In addition, you will be asked to complete exercises aimed at solidifying your understanding of the material. Most importantly, you will be asked to make conjectures, produce counterexamples, and prove theorems.

Most items in the notes are labelled with a number. The items labelled as **Definition** and **Example** are meant to be read and digested. However, the items labelled as **Exercise**, **Question**, **Theorem**, **Corollary**, and **Problem** require action on your part. In particular, items labelled as **Exercise** are typically computational in nature and are aimed at improving your understanding of a particular concept. There are very few items in the notes labelled as **Question**, but in each case it should be obvious what is required of you. Items with the **Theorem** and **Corollary** designation are mathematical facts and the intention is for you to produce a valid proof of the given statement. The main difference between a **Theorem** and **Corollary** is that corollaries are typically statements that follow quickly from a previous theorem. In general, you should expect corollaries to have very short proofs. However, that doesn't mean that you can't produce a more lengthy yet valid proof of a corollary. The items labelled as **Problem** are sort of a mixed bag. In many

circumstances, I ask you to provide a counterexample for a statement if it is false or to provide a proof if the statement is true. Usually, I have left it to you to determine the truth value. If the statement for a problem is true, one could relabel it as a theorem.

It is important to point out that there are very few examples in the notes. This is intentional. One of the goals of the items labelled as **Exercise** is for you to produce the examples.

Lastly, there are many situations where you will want to refer to an earlier definition or theorem/corollary/problem. In this case, you should reference the statement by number. For example, you might write something like, “By Theorem 1.13, we see that...”

1.6 Some Minimal Guidance

Especially in the opening sections, it won’t be clear what facts from your prior experience in mathematics we are “allowed” to use. Unfortunately, addressing this issue is difficult and is something we will sort out along the way. However, in general, here are some minimal and vague guidelines to keep in mind.

First, there are times when we will need to do some basic algebraic manipulations. You should feel free to do this whenever the need arises. But you should show sufficient work along the way. You do not need to write down justifications for basic algebraic manipulations (e.g., adding 1 to both sides of an equation, adding and subtracting the same amount on the same side of an equation, adding like terms, factoring, basic simplification, etc.).

On the other hand, you do need to make explicit justification of the logical steps in a proof. When necessary, you should cite a previous definition, theorem, etc. by number.

Unlike the experience many of you had writing proofs in geometry, our proofs will be written in complete sentences. You should break sections of a proof into paragraphs and use proper grammar. There are some pedantic conventions for doing this that I will point out along the way. Initially, this will be an issue that most students will struggle with, but after a few weeks everyone will get the hang of it.

Ideally, you should rewrite the statements of theorems before you start the proof. Moreover, for your sake and mine, you should label the statement with the appropriate number. I will expect you to indicate where the proof begins by writing “*Proof.*” at the beginning. Also, we will conclude our proofs with the standard “proof box” (i.e., \square or \blacksquare), which is typically right-justified.

Lastly, every time you write a proof, you need to make sure that you are making your assumptions crystal clear. Sometimes there will be some implicit assumptions that we can omit, but at least in the beginning, you should get in the habit of stating your assumptions up front. Typically, these statements will start off “Assume...” or “Let...”.

This should get you started. We will discuss more as the semester progresses. Now, go have fun and kick some butt!

Chapter 2

Mathematics and Logic

Before you get started, make sure you've read Chapter 1, which sets the tone for the work we will begin doing here.

2.1 A Taste of Number Theory

In this section, we will work with the set of integers, $\mathbb{Z} = \{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}$. The purpose of this section is to get started with proving some theorems about numbers and study the properties of \mathbb{Z} . Because you are so familiar with properties of the integers, one of the issues that we will bump into knowing which facts about the integers we can take for granted. As a general rule of thumb, you should attempt to use the definitions provided without relying too much on your prior knowledge. We will likely need to discuss this further as issues arise.

It is important to note that we are diving in head first here. There are going to be some subtle issues that you will bump into and our goal will be to see what those issues are, and then we will take a step back and start again. See what you can do!

Recall that we use the symbol " \in " as an abbreviation for the phrase "is an element of" or sometimes simply "in." For example, the mathematical expression " $n \in \mathbb{Z}$ " means " n is an element of the integers."

Definition 2.1. An integer n is **even** if $n = 2k$ for some $k \in \mathbb{Z}$.

Definition 2.2. An integer n is **odd** if $n = 2k + 1$ for some $k \in \mathbb{Z}$.

Notice that we did not define "even" as being divisible by 2. When tackling the next few theorems and problems, you should use the formal definition of even as opposed to the well-known divisibility condition. For the remainder of this section, you may assume that every integer is either even or odd but never both.

Theorem 2.3. The sum of two consecutive integers is odd.

Theorem 2.4. If n is an even integer, then n^2 is an even integer.

Problem 2.5. Prove or provide a counterexample: The sum of an even integer and an odd integer is odd.

Question 2.6. Did Theorem 2.3 need to come before Problem 2.5? Could we have used Problem 2.5 to prove Theorem 2.3? If so, outline how this alternate proof would go. Perhaps your original proof utilized the approach I'm hinting at. If this is true, can you think of a proof that does not rely directly on Problem 2.5? Is one approach better than the other?

Problem 2.7. Prove or provide a counterexample: The product of an odd integer and an even integer is odd.

Problem 2.8. Prove or provide a counterexample: The product of an odd integer and an odd integer is odd.

Problem 2.9. Prove or provide a counterexample: The product of two even integers is even.

Definition 2.10. An integer n **divides** the integer m , written $n|m$, if and only if there exists $k \in \mathbb{Z}$ such that $m = nk$. In the same context, we may also write that m **is divisible by** n .

Question 2.11. For integers n and m , how are following mathematical expressions similar and how are they different?

- (a) $m|n$
- (b) $\frac{m}{n}$
- (c) m/n

In this section on number theory, we allow addition, subtraction, and multiplication of integers. In general, division is not allowed since an integer divided by an integer may result in a number that is not an integer. The upshot: don't write $\frac{m}{n}$. When you feel the urge to divide, switch to an equivalent formulation using multiplication. This will make your life much easier when proving statements involving divisibility.

Problem 2.12. Let $n \in \mathbb{Z}$. Prove or provide a counterexample: If 6 divides n , then 3 divides n .

Problem 2.13. Let $n \in \mathbb{Z}$. Prove or provide a counterexample: If 6 divides n , then 4 divides n .

Theorem 2.14. Assume $n, m, a \in \mathbb{Z}$. If $a|n$, then $a|mn$.

A theorem that follows almost immediately from another theorem is called a **corollary** (see Appendix B). See if you can prove the next result quickly using the previous theorem. Be sure to cite the theorem in your proof.

Corollary 2.15. Assume $n, a \in \mathbb{Z}$. If a divides n , then a divides n^2 .

Problem 2.16. Assume $n, a \in \mathbb{Z}$. Prove or provide a counterexample: If a divides n^2 , then a divides n .

Theorem 2.17. Assume $n, a \in \mathbb{Z}$. If a divides n , then a divides $-n$.

Theorem 2.18. Assume $n, m, a \in \mathbb{Z}$. If a divides m and a divides n , then a divides $m + n$.

Problem 2.19. Is the converse¹ of Theorem 2.18 true? That is, is the following statement true?

Assume $n, m, a \in \mathbb{Z}$. If a divides $m + n$, then a divides m and a divides n .

If the statement is true, prove it. If the statement is false, provide a counterexample.

Once we've proved a few theorems, we should be on the look out to see if we can utilize any of our current results to prove new results. There's no point in reinventing the wheel if we don't have to. Try to use a couple of our previous results to prove the next theorem.

Theorem 2.20. Assume $n, m, a \in \mathbb{Z}$. If a divides m and a divides n , then a divides $m - n$.

Problem 2.21. Assume $a, b, m \in \mathbb{Z}$. Determine whether the following statement holds sometimes, always, or never. If ab divides m , then a divides m and b divides m . Justify with a proof or counterexample.

Theorem 2.22. If $a, b, c \in \mathbb{Z}$ such that a divides b and b divides c , then a divides c .

The previous theorem is referred to as **transitivity of division of integers**.

Theorem 2.23. The sum of any three consecutive integers is always divisible by three.

2.2 Introduction to Logic

After diving in head first in the last section, we'll take a step back and do a more careful examination of what it is we are actually doing.

Definition 2.24. A **proposition** (or **statement**) is a sentence that is either true or false.

For example, the sentence "All liberals are hippies" is a false proposition. However, the perfectly good sentence " $x = 1$ " is *not* a proposition all by itself since we don't actually know what x is.

Exercise 2.25. Determine whether the following are propositions or not. Explain.

- (a) All cars are red.
- (b) Led Zeppelin is the best band of all time.
- (c) If my name starts with the letter J, then my name is Joe.
- (d) $x^2 = 4$.

¹See Definition 2.37 for the formal definition of converse.

- (e) There exists an x such that $x^2 = 4$.
- (f) For all real numbers x , $x^2 = 4$.
- (g) $\sqrt{2}$ is an irrational number.
- (h) p is prime.

Given two propositions, we can form more complicated propositions using logical connectives.

Definition 2.26. Let A and B be propositions.

- (a) The proposition “**not** A ” is true iff² A is false; expressed symbolically as $\boxed{\neg A}$ and called the **negation** of A .
- (b) The proposition “ A **and** B ” is true iff both A and B are true; expressed symbolically as $\boxed{A \wedge B}$ and called the **conjunction** of A and B .
- (c) The proposition “ A **or** B ” is true iff at least one of A or B is true; expressed symbolically as $\boxed{A \vee B}$ and called the **disjunction** of A and B .
- (d) The proposition “**If** A , **then** B ” is true iff both A and B are true, or A is false; expressed symbolically as $\boxed{A \implies B}$ and called an **implication** or **conditional statement**. Note that $A \implies B$ may also be read as “ A implies B ” or “ A only if B ”.

Exercise 2.27. Describe the meaning of $\neg(A \wedge B)$ and $\neg(A \vee B)$.

Exercise 2.28. Let A represent “6 is an even number” and B represent “6 is a multiple of 4.” Express each of the following in ordinary English sentences and state whether the statement is true or false.

- (a) $A \wedge B$
- (b) $A \vee B$
- (c) $\neg A$
- (d) $\neg B$
- (e) $\neg(A \wedge B)$
- (f) $\neg(A \vee B)$
- (g) $A \implies B$

Definition 2.29. A **truth table** is a table that illustrates all possible truth values for a proposition.

²Throughout mathematics, the phrase “if and only if” is common enough that it is often abbreviated “iff.” Roughly speaking, this phrase/word means “exactly when.”

Example 2.30. Let A and B be propositions. Then the truth table for the conjunction $A \wedge B$ is given by the following.

A	B	$A \wedge B$
T	T	T
T	F	F
F	T	F
F	F	F

Notice that we have columns for each of A and B . The rows for these two columns correspond to all possible combinations for A and B . The third column gives us the truth value of $A \wedge B$ given the possible truth values for A and B .

Note that each proposition has two possible truth values: true or false. Thus, if a compound proposition P is built from n propositions, then the truth table for P will require 2^n rows.

Exercise 2.31. Create a truth table for each of $A \vee B$, $\neg A$, $\neg(A \wedge B)$, and $\neg A \wedge \neg B$. Feel free to add additional columns to your tables to assist you with intermediate steps.

Problem 2.32. A coach promises, “If we win tonight, then I will buy you pizza tomorrow.” Determine the case(s) in which the players can rightly claim to have been lied to. Use this to help create a truth table for $A \implies B$.

Definition 2.33. Two statements P and Q are **(logically) equivalent**, expressed symbolically as $P \iff Q$ and read “ P iff Q ”, iff they have the same truth table.

Each of the next three facts can be justified using truth tables.

Theorem 2.34. If A is a proposition, then $\neg(\neg A)$ is equivalent to A .

Theorem 2.35 (DeMorgan’s Law). If A and B are propositions, then $\neg(A \wedge B) \iff \neg A \vee \neg B$.

Problem 2.36. Let A and B be propositions. Conjecture a statement similar to Theorem 2.35 for the proposition $\neg(A \vee B)$ and then prove it. This is also called DeMorgan’s Law.

Definition 2.37. The **converse** of $A \implies B$ is $B \implies A$.

Exercise 2.38. Provide an example of a true conditional proposition whose converse is false.

Definition 2.39. The **contrapositive** of $A \implies B$ is $\neg B \implies \neg A$.

Exercise 2.40. Let A and B represent the statements from Exercise 2.28. Express the following in ordinary English sentences.

- (a) The converse of $A \implies B$.
- (b) The contrapositive of $A \implies B$.

Exercise 2.41. Find the converse and the contrapositive of the following statement: “If a person lives in Flagstaff, then that person lives in Arizona.”

Use truth tables to prove the following theorem.

Theorem 2.42. The implication $A \implies B$ is equivalent to its contrapositive.

The upshot of Theorem 2.42 is that if you want to prove a conditional proposition, you can prove its contrapositive instead. Try proving each of the next three theorems by proving the contrapositive of the given statement instead.

Theorem 2.43. Assume $x, y \in \mathbb{Z}$. If xy is odd, then both x and y are odd.

Theorem 2.44. Assume $x, y \in \mathbb{Z}$. If xy is even, then x or y is even.

Theorem 2.45. Assume $x \in \mathbb{Z}$. If x^2 is even, then x is even.

2.3 Negating Implications and Proof by Contradiction

So far we have discussed how to negate propositions of the form A , $A \wedge B$, and $A \vee B$ for propositions A and B . However, we have yet to discuss how to negate propositions of the form $A \implies B$. To begin, try proving the following result with a truth table.

Theorem 2.46. The implication $A \implies B$ is equivalent to the disjunction $\neg A \vee B$.

The next result follows quickly from Theorem 2.46 together with DeMorgan’s Law.

Corollary 2.47. The proposition $\neg(A \implies B)$ is equivalent to $A \wedge \neg B$.

Exercise 2.48. Let A and B be the propositions “Darth Vader is a hippie” and “Sarah Palin is a liberal,” respectively.

- (a) Express $A \implies B$ as an English sentence involving the disjunction “or.”
- (b) Express $\neg(A \implies B)$ as an English sentence involving the conjunction “and.”

Exercise 2.49. The proposition “If $\overline{.99} = \frac{9}{10} + \frac{9}{100} + \frac{9}{1000} + \cdots$, then $\overline{.99} \neq 1$ ” is *false*. Write its (true) negation, as a conjunction.

Recall that a proposition is exclusively either true or false—it never be both.

Definition 2.50. A compound proposition that is always false is called a **contradiction**. A compound proposition that is always true is called a **tautology**.

Theorem 2.51. For any proposition A , the proposition $\neg A \wedge A$ is a contradiction.

Exercise 2.52. Provide an example of a tautology using arbitrary propositions and any of the logical connectives \neg , \wedge , and \vee . Prove that your example is in fact a tautology.

Suppose that we want to prove some proposition P (which might be something like $A \implies B$ or even more complicated). One approach, called **proof by contradiction**, is to assume $\neg P$ and then logically deduce a contradiction of the form $Q \wedge \neg Q$, where Q is some proposition (possibly equal to P). Since this is absurd, the assumption $\neg P$ must have been false, so P is true. The tricky part about a proof by contradiction is that it is not usually obvious what the statement Q should be.

Skeleton Proof 2.53 (Proof of P by contradiction). Here is what the general structure for a proof by contradiction looks like if we are trying to prove the proposition P .

Proof. For sake of a contradiction, assume $\neg P$.

... [Use definitions and known results to derive
some Q and its negation $\neg Q$.] ...

This is a contradiction. Therefore, P . □

Proof by contradiction can be useful for proving statements of the form $A \implies B$, where $\neg B$ is easier to “get your hands on,” because $\neg(A \implies B)$ is equivalent to $A \wedge \neg B$ (see Corollary 2.47).

Skeleton Proof 2.54 (Proof of $A \implies B$ by contradiction). If you want to prove the implication $A \implies B$ via a proof by contradiction, then the structure of the proof is as follows.

Proof. For sake of a contradiction, assume A and $\neg B$.

... [Use definitions and known results to derive
some Q and its negation $\neg Q$.] ...

This is a contradiction. Therefore, if A , then B . □

Establish the following theorem in two ways: (i) prove the contrapositive, and (ii) prove via contradiction.

Theorem 2.55. Assume that $x \in \mathbb{Z}$. If x is odd, then 2 does not divide x . (Prove in two different ways.)

Prove the following theorem via contradiction. Afterward, consider the difficulties one might encounter when trying to prove the result more directly.

Theorem 2.56. Assume that $x, y \in \mathbb{N}$.³ If x divides y , then $x \leq y$.

³ $\mathbb{N} = \{1, 2, 3, \dots\}$ is the set of **natural numbers**. Some mathematicians (set theorists, in particular) include 0 in \mathbb{N} , but this will not be our convention. The given statement is not true if we replace \mathbb{N} with \mathbb{Z} . Do you see why?

2.4 Introduction to Quantification

The sentence “ $x > 0$ ” is not itself a proposition because x is a **free variable**. A sentence with a free variable is a **predicate**. To turn a predicate into a proposition, we must either substitute values for each free variable, or else “quantify” the free variables.

Function notation is a convenient way to represent predicates. For example, each of the following represents a predicate with the indicated free variables.

- $S(x) := “x^2 - 4 = 0”$
- $L(a, b) := “a < b”$
- $F(x, y) := “x$ is friends with $y”$

The notation $:=$ indicates a definition. Also, note that the use of the quotation marks above removed some ambiguity. What would $S(x) = x^2 - 4 = 0$ mean? It looks like $S(x)$ equals 0, but actually we want $S(x)$ to represent the whole sentence “ $x^2 - 4 = 0$ ”.

One way we can make propositions out of predicates is by assigning specific values to the free variables. That is, if $P(x)$ is a predicate and x_0 is specific value for x , then $P(x_0)$ is now a proposition (and is either true or false).

Exercise 2.57. Consider $S(x)$ and $L(a, b)$ as defined above. Determine the truth values of $S(0)$, $S(-2)$, $L(2, 1)$, and $L(-3, -2)$. Is $L(2, b)$ a proposition or a predicate? Explain.

Besides substituting specific values for free variables in a predicate, we can also make a claim about which values of the free variables apply to the predicate.

Exercise 2.58. Both of the following sentences are propositions. Decide whether each is true or false. What would it take to justify your answers?

- (a) For all $x \in \mathbb{R}$, $x^2 - 4 = 0$.⁴
- (b) There exists $x \in \mathbb{R}$ such that $x^2 - 4 = 0$.

Definition 2.59. “For all” is the **universal quantifier** and “there exists...such that” is the **existential quantifier**.

We can replace “there exists...such that” with phrases like “for some” (possibly with some other tweaking to the sentence). Similarly, “for all”, “for any”, “for every” are used interchangeably in mathematics (even though they might convey slightly different meanings in colloquial language). It is important to note that the existential quantifier is making a claim about “at least one” *not* “exactly one.”

Variables that are quantified with a universal or existential quantifier are said to be **bound**. To be a proposition, *all* variables must be bound. That is, in a proposition all variables are quantified.

We must take care to specify the universe of acceptable values for the free variables. Consider the sentence “For all x , $x > 0$.” Is this sentence true or false? The answer depends on what set the universal quantifier applies to. Certainly, the sentence is false if

⁴The symbol \mathbb{R} denotes the set of all real numbers.

we apply it for all $x \in \mathbb{Z}$. However, the sentence is true for all $x \in \mathbb{N}$. Context may resolve ambiguities, but otherwise, we must write clearly: “For all $x \in \mathbb{Z}$, $x > 0$ ” or “For all $x \in \mathbb{N}$, $x > 0$.” The set of acceptable values for a variable is called the **universe (of discourse)**.

Exercise 2.60. Suppose our universe of discourse is the set of integers.

- (a) Provide an example of a predicate $P(x)$ such that “For all x , $P(x)$ ” is true.
- (b) Provide an example of a predicate $Q(x)$ such that “For all x , $Q(x)$ ” is false, but “There exists x such that $Q(x)$ ” is true.

If a predicate has more than one free variable, then we can build propositions by quantifying each variable. However, *the order of the quantifiers is extremely important!*

Exercise 2.61. Let $P(x, y)$ be a predicate with free variables x and y in a universe of discourse U . One way to quantify the variables is “For all $x \in U$, there exists $y \in U$ such that $P(x, y)$.” How else can the variables be quantified?

The possibilities listed in the previous exercise are *not* equivalent to each other.

Exercise 2.62. Suppose the universe of discourse is the set of people. Consider the predicate $M(x, y) := “x \text{ is married to } y”$. Discuss the meaning of each of the following.

- (a) For all x , there exists y such that $M(x, y)$.
- (b) There exists y such that for all x , $M(x, y)$.
- (c) For all x , for all y , $M(x, y)$.
- (d) There exists x such that there exists y such that $M(x, y)$.

Exercise 2.63. Consider the predicate $F(x, y) := “x = y^2”$. Discuss the meaning of each of the following.

- (a) There exists x such that there exists y such that $F(x, y)$.
- (b) There exists y such that there exists x such that $F(x, y)$.
- (c) For all $x \in \mathbb{R}$, for all $y \in \mathbb{R}$, $F(x, y)$.
- (d) For all $y \in \mathbb{R}$, for all $x \in \mathbb{R}$, $F(x, y)$.

There are a couple of key points to keep in mind about quantification. To be a proposition, all variables must be quantified. This can happen in at least two ways:

- The variables are explicitly bound by quantifiers in the same sentence.
- The variables are implicitly bound by preceding sentences or by context. Statements of the form “Let $x = \dots$ ” and “Let $x \in \dots$ ” bind the variable x and remove ambiguity.

The order of the quantification is important. Reversing the order of the quantifiers can substantially change the meaning of a proposition.

Quantification and logical connectives (“and,” “or,” “If . . . , then . . . ,” and “not”) enable complex mathematical statements. For example, the formal definition of $\lim_{x \rightarrow c} f(x) = L$ is

For all $\epsilon > 0$, there exists $\delta > 0$ such that for all x , if $0 < |x - c| < \delta$, then $|f(x) - L| < \epsilon$.

In order to study the abstract nature of complicated mathematical statements, it is useful to adopt some notation.

Definition 2.64. The universal quantifier “for all” is denoted \forall , and the existential quantifier “there exists . . . such that” is denoted \exists .

Using our abbreviations for the logical connectives and quantifiers, we can symbolically represent mathematical propositions. For example, the (true) proposition “There exists $x \in \mathbb{R}$ such that $x^2 - 1 = 0$ ” becomes “ $(\exists x \in \mathbb{R})(x^2 - 1 = 0)$,” while the (false) proposition “For all $x \in \mathbb{N}$, there exists $y \in \mathbb{N}$ such that $y < x$ ” becomes “ $(\forall x)(x \in \mathbb{N} \implies (\exists y)(y \in \mathbb{N} \implies y < x))$ ” or “ $(\forall x \in \mathbb{N})(\exists y \in \mathbb{N})(y < x)$.”

Exercise 2.65. Convert the following statements into statements using only logical symbols. Assume that the universe of discourse is the set of real numbers.

- (a) There exists a number x such that $x^2 + 1$ is greater than zero.
- (b) There exists a natural number n such that $n^2 = 36$.
- (c) For every real number x , x^2 is greater than or equal to zero.

Exercise 2.66. Express the formal definition of a limit (given above Definition 2.64) in logical symbols.

If $A(x)$ and $B(x)$ are predicates, then it is standard practice for the sentence $A(x) \implies B(x)$ to mean $(\forall x)(A(x) \implies B(x))$ (where the universe of discourse for x needs to be made clear). In this case, we say that the universal quantifier is implicit.

Exercise 2.67. Consider the proposition “If $\epsilon > 0$, then there exists $N \in \mathbb{N}$ such that $1/N < \epsilon$.” Assume the universe of discourse is the set \mathbb{R} .

- (a) Express the statement in logical symbols. Is the statement true?
- (b) Reverse the order of the quantifiers to get a new statement. Does the meaning change? If so, how? Is the new statement true?

The symbolic expression $(\forall x)(\forall y)$ can be replaced with the simpler expression $(\forall x, y)$ as long as x and y are elements of the same universe.

Exercise 2.68. Express the statement “For all $x, y \in \mathbb{R}$ with $x < y$, there exists $m \in \mathbb{R}$ such $x < m < y$ ” using logical symbols.

Exercise 2.69. Rewrite the following statements in words and determine whether each is true or false.

- (a) $(\forall n \in \mathbb{N})(n^2 \geq 5)$
- (b) $(\exists n \in \mathbb{N})(n^2 - 1 = 0)$
- (c) $(\exists N \in \mathbb{N})(\forall n > N)(\frac{1}{n} < 0.01)$
- (d) $(\forall m, n \in \mathbb{Z})(2|m \wedge 2|n \implies 2|(m + n))$
- (e) $(\forall x \in \mathbb{N})(\exists y \in \mathbb{N})(x - 2y = 0)$
- (f) $(\exists x \in \mathbb{N})(\forall y \in \mathbb{N})(y \leq x)$

To whet your appetite for the next section, consider how you might prove a statement of the form “For all $x \dots$ ”. If a statement is false, then its negation is true. How would you go about negating a statement involving quantifiers?

2.5 More About Quantification

Mathematical proofs do not explicitly use the symbolic representation of a given statement in terms of quantifiers and logical connectives. Nonetheless, having this notation at our disposal allows us to compartmentalize the abstract nature of mathematical propositions and will provide us with a way to talk about the meta-concepts surrounding the construction of proofs.

Definition 2.70. Two quantified propositions are **equivalent in a given universe of discourse** iff they have the same truth value in that universe. Two quantified propositions are **equivalent** iff they are equivalent in every universe of discourse.

Exercise 2.71. Consider the propositions $(\forall x)(x > 3)$ and $(\forall x)(x \geq 4)$.

- (a) Are these propositions equivalent if the universe of discourse is the set of integers?
- (b) Give two different universes of discourse that yield different truth values for these propositions.
- (c) What can you conclude about the equivalence of these statements?

It is worth pointing out an important distinction. Consider the propositions “All cars are red” and “All natural numbers are positive”. Both of these are instances of the **logical form** $(\forall x)P(x)$. It turns out that the first proposition is false and the second is true; however, it does not make sense to attach a true value to the logical form. A logical form is a blueprint for particular propositions. If we are careful, it makes sense to talk about whether two logical forms are equivalent. For example, $(\forall x)(P(x) \implies Q(x))$ is equivalent to $(\forall x)(\neg Q(x) \implies \neg P(x))$. For fixed $P(x)$ and $Q(x)$, these two forms will always have the same truth value independent of the universe of discourse. If you change $P(x)$ and $Q(x)$, then the truth value may change, but the two forms will still agree.

The next theorem tell us how to negate logical forms involving quantifiers.

Theorem 2.72. Let $P(x)$ be a predicate. Then

- (a) $\neg(\forall x)P(x)$ is equivalent to $(\exists x)(\neg P(x))$
- (b) $\neg(\exists x)P(x)$ is equivalent to $(\forall x)(\neg P(x))$.

Exercise 2.73. Negate each of the following. Disregard the truth value and the universe of discourse.

- (a) $(\forall x)(x > 3)$
- (b) $(\exists x)(x \text{ is prime} \wedge x \text{ is even})$
- (c) All cars are red.
- (d) Every Wookiee is named Chewbacca.
- (e) Some hippies are republican.
- (f) For all $x \in \mathbb{N}$, $x^2 + x + 41$ is prime.
- (g) There exists $x \in \mathbb{Z}$ such that $1/x \notin \mathbb{Z}$.
- (h) There is no function f such that if f is continuous, then f is not differentiable.

Using Theorem 2.72 and our previous results involving quantification, we can negate complex mathematical propositions by working from left to right. For example, if we negate the (false) proposition $(\exists x \in \mathbb{R})(\forall y \in \mathbb{R})(x + y = 0)$, we obtain the proposition $\neg(\exists x \in \mathbb{R})(\forall y \in \mathbb{R})(x + y = 0)$, which is equivalent to $(\forall x \in \mathbb{R})(\exists y \in \mathbb{R})(x + y \neq 0)$.

For a more complicated example, consider the (false) proposition $(\forall x)[x > 0 \implies (\exists y)(y < 0 \wedge xy > 0)]$. Then its negation $\neg(\forall x)[x > 0 \implies (\exists y)(y < 0 \wedge xy > 0)]$ is equivalent to $(\exists x)[x > 0 \wedge \neg(\exists y)(y < 0 \wedge xy > 0)]$, which happens to be equivalent to $(\exists x)[x > 0 \wedge (\forall y)(y \geq 0 \vee xy \leq 0)]$. Can you identify the previous theorems that were used when negating this proposition?

Exercise 2.74. Negate each of the following. Disregard the truth value and the universe of discourse.

- (a) $(\forall n \in \mathbb{N})(\exists m \in \mathbb{N})(m < n)$
- (b) $(\forall x, y, z \in \mathbb{Z})((xy \text{ is even} \wedge yz \text{ is even}) \implies xy \text{ is even})$
- (c) For all positive real numbers x , there exists a real number y such that $y^2 = x$.
- (d) There exists a married person x such that for all married people y , x is married to y .

At this point, we should be able to use our understanding of quantification to construct counterexamples to complicated false propositions and proofs of complicated true propositions. Here are some general proof structures for various logical forms.

Skeleton Proof 2.75 (Direct Proof of $(\forall x)P(x)$). Here is the general structure for a direct proof of the proposition $(\forall x)P(x)$.

Proof. Let $x \in U$. [*U is the universe of discourse*]
 ... [*Use definitions and known results.*] ...
 Therefore, $P(x)$ is true. Since x was arbitrary, for all x , $P(x)$. □

Skeleton Proof 2.76 (Proof of $(\forall x)P(x)$ by Contradiction). Here is the general structure for a proof of the proposition $(\forall x)P(x)$ via contradiction.

Proof. For sake of a contradiction, assume that there exists $x \in U$ such that $\neg P(x)$.
 [*U is the universe of discourse*]
 ... [*Do something to derive a contradiction.*] ...
 This is a contradiction. Therefore, for all x , $P(x)$ is true. □

Skeleton Proof 2.77 (Direct Proof of $(\exists x)P(x)$). Here is the general structure for a direct proof of the proposition $(\exists x)P(x)$.

Proof. ... [*Use definitions and previous results to deduce that an x exists for which $P(x)$ is true; or if you have an x that works, just verify that it does.*] ...
 Therefore, there exists x such that $P(x)$. □

Skeleton Proof 2.78 (Proof of $(\exists x)P(x)$ by Contradiction). Here is the general structure for a proof of the proposition $(\exists x)P(x)$ via contradiction.

Proof. For sake of a contradiction, assume that for all x , $\neg P(x)$.
 ... [*Do something to derive a contradiction.*] ...
 This is a contradiction. Therefore, there exists x such that $P(x)$. □

Note that if $Q(x)$ is a proposition for which $(\forall x)Q(x)$ is false, then a counterexample to this proposition amounts to showing $(\exists x)(\neg Q(x))$, which might be proved via the third scenario above.

It is important to point out that sometimes we will have to combine various proof techniques in a single proof. For example, if you wanted to prove a proposition of the form $(\forall x)(P(x) \implies Q(x))$ by contradiction, we would start by assuming that there exists x such that $P(x)$ and $\neg Q(x)$.

Problem 2.79. For each of the following statements, determine its truth value. If the statement is false, provide a counterexample. Prove at least two of the true statements.

- (a) For all $n \in \mathbb{N}$, $n^2 \geq 5$.
- (b) There exists $n \in \mathbb{N}$ such that $n^2 - 1 = 0$.
- (c) There exists $x \in \mathbb{N}$ such that for all $y \in \mathbb{N}$, $y \leq x$.

- (d) For all $x \in \mathbb{Z}$, $x^3 \geq x$.
- (e) For all $n \in \mathbb{Z}$, there exists $m \in \mathbb{Z}$ such that $n + m = 0$.
- (f) There exists integers a and b such that $2a + 7b = 1$.
- (g) There do not exist integers m and n such that $2m + 4n = 7$.
- (h) For all integers a, b, c , if a divides bc , then either a divides b or a divides c .

To prove the next theorem, you might want to consider two different cases.

Theorem 2.80. For all integers, $3n^2 + n + 14$ is even.

Chapter 3

Set Theory and Topology

At its essence, all of mathematics is built on set theory. In this chapter, we will introduce some of the basics of sets and their properties.

3.1 Sets

Definition 3.1. A **set** is a collection of objects called **elements**. If A is a set and x is an element of A , we write $x \in A$. Otherwise, we write $x \notin A$.

Definition 3.2. The set containing no elements is called the **empty set**, and is denoted by the symbol \emptyset .

If we think of a set as a box potentially containing some stuff, then the empty set is a box with nothing in it.

Definition 3.3. The language associated to sets is specific. We will often define sets using the following notation, called **set builder notation**:

$$S = \{x \in A \mid x \text{ satisfies some condition}\}$$

The first part “ $x \in A$ ” denotes what type of x is being considered. The statements to the right of the vertical bar (not to be confused with “divides”) are the conditions that x must satisfy in order to be members of the set. This notation is read as “The set of all x in A such that x satisfies some condition,” where “some condition” is something specific about the restrictions on x relative to A .

Exercise 3.4. Unpack each of the following sets and see if you can find a simple description of the elements that each set contains.

- (a) $A = \{x \in \mathbb{N} \mid x = 3k \text{ for some } k \in \mathbb{N}\}$
- (b) $B = \{t \in \mathbb{R} \mid t^2 \leq 2\}$
- (c) $C = \{t \in \mathbb{Z} \mid t^2 \leq 2\}$
- (d) $D = \{m \in \mathbb{R} \mid m = 1 - \frac{1}{n}, \text{ where } n \in \mathbb{N}\}$

Exercise 3.5. Write each of the following sentences using set builder notation.

- (a) The set of all real numbers less than $-\sqrt{2}$.
- (b) The set of all real numbers greater than -12 and less than or equal to 42 .
- (c) The set of all even natural numbers.

Definition 3.6. If A and B are sets, then we say that A is a **subset** of B , written $A \subseteq B$, provided that every element of A is also an element of B .

Observe that $A \subseteq B$ is equivalent to “For all x (in the universe of discourse), if $x \in A$, then $x \in B$.” Since we know how to deal with “for all” statements and conditional propositions, we know how to go about proving $A \subseteq B$.

Problem 3.7. Suppose A and B are sets. Describe a skeleton proof for proving that $A \subseteq B$.

Every set always has two rather boring subsets.

Theorem 3.8. Let S be a set. Then

- (a) $S \subseteq S$
- (b) $\emptyset \subseteq S$.

Exercise 3.9. List all of the subsets of $A = \{1, 2, 3\}$.

Theorem 3.10 (Transitivity of subsets). Suppose that A , B , and C are sets. If $A \subseteq B$ and $B \subseteq C$, then $A \subseteq C$.

Definition 3.11. If $A \subseteq B$, then A is called a **proper subset** provided that $A \neq B$. In this case, we may write $A \subset B$ or $A \subsetneq B$.¹

The following definitions should look familiar from precalculus.

Definition 3.12 (Interval Notation). For $a, b \in \mathbb{R}$ with $a < b$, we define the following.

- (a) $(a, b) = \{x \in \mathbb{R} \mid a < x < b\}$
- (c) $(-\infty, b) = \{x \in \mathbb{R} \mid x < b\}$
- (b) $(a, \infty) = \{x \in \mathbb{R} \mid a < x\}$
- (d) $[a, b] = \{x \in \mathbb{R} \mid a \leq x \leq b\}$

We analogously define $[a, b)$, $(a, b]$, $[a, \infty)$, and $(-\infty, b]$.

Definition 3.13. Let A and B be sets in some universe of discourse U .

- (a) The **union** of the sets A and B is $A \cup B = \{x \in U \mid x \in A \text{ or } x \in B\}$.
- (b) The **intersection** of the sets A and B is $A \cap B = \{x \in U \mid x \in A \text{ and } x \in B\}$.
- (c) The **set difference** of the sets A and B is $A \setminus B = \{x \in U \mid x \in A \text{ and } x \notin B\}$.
- (d) The **complement of A** (relative to U) is the set $A^c = U \setminus A = \{x \in U \mid x \notin A\}$.

Definition 3.14. If two sets A and B have the property that $A \cap B = \emptyset$, then we say that A and B are **disjoint** sets.

¹Warning: Some books use \subset to mean \subseteq .

Exercise 3.15. Suppose that the universe of discourse is $U = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$. Let $A = \{1, 2, 3, 4, 5\}$, $B = \{1, 3, 5\}$, and $C = \{2, 4, 6, 8\}$. Find each of the following.

- | | |
|---------------------|---------------------|
| (a) $A \cap C$ | (f) $C \setminus B$ |
| (b) $B \cap C$ | (g) B^c |
| (c) $A \cup B$ | (h) A^c |
| (d) $A \setminus B$ | (i) $(A \cup B)^c$ |
| (e) $B \setminus A$ | (j) $A^c \cap B^c$ |

Exercise 3.16. Suppose that the universe of discourse is $U = \mathbb{R}$. Let $A = [-3, -1)$, $B = (-2.5, 2)$, and $C = (-2, 0]$. Find each of the following.

- | | |
|--------------------|------------------------------|
| (a) A^c | (f) $(A \cup B)^c$ |
| (b) $A \cap C$ | (g) $A \setminus B$ |
| (c) $A \cap B$ | (h) $A \setminus (B \cup C)$ |
| (d) $A \cup B$ | (i) $B \setminus A$ |
| (e) $(A \cap B)^c$ | |

Theorem 3.17. Let A and B be sets. If $A \subseteq B$, then $B^c \subseteq A^c$.

Definition 3.18. Two sets A and B are **equal**, denoted $\boxed{A = B}$, iff $A \subseteq B$ and $B \subseteq A$.

Given two sets A and B , if we want to prove $A = B$, then we have to do two separate mini-proofs: one for $A \subseteq B$ and one for $B \subseteq A$. It is common to label each mini-proof with “ (\subseteq) ” and “ (\supseteq) ”, respectively.

Theorem 3.19. Let A and B be sets. Then $A \setminus B = A \cap B^c$.

For each of the next two theorems, you can choose to prove either part (a) or part (b). Of course, you are welcome to prove both parts, but you do not have to.

Theorem 3.20 (DeMorgan’s Law). Let A and B be sets. Then

- | | |
|-----------------------------------|-------------------------------------|
| (a) $(A \cup B)^c = A^c \cap B^c$ | (b) $(A \cap B)^c = A^c \cup B^c$. |
|-----------------------------------|-------------------------------------|

Theorem 3.21 (Distribution of Union and Intersection). Let A , B , and C be sets. Then

- | | |
|--|--|
| (a) $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$ | (b) $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$. |
|--|--|

3.2 Power Sets and Paradoxes

We've already seen that using union, intersection, set difference, and complement we can create new sets (in the same universe) from existing sets. In this section, we will describe another way to generate new sets; however, the new sets will not “live” in the same universe this time.

Definition 3.22. If S is a set, then the **power set** of S is the set of subsets of S . The power set of S is denoted $\mathcal{P}(S)$.

It follows immediately from the definition that $A \subseteq S$ iff $A \in \mathcal{P}(S)$.² For example, if $S = \{a, b\}$, then $\mathcal{P} = \{\emptyset, \{a\}, \{b\}, S\}$.

Exercise 3.23. For each of the following sets, find the power set.

(a) $A = \{\circ, \Delta, \square\}$

(c) $C = \emptyset$

(b) $B = \{a, \{a\}\}$

(d) $D = \{\emptyset\}$

Question 3.24. How many subsets do you think that a set with n elements has? What if $n = 0$? You do not need to prove your conjecture at this time. We will prove this later using mathematical induction.

It is important to realize that the concepts of *element* and *subset* need to be carefully delineated. For example, consider the set $A = \{x, y\}$. The object x is an element of A , but the object $\{x\}$ is both a subset of A and an element of $\mathcal{P}(A)$. This can get confusing rather quickly. Consider the set C from Exercise 3.23. The set $\{a\}$ happens to be an element of C , a subset of C , and an element of $\mathcal{P}(C)$. The upshot is that it is important to pay close attention to whether “ \subseteq ” or “ \in ” is the proper symbol to use.

Theorem 3.25. Let S and T be sets. Then $S \subseteq T$ iff $\mathcal{P}(S) \subseteq \mathcal{P}(T)$.³

Theorem 3.26. Let S and T be sets. Then $\mathcal{P}(S) \cap \mathcal{P}(T) = \mathcal{P}(S \cap T)$.

Theorem 3.27. Let S and T be sets. Then $\mathcal{P}(S) \cup \mathcal{P}(T) \subseteq \mathcal{P}(S \cup T)$.

Problem 3.28. Provide a counterexample to show that it is not necessarily true that $\mathcal{P}(S) \cup \mathcal{P}(T) = \mathcal{P}(S \cup T)$. This verifies that the converse of Theorem 3.27 is not true in general. Is it ever true that $\mathcal{P}(S) \cup \mathcal{P}(T)$ and $\mathcal{P}(S \cup T)$ are equal?

We now turn our attention to the issue of whether there is one mother of all universal sets. Before reading any further, consider this for a moment. That is, is there one largest set that all other sets are a subset of? Or, in other words, is there a set of all sets? To help wrap our heads around this issue, consider the following riddle, known as the **Barber of Seville Paradox**.

²Recall that “iff” is an abbreviation for “if and only if”, which is a statement of the form $A \iff B$ for propositions A and B . Recall that this is short for both $(A \implies B) \wedge (B \implies A)$.

³To prove this theorem, you have to write two distinct subproofs: $A \implies B$ and $B \implies A$.

In Seville, there is a barber who shaves all those men, and only those men, who do not shave themselves. Who shaves the barber?

Problem 3.29. In the Barber of Seville Paradox, does the barber shave himself or not?

Problem 3.29 is an example of a **paradox**. What do you think paradox means? Now, suppose that there is a set of all sets and call it \mathcal{U} . That is, $\mathcal{U} := \{A \mid A \text{ is a set}\}$.

Problem 3.30. Given our definition of \mathcal{U} , explain why \mathcal{U} is an element of itself.

If we continue with this line of reasoning, it must be the case that some sets are elements of themselves and some are not. Let X be the set of all sets that are elements of themselves and let Y be the set of all sets that are not elements of themselves.

Problem 3.31. Does Y belong to X or Y ? Explain why this is a paradox.

The above paradox is one way of phrasing a paradox referred to as **Russell's Paradox**. Okay, how did we get into this mess in the first place?! By assuming the existence of a set of all sets, we can produce all sorts of paradoxes. The only way to avoid the paradoxes is to conclude that there is no set of all sets. Here is some more evidence that we shouldn't assume the existence of a set of all sets.

Problem 3.32. If \mathcal{U} is the set of all sets, then what is the relationship between \mathcal{U} and $\mathcal{P}(\mathcal{U})$? What about $\mathcal{P}(\mathcal{P}(\mathcal{U}))$?

The upshot is that the collection of all sets is *not* a set!

Problem 3.33. Pick any two of the paradoxes below and for each one explain why it is a paradox.

- (a) **Librarian's Paradox.** A librarian is given the unenviable task of creating two new books for the library. Book A contains the names of all books in the library that reference themselves and Book B contains the names of all books in the library that do not reference themselves. But the librarian just created two new books for the library, so their titles must be in either Book A or Book B. Clearly Book A can be listed in Book B, but where should the librarian list Book B?
- (b) **Liar's Paradox.** Consider the statement: this sentence is false. Is it true or false?
- (c) **Berry Paradox.** Consider the claim: every natural number can be unambiguously described in fourteen words or less. It seems clear that this statement is false, but if that is so, then there is some smallest natural number which cannot be unambiguously described in fourteen words or less. Let's call it n . But now n is "the smallest natural number that cannot be unambiguously described in fourteen words or less." This is a complete and unambiguous description of n in fourteen words, contradicting the fact that n was supposed not to have such a description. Therefore, all natural numbers can be unambiguously described in fourteen words or less!

- (d) **The Naming Numbers Paradox.** Consider the claim: every natural number can be unambiguously described using no more than 50 characters (where a character is a–z, 0–9, and a “space”). For example, we can describe 9 as “9” or “nine” or “the square of the second prime number.” There are only 37 characters, so we can describe at most 37^{50} numbers, which is very large, but not infinite. So the statement is false. However, here is a “proof” that it is true. Let S be the set of natural numbers that can be unambiguously described using no more than 50 characters. For the sake of contradiction, suppose it is not all of \mathbb{N} . Then there is a smallest number $t \in \mathbb{N} - S$. We can describe t as: the smallest natural number not in S . Thus t can be described using no more than 50 characters. So $t \in S$, a contradiction.
- (e) **Euathlus and Protagoras.** Euathlus wanted to become a lawyer but could not pay Protagoras. Protagoras agreed to teach him under the condition that if Euathlus won his first case, he would pay Protagoras, otherwise not. Euathlus finished his course of study and did nothing. Protagoras sued for his fee. He argued:

If Euathlus loses this case, then he must pay (by the judgment of the court).
 If Euathlus wins this case, then he must pay (by the terms of the contract).
 He must either win or lose this case.
 Therefore Euathlus must pay me.

But Euathlus had learned well the art of rhetoric. He responded:

If I win this case, I do not have to pay (by the judgment of the court).
 If I lose this case, I do not have to pay (by the contract).
 I must either win or lose the case.
 Therefore, I do not have to pay Protagoras.

3.3 Indexing Sets

Suppose we consider the following collection of open intervals:

$$(0, 1), (0, 1/2), (0, 1/4), \dots, (0, 1/2^{n-1}), \dots$$

This collection has a natural way for us to “index” the sets:

$$I_1 = (0, 1), I_2 = (0, 1/2), \dots, I_n = (0, 1/2^{n-1}), \dots$$

In this case the sets are **indexed** by the set \mathbb{N} . The subscripts are taken from the **index set**. If we wanted to talk about an arbitrary set from this indexed collection, we could use the notation I_n .

Let’s consider another example:

$$\{a\}, \{a, b\}, \{a, b, c\}, \dots, \{a, b, c, \dots, z\}$$

An obvious way to index these sets is as follows:

$$A_1 = \{a\}, A_2 = \{a, b\}, A_3 = \{a, b, c\}, \dots, A_{26} = \{a, b, c, \dots, z\}$$

In this case, the collection of sets is indexed by $\{1, 2, \dots, 26\}$.

Using indexing sets in mathematics is an extremely useful notational tool, but it is important to keep straight the difference between the sets that are being indexed, the elements in each set being indexed, the indexing set, and the elements of the indexing set.

Any set (finite or infinite) can be used as an indexing set. Often capital Greek letters are used to denote arbitrary indexing sets and small Greek letters to represent elements of these sets. If the indexing set is a subset of \mathbb{R} , then it is common to use Roman letters as individual indices. Of course, these are merely conventions, not rules.

- If Δ is a set and we have a collection of sets indexed by Δ , then we may write $\{S_\alpha\}_{\alpha \in \Delta}$ to refer to this collection. We read this as “the set of S -alphas over alpha in Delta.”
- If a collection of sets is indexed by \mathbb{N} , then we may write $\{U_n\}_{n \in \mathbb{N}}$ or $\{U_n\}_{n=1}^\infty$.
- Borrowing from this idea, a collection $\{A_1, \dots, A_{26}\}$ may be written as $\{A_n\}_{n=1}^{26}$.

Definition 3.34. Suppose we have a collection $\{A_\alpha\}_{\alpha \in \Delta}$.

(a) The **union of the entire collection** is defined via

$$\bigcup_{\alpha \in \Delta} A_\alpha = \{x \mid x \in A_\alpha \text{ for some } \alpha \in \Delta\}.$$

(b) The **intersection of the entire collection** is defined via

$$\bigcap_{\alpha \in \Delta} A_\alpha = \{x \mid x \in A_\alpha \text{ for all } \alpha \in \Delta\}.$$

In the special case that $\Delta = \mathbb{N}$, we write

$$\bigcup_{n=1}^\infty A_n = \{x \mid x \in A_n \text{ for some } n \in \mathbb{N}\} = A_1 \cup A_2 \cup A_3 \cup \dots$$

and

$$\bigcap_{n=1}^\infty A_n = \{x \mid x \in A_n \text{ for all } n \in \mathbb{N}\} = A_1 \cap A_2 \cap A_3 \cap \dots$$

Similarly, if $\Delta = \{1, 2, 3, 4\}$, then

$$\bigcup_{n=1}^4 A_n = A_1 \cup A_2 \cup A_3 \cup A_4 \quad \text{and} \quad \bigcap_{n=1}^4 A_n = A_1 \cap A_2 \cap A_3 \cap A_4.$$

Notice the difference between “ \bigcup ” and “ \cup ” (respectively, “ \bigcap ” and “ \cap ”).

Exercise 3.35. Let $\{I_n\}_{n \in \mathbb{N}}$ be the collection of open intervals from the beginning of the section. Find each of the following.

(a) $\bigcup_{n \in \mathbb{N}} I_n$

(b) $\bigcap_{n \in \mathbb{N}} I_n$

Exercise 3.36. Let $\{A_n\}_{n=1}^{26}$ be the collection from earlier in the section. Find each of the following.

(a) $\bigcup_{n=1}^{26} A_n$

(b) $\bigcap_{n=1}^{26} A_n$

Exercise 3.37. Let $S_n = \{x \in \mathbb{R} \mid n-1 < x < n\}$, where $n \in \mathbb{N}$. Find each of the following.

(a) $\bigcup_{n=1}^{\infty} S_n$

(b) $\bigcap_{n=1}^{\infty} S_n$

Exercise 3.38. Let $T_n = \{x \in \mathbb{R} \mid -\frac{1}{n} < x < \frac{1}{n}\}$, where $n \in \mathbb{N}$. Find each of the following.

(a) $\bigcup_{n=1}^{\infty} T_n$

(b) $\bigcap_{n=1}^{\infty} T_n$

Exercise 3.39. For each $r \in \mathbb{Q}$ (the rational numbers), let N_r be the set containing all real numbers *except* r . Find each of the following.

(a) $\bigcup_{r \in \mathbb{Q}} N_r$

(b) $\bigcap_{r \in \mathbb{Q}} N_r$

Definition 3.40. A collection of sets $\{A_\alpha\}_{\alpha \in \Delta}$ is **pairwise disjoint** if $A_\alpha \cap A_\beta = \emptyset$ for $\alpha \neq \beta$.

Exercise 3.41. Draw a Venn diagram of a collection of 3 sets that are pairwise disjoint.

Exercise 3.42. Provide an example of a collection of three sets, say $\{A_1, A_2, A_3\}$, such that the collection is *not* pairwise disjoint, but $\bigcap_{n=1}^3 A_n = \emptyset$.

For each of the next two theorems, you can choose to prove either part (a) or part (b).

Theorem 3.43 (Generalized Distribution of Union and Intersection). Let $\{A_\alpha\}_{\alpha \in \Delta}$ be a collection of sets and let B be any set. Then

(a) $B \cup \left(\bigcap_{\alpha \in \Delta} A_\alpha \right) = \bigcap_{\alpha \in \Delta} (B \cup A_\alpha),$

(b) $B \cap \left(\bigcup_{\alpha \in \Delta} A_\alpha \right) = \bigcup_{\alpha \in \Delta} (B \cap A_\alpha).$

Theorem 3.44 (Generalized DeMorgan's Law). Let $\{A_\alpha\}_{\alpha \in \Delta}$ be a collection of sets. Then

(a) $\left(\bigcup_{\alpha \in \Delta} A_\alpha \right)^C = \bigcap_{\alpha \in \Delta} A_\alpha^C,$

(b) $\left(\bigcap_{\alpha \in \Delta} A_\alpha \right)^C = \bigcup_{\alpha \in \Delta} A_\alpha^C.$

3.4 Topology of \mathbb{R}

For this entire section, our universe of discourse is the set of real numbers. You may assume all the usual basic algebraic properties of the real numbers (addition, subtraction, multiplication, division, commutative property, distribution, etc.).

Recall that an **axiom** is a statement that we *assume* to be true. Here are some useful axioms of the real numbers.

Axiom 3.45. If p and q are two different real numbers in \mathbb{R} , then there is a number between them.

Exercise 3.46. Given real numbers p and q with $p < q$, construct a real number x such that $p < x < q$. We know such a point must exist by the previous axiom, but this exercise is asking you to produce an actual candidate.

Axiom 3.47. (Linear ordering) If a , b , and c are real numbers, then:

- (a) If $a < b$ and $b < c$, then $a < c$;
- (b) Exactly one of the following is true: (i) $a < b$, (ii) $a = b$, or (iii) $a > b$.

Axiom 3.48. If p is a real number, then there exists $q, r \in \mathbb{R}$ such that $q < p < r$.

Axiom 3.49. (Archimedean Property) If x is a real number, then either (i) x is an integer or (ii) there exists an integer n , such that $n < x < n + 1$.

Definition 3.50. Suppose $a, b \in \mathbb{R}$ such that $a < b$. The intervals (a, b) , $(-\infty, b)$, (a, ∞) are called **open intervals** while the interval $[a, b]$ is called a **closed interval**. An interval like $[a, b)$ is neither open nor closed.

We will always assume that any time we write (a, b) , $[a, b]$, $(a, b]$, or $[a, b)$ that $a < b$.

Exercise 3.51. Give an example of each of the following.

- (a) An open interval.
- (b) A closed interval.
- (c) An interval that is neither open nor closed.
- (d) An infinite set that is not an interval.

Definition 3.52. A set U is called an **open set** iff for every $t \in U$, there exists an open interval containing t such that the open interval is a subset of U . We define the empty set to be open.

Problem 3.53. Prove that the set $I = (1, 2)$ is an open set.

Theorem 3.54. Every open interval is an open set.

Theorem 3.55. The real numbers form an open set.

Exercise 3.56. Provide an example of an open set that is not a single open interval.

Theorem 3.57. Every closed interval is not an open set.

Theorem 3.58. Let $x \in \mathbb{R}$. Then the set $\{x\}$ is not open.

Exercise 3.59. Determine whether $\{4, 17, 42\}$ is an open set. Briefly justify your assertion.

Theorem 3.60. Let A and B be open sets. Then

- (a) $A \cup B$ is an open set
- (b) $A \cap B$ is an open set.

Theorem 3.61. Let $\{U_\alpha\}_{\alpha \in \Delta}$ be a collection of open sets. Then $\bigcup_{\alpha \in \Delta} U_\alpha$ is an open set.

Exercise 3.62.

- (a) Find a collection of open sets $\{U_\alpha\}_{\alpha \in \Delta}$ such that $\bigcap_{\alpha \in \Delta} U_\alpha$ is not an open set.
- (b) Find a collection of open sets $\{B_\alpha\}_{\alpha \in \Delta}$ such that $\bigcap_{\alpha \in \Delta} B_\alpha$ is an open set.

Remark 3.63. Taken together, Theorems 3.60–3.61 and Exercise 3.62 tell us that the union of any collection of open sets is open, but that the intersection of open sets may or may not be open. However, if we are taking the intersection of finitely many open sets, then the intersection will be open.

Exercise 3.64. Determine whether each of the following sets is open or not open.

$$(a) \quad W = \bigcup_{n=2}^{\infty} \left(n - \frac{1}{2}, n\right) \qquad (b) \quad X = \bigcap_{n=1}^{\infty} \left(-\frac{1}{n}, \frac{1}{n}\right)$$

Definition 3.65. A point p is a **limit point of the set** S iff for every open interval I containing p , there exists a point $q \in I$ such that $q \in S$ with $q \neq p$.

Problem 3.66. Consider the open interval $S = (1, 2)$. Prove each of the following.

- (a) The points 1 and 2 are limit points of S .
- (b) If $p \in S$, then p is a limit point of S .
- (c) If $p < 1$ or $p > 2$, then p is not a limit point of S .

Theorem 3.67. A point p is a limit point of (a, b) iff $p \in [a, b]$.

Problem 3.68. Prove that the point $p = 0$ is a limit point of $S = \{\frac{1}{n} : n \in \mathbb{N}\}$. Are there any other limit points?

Exercise 3.69. Provide an example of a set S such that 1 is a limit point of S , $1 \notin S$, and S contains no intervals.

Exercise 3.70. Provide an example of a set T with exactly two limit points.

Theorem 3.71. If $p \in \mathbb{R}$, then p is a limit point of \mathbb{Q} .

Definition 3.72. A set is called **closed** iff it contains all of its limit points.

Exercise 3.73. Provide an example of each of the following. You do not need to prove that your answers are correct.

- (a) A closed set.
- (b) A set that is not closed.
- (c) A set that is open and closed.
- (d) A set that neither open nor closed.

Theorem 3.74. The set $[a, b]$ is closed.

Theorem 3.75. The set U is open iff U^c is closed.

Theorem 3.76. Every finite set is closed.

Problem 3.77. Prove or provide a counterexample: If a set S is not open, then it is closed.

Theorem 3.78. The set of real numbers is both open and closed.

Theorem 3.79. The set of real numbers is neither open nor closed.

Theorem 3.80. The empty set is both open and closed.

Theorem 3.81. Let $\{A_\alpha\}_{\alpha \in \Delta}$ be a collection of closed sets. Then $\bigcap_{\alpha \in \Delta} A_\alpha$ is a closed set.

Problem 3.82. Prove or provide a counterexample: If A and B are closed sets, then $A \cup B$ is also closed.

Exercise 3.83. Provide an example of a collection of closed sets $\{A_\alpha\}_{\alpha \in \Delta}$ such that $\bigcup_{\alpha \in \Delta} A_\alpha$ is a *not* closed set.

Remark 3.84. You should compare what happened in Theorem 3.81 and Exercise 3.83 to what we stated in Remark 3.63.

Chapter 4

Induction

4.1 Introduction to Induction

In this section, we will explore a technique for proving statements of the form $(\forall n \in \mathbb{N})P(n)$, where $P(n)$ is some predicate. Notice that this is a statement about natural numbers and not some other set. Consider the claims:

1. For all $n \in \mathbb{N}$, $1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$.

2. For all $n \in \mathbb{N}$, $n^2 + n + 41$ is prime.

Let's take a look at potential proofs.

“Proof” of Claim (1). If $n = 1$, then $1 = \frac{1(1+1)}{2}$. If $n = 2$, then $1 + 2 = 3 = \frac{2(2+1)}{2}$. If $n = 3$, then $1 + 2 + 3 = 6 = \frac{3(3+1)}{2}$, and so on. \square

“Proof” of Claim (2). If $n = 1$, then $n^2 + n + 41 = 43$, which is prime. If $n = 2$, then $n^2 + n + 41 = 47$, which is prime. If $n = 3$, then $n^2 + n + 41 = 53$, which is prime, and so on. \square

Are these actual proofs? The answer is NO! In fact, the second claim isn't even true. If $n = 41$, then $n^2 + n + 41 = 41^2 + 41 + 41 = 41(41 + 1 + 1)$, which is not prime since it has 41 as a factor. It turns out that the first claim is true, but what we wrote cannot be a proof since the same type of reasoning when applied to the second claim seems to prove something that isn't actually true. We need a rigorous way of capturing “and so on” and a way to verify whether it really is “and so on.”

Axiom 4.1 (Axiom of Induction). Let $S \subseteq \mathbb{N}$ such that both

1. $1 \in S$, and
2. if $k \in S$, then $k + 1 \in S$.

Then $S = \mathbb{N}$.

Remark 4.2. Recall that an axiom is a basic mathematical assumption. That is, we are assuming that the Axiom of Induction is true, which I’m hoping that you can agree is a pretty reasonable assumption. I like to think of the first hypothesis of the Axiom of Induction as saying that we have a first rung of a ladder. The second hypothesis says that if we have some random rung, we can always get to the next rung. Taken together, this says that we can get from the first rung to the second, from the second to the third, and so on. Again, we are assuming that the “and so on” works as expected here.

Theorem 4.3 (Principle of Mathematical Induction). Let $P(1), P(2), P(3), \dots$ be a sequence of statements, one for each natural number.¹ Assume

1. $P(1)$ is true, and
2. If $P(k)$ is true, then $P(k + 1)$ is true.

Then $P(n)$ is true for all $n \in \mathbb{N}$.²

Remark 4.4. The Principal of Mathematical Induction (PMI) provides us with a process for proving statements of the form: “For all $n \in \mathbb{N}$, $P(n)$,” where $P(n)$ is some predicate involving n . Hypothesis (1) above is called the **base step** while (2) is called the **inductive step**.

Skeleton Proof 4.5 (Proof by induction for $(\forall n \in \mathbb{N})P(n)$). Here is what the general structure for a proof by induction looks like. Remarks are in parentheses.

Proof. We proceed by induction.

- (i) Base step: (Verify that $P(1)$ is true. This often, but not always, amounts to plugging $n = 1$ into two sides of some claimed equation and verifying that both sides are actually equal. Don’t assume that they are equal!)
- (ii) Inductive step: (Your goal is to prove that “For all $k \in \mathbb{N}$, if $P(k)$ is true, then $P(k+1)$ is true.”) Let $k \in \mathbb{N}$ and assume that $P(k)$ is true. (Now, do some stuff to show that $P(k + 1)$ is true.) Therefore, $P(k + 1)$ is true.

Thus, by the PMI, $P(n)$ is true for all $n \in \mathbb{N}$. □

Theorem 4.6. For all $n \in \mathbb{N}$, $\sum_{i=1}^n i = \frac{n(n+1)}{2}$.³

Theorem 4.7. For all $n \in \mathbb{N}$, 3 divides $4^n - 1$.

¹In this case, you should think of $P(n)$ as a predicate, where $P(1)$ is the statement that corresponds to substituting in the value 1 for n .

²*Hint:* Let $S = \{k \in \mathbb{N} : P_k \text{ is true}\}$ and use the Axiom of Induction. The set S is sometimes called the *truth set*. Your job is to show that the truth set is all of \mathbb{N} .

³Recall that $\sum_{i=1}^n i = 1 + 2 + 3 + \dots + n$, by definition. Also, this theorem should look familiar from calculus.

Theorem 4.8. For all $n \in \mathbb{N}$, 6 divides $n^3 - n$.

Theorem 4.9. Let p_1, p_2, \dots, p_n be n distinct points arranged on a circle. Then the number of line segments joining all pairs of points is $\frac{n^2-n}{2}$.

Theorem 4.10. Let A be a set with n elements. Then $\mathcal{P}(A)$ is a set with 2^n elements.⁴

4.2 Additional Induction Exercises

Coming soon...

⁴We encountered this theorem back in Section 2.2 (see Conjecture 2.33), but we didn't prove it. Proving this theorem is rather tricky. If you use induction (which I suggest), at some point, you will need to argue that if you add one more element to a finite set, then you end up with twice as many subsets.

Chapter 5

Two Famous Theorems

As the title suggests, in this chapter, we tackle two famous theorems. Most of this chapter was originally written by [Dave Richeson](#) of Dickinson College.

5.1 The Irrationality of $\sqrt{2}$

In this section we will prove one of the oldest and most important theorems in mathematics. The Pythagoreans were an ancient secret society that followed their spiritual leader: Pythagoras of Samos (c. 570-495 BCE). The Pythagoreans believed that the way to spiritual fulfillment and to an understanding of the universe was through the study of mathematics. They believed that all of mathematics, music, and astronomy could be described via whole numbers and their ratios. In modern mathematical terms they believed that all numbers are rational. Attributed to Pythagoras is the saying, “Beatitude is the knowledge of the perfection of the numbers of the soul.” And their motto was “All is number.”

Thus they were stunned when one of their own—Hippasus of Metapontum (c. 5th century BCE)—discovered that the side and the diagonal of a square are incommensurable. That is, the ratio of the length of the diagonal to the length of the side is irrational¹. Indeed, if the side of the square has length a , then the diagonal will have length $a\sqrt{2}$; the ratio is $\sqrt{2}$ (see Figure 5.1). In today’s language, Hippasus’ discovery is given by the following theorem.

Before tackling a proof of Theorem 5.6, we need a few tools. In particular, we will make use of the Fundamental Theorem of Arithmetic (see Corollary 5.5). The following result makes up half of the Fundamental Theorem of Arithmetic.

Theorem 5.1. Let n be a natural number greater than 1. Then n can be expressed as a product of primes. That is, we can write

$$n = p_1 p_2 \cdots p_k,$$

¹Recall that a number is **rational** if it can be written in the form $\frac{m}{n}$, where $m, n \in \mathbb{Z}$ and $n \neq 0$. A number is **irrational** if it is not rational.

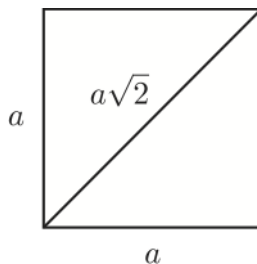


Figure 5.1: The side and diagonal of a square are incommensurable.

where each of p_1, p_2, \dots, p_k are prime numbers (and there may possibly be repeats in this list).²

The previous theorem states that we can write every natural number as a product of primes, but it does not say that the primes and the number of times the primes appear are unique. It turns out that this is fairly difficult to prove. We will need the following result known as the Division Algorithm, but we won't worry about proving it. Instead, we will take it for granted and use it in the proof of Theorem 5.3, which we will then use to prove uniqueness.

Theorem 5.2 (Division Algorithm). Suppose that $m, n \in \mathbb{N}$. Then there exists unique $q, r \in \mathbb{N}$ such that $m = nq + r$ with $0 \leq r < n$.

The numbers q and r from the Division Algorithm are referred to as **quotient** and **remainder**, respectively. Now, see if you can prove the following theorem, which is known as Euclid's Lemma.

Theorem 5.3 (Euclid's Lemma). Assume that p is prime. If p divides ab , where $a, b \in \mathbb{N}$, then either p divides a or p divides b .³

Alright, let's tackle the uniqueness of the product of primes now.

Theorem 5.4. Let n be a natural number greater than 1. Then the expression for n as the product of one or more primes is unique (up to the order in which they appear).⁴

The following corollary follows immediately from Theorem 5.1 and Theorem 5.4.

Corollary 5.5 (Fundamental Theorem of Arithmetic). Every natural number greater than 1 can be expressed uniquely (up to the order in which they appear) as the product of one or more primes.

²*Hint:* Use a proof by contradiction. Let n be the smallest natural number for which the theorem fails. Then n cannot be prime since this would satisfy the theorem. So, it must be the case that n has a divisor other than 1 and itself. This implies that there exists natural numbers a and b greater than 1 such that $n = ab$. Since n was our smallest counterexample, what can you conclude about both a and b ? Use this information to derive a counterexample for n .

³*Hint:* Use a proof by contradiction and apply the Division Algorithm to both a and b . What can you say about ab ?

⁴*Hint:* Use a proof by contradiction. Write n as both $p_1 p_2 \cdots p_k$ and $q_1 q_2 \cdots q_l$, where both are products of primes. Use Euclid's Lemma to derive a contradiction.

We are finally ready to prove that $\sqrt{2}$ is irrational.

Theorem 5.6. The real number $\sqrt{2}$ is irrational.⁵

As one might expect, the Pythagoreans were unhappy with this discovery. Legend says that Hippasus was expelled from the Pythagoreans and was perhaps drowned at sea. Ironically, this result, which angered the Pythagoreans so much, is probably their greatest contribution to mathematics: the discovery of irrational numbers.

Now, let's tackle a few more problems dealing with irrational numbers.

Problem 5.7. Determine whether $\frac{1 + \sqrt{2}}{3 + 2\sqrt{2}}$ is rational or irrational and then prove that your answer is correct.

Theorem 5.8. Let p be a prime number. Then \sqrt{p} is irrational.

Exercise 5.9. Let p be a prime number. For which values of $n \in \mathbb{N}$ is $\sqrt[n]{p}$ irrational? You do not need to prove your answer.

Theorem 5.10. Let p and q be distinct primes. Then \sqrt{pq} is irrational.

Problem 5.11. State a generalization of Theorem 5.10 and briefly describe how its proof would go. Be as general as possible.

Remark 5.12. It is important to point out that not every positive irrational number is equal to the square root of some natural number. For example, π is irrational, but is not equal to the square root of a natural number.

It is worth pointing out that our approach for proving that $\sqrt{2}$ was irrational was not the most efficient. However, our technique was easy to generalize to handle results like Theorem 5.8.

5.2 The Infinitude of Primes

The highlight of this section is Theorem 5.17, which states that there are infinitely many primes. In case you forgot, here is the definition of a prime number.

Definition 5.13. A natural number p is called **prime** iff p is divisible by exactly two distinct natural numbers (namely, 1 and p itself).

Exercise 5.14. Is 1 a prime number? Explain your answer.

The first known proof of Theorem 5.17 is in Euclid's *Elements* (c. 300 BCE). Euclid stated it as follows:

⁵*Hint:* Use a proof by contradiction. That is, suppose that there exist $m, n \in \mathbb{Z}$ such that $n \neq 0$ and $\sqrt{2} = \frac{m}{n}$. Next, square both sides and solve for m^2 . How many factors of 2 does m^2 have? How many factors of 2 does $2n^2$ have? Derive a contradiction using Corollary 5.5.

Proposition IX.20. Prime numbers are more than any assigned multitude of prime numbers.

There are a few interesting observations to make about Euclid's proposition and his proof. First, notice that the statement of the theorem does not contain the word "infinity." The Greek's were skittish about the idea of infinity. Thus he proved that there were more primes than any given finite number. Today we'd say that they are infinite. In fact, Euclid proved that there are more than *three* primes and concluded that there were more than any finite number. While you would lose points for such a proof in this class, we can forgive Euclid for this less-than-rigorous proof; in fact, it is easy to turn his proof into the general one that you will give below. Lastly, Euclid's proof was geometric. He was viewing his numbers as line segments with integral length. The modern concept of number was not developed yet.

Prior to tackling a proof of Theorem 5.17, we need to prove a couple lemmas. The proof of the first lemma is provided for you.

Lemma 5.15. The only natural number that divides 1 is 1.

Proof. Let m be a natural number that divides 1. We know that $m \geq 1$ because 1 is the smallest positive integer. Since m divides 1, there exists $k \in \mathbb{N}$ such that $1 = mk$. Since $k \geq 1$, we see that $mk \geq m$. But $1 = mk$, and so $1 \geq m$. Thus, we have $1 \leq m \leq 1$, which implies that $m = 1$, as desired. \square

Lemma 5.16. Let p be a prime number and let $n \in \mathbb{Z}$. If p divides n , then p does not divide $n + 1$.⁶

Now, we are ready to prove the following important theorem.

Theorem 5.17. There are infinitely many prime numbers.⁷

⁶*Hint:* Use a proof by contradiction and utilize the previous lemma.

⁷*Hint:* Use a proof by contradiction. In this case, there are finitely many primes. Consider the product of all of them and then add 1.

Chapter 6

Relations and Functions

6.1 Relations

Definition 6.1. An **ordered pair** is an object of the form (x, y) . Two ordered pairs (x, y) and (a, b) are **equal** if $x = a$ and $y = b$.

Definition 6.2. An **n -tuple** is an object of the form (x_1, x_2, \dots, x_n) . Each x_i is referred to as the **i th component**.

Note that an ordered pair is just a 2-tuple.

Definition 6.3. If X and Y are sets, the **Cartesian product** of X and Y is defined by

$$X \times Y = \{(x, y) : x \in X, y \in Y\}.$$

That is, $X \times Y$ is the set of all ordered pairs where the first element is from X and the second element is from Y . The set $X \times X$ is sometimes denoted by X^2 . We similarly define the Cartesian product of n sets, say X_1, \dots, X_n , by

$$\prod_{i=1}^n X_i = X_1 \times \dots \times X_n = \{(x_1, \dots, x_n) : \text{each } x_i \in X_i\}.$$

Example 6.4. Let $A = \{a, b, c\}$ and $B = \{\odot, \ominus\}$. Then

$$A \times B = \{(a, \odot), (a, \ominus), (b, \odot), (b, \ominus), (c, \odot), (c, \ominus)\}.$$

Exercise 6.5. Using the sets A and B from the previous example, find $B \times A$.

Exercise 6.6. Using the set B from the previous examples, find $B \times B$.

Exercise 6.7. What general conclusion can you make about $X \times Y$ versus $Y \times X$? When will they be equal?

Exercise 6.8. If X and Y are both finite sets, then how many elements will $X \times Y$ have? Be as specific as possible.

Exercise 6.9. Let $A = \{1, 2, 3\}$, $B = \{1, 2\}$, and $C = \{1, 3\}$. List the elements of the set $A \times B \times C$.

Exercise 6.10. Let $A = \mathbb{N}$ and $B = \mathbb{R}$. Describe the elements of the set $A \times B$.

Exercise 6.11. Let A be the set of all differentiable functions on the open interval $(0, 1)$, and let B equal the set of all derivatives of functions in A evaluated at $x = \frac{1}{2}$. Describe the elements of the set $A \times B$.

Exercise 6.12. Three space, \mathbb{R}^3 , is a Cartesian product. Unpack the meaning of \mathbb{R}^3 using the Cartesian product, and write the complete set notation version.

Exercise 6.13. Let $X = [0, 1]$ and let $Y = \{1\}$. Describe geometrically what $X \times Y$, $Y \times X$, $X \times X$, and $Y \times Y$ look like.

Definition 6.14. Let X and Y be sets. A **relation** from a set X to a set Y is a subset of $X \times Y$. A relation on X is a subset of $X \times X$.

Example 6.15. You may not realize it, but you are familiar with many relations. For example, on the real numbers, we have the relation \leq . We could say that $(3, \pi)$ is in the relation since $3 \leq \pi$. However, $(1, -1)$ is not in the relation since $1 \not\leq -1$. (Order matters!)

Remark 6.16. Different notations for relations are used in different contexts. When talking about relations in the abstract, we indicate that a pair (a, b) is in the relation by some notation like $a \sim b$, which is read “ a is related to b .”

Example 6.17. Let P_f denote the set of all people with accounts on Facebook. Define F via $x F y$ iff x is friends with y . Then F is a relation on P_f .

Remark 6.18. We can often represent relations using graphs or digraphs. Given a finite set X and a relation \sim on X , a **digraph** (short for *directed graph*) is a discrete graph having the members of X as vertices and a directed edge from x to y iff $x \sim y$.

Example 6.19. Figure 6.1 depicts a digraph that represents a relation R given by

$$R = \{(a, b), (a, c), (b, b), (b, c), (c, d), (c, e), (d, d), (d, a), (e, a)\}.$$

Exercise 6.20. Let $A = \{a, b, c\}$ and define $\sim = \{(a, a), (a, b), (b, c), (c, b), (c, a)\}$. Draw the digraph for \sim .

Exercise 6.21. Let $A = \{1, 2, 3, 4, 5, 6\}$. Define $|$ on A via $x|y$ iff x divides y . Draw the digraph for $|$ on A .

When X or Y is infinite, it is not practical to draw a digraph. However, you are familiar with the graphs of some relations involving infinite sets.

Example 6.22. When we write $x^2 + y^2 = 1$, we are implicitly defining a relation. In particular, the relation is the set of ordered pairs (x, y) satisfying $x^2 + y^2 = 1$. In set notation:

$$\{(x, y) : x^2 + y^2 = 1\}$$

The graph of this relation in \mathbb{R}^2 is the standard unit circle.

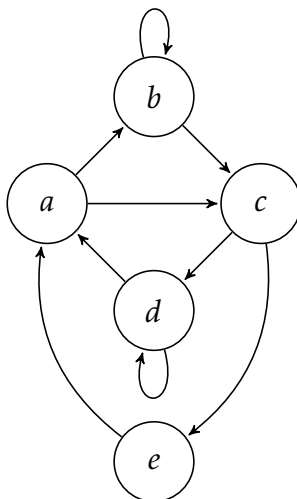


Figure 6.1: An example of a digraph for a relation.

Exercise 6.23. Define \sim on \mathbb{R} via $x \sim y$ iff $x \leq y$. Draw a picture of this relation in \mathbb{R}^2 . In other words, draw all points (x, y) where $x \sim y$.

Definition 6.24. Let \sim be a relation on a set A .

1. \sim is **reflexive** if for all $x \in A$, $x \sim x$ (every element is related to itself).
2. \sim is **symmetric** if for all $x, y \in A$, if $x \sim y$, then $y \sim x$.
3. \sim is **transitive** if for all $x, y, z \in A$, if $x \sim y$ and $y \sim z$, then $x \sim z$.

Example 6.25.

1. \leq on \mathbb{R} is reflexive and transitive, but not symmetric. $<$ on \mathbb{R} is transitive, but not symmetric and not reflexive.
2. If S is a set, then \subseteq on $\mathcal{P}(S)$ is reflexive and transitive, but not symmetric.
3. $=$ on \mathbb{R} is reflexive, symmetric, and transitive.

Exercise 6.26. Given a finite set A and a relation \sim , describe what each of reflexive, symmetric, and transitive look like in terms of a digraph.

Exercise 6.27. Let P be the set of people at a party and define N via $(x, y) \in N$ iff x knows the name of y . Describe what it would mean for N to be reflexive, symmetric, and transitive.

Exercise 6.28. Determine whether each of the following relations is reflexive, symmetric, or transitive.

1. Let P_f denote the set of all people with accounts on Facebook. Define F via xFy iff x is friends with y .

2. Let P be the set of all people and define H via xHy iff x and y have the same height.
3. Let P be the set of all people and define T via xTy iff x is taller than y .
4. Consider the relation “divides” on \mathbb{N} .
5. Let L be the set of lines and define \parallel via $l_1 \parallel l_2$ iff l_1 is parallel to l_2 .
6. Let $C[0, 1]$ be the set of continuous functions on $[0, 1]$. Define $f \sim g$ iff

$$\int_0^1 |f(x)| dx = \int_0^1 |g(x)| dx.$$

7. Define \sim on \mathbb{N} via $n \sim m$ iff $n + m$ is even.
8. Define D on \mathbb{R} via $(x, y) \in D$ iff $x = 2y$.

6.2 Equivalence Relations

Remark 6.29. So that we have them handy, let’s recall the following definitions. Let \sim be a relation on a set A . Then

1. \sim is **reflexive** if for all $x \in A$, $x \sim x$ (every element is related to itself).
2. \sim is **symmetric** if for all $x, y \in A$, if $x \sim y$, then $y \sim x$.
3. \sim is **transitive** if for all $x, y, z \in A$, if $x \sim y$ and $y \sim z$, then $x \sim z$.

As we’ve seen in the previous section of notes, these conditions are mutually exclusive. That is, a relation may have some combination of these properties, but not necessarily all of them. However, we have a special name for when a relation does satisfy all three.

Definition 6.30. Let \sim be a relation on a set A . Then \sim is called an **equivalence relation** if \sim is reflexive, symmetric, and transitive.

Exercise 6.31. Given a finite set A and a relation \sim on A , describe what the corresponding digraph would have to look like in order for \sim to be an equivalence relation.

Exercise 6.32. Let $A = \{a, b, c, d, e\}$. Make up an equivalence relation on A by drawing a digraph such that a is not related to b and c is not related to b .

Exercise 6.33. Let $S = \{1, 2, 3, 4, 5, 6\}$ and define

$$\sim = \{(1, 1), (1, 6), (2, 2), (2, 3), (2, 4), (3, 3), (3, 2), (3, 4), (4, 4), (4, 2), (4, 3), (5, 5), (6, 6), (6, 1)\}.$$

Justify that this is an equivalence relation.

Problem 6.34. Determine which of the following are equivalence relations. Some of these occurred in the last section of notes and you are welcome to use your answers from those problems.

1. Let P_f denote the set of all people with accounts on Facebook. Define F via xFy iff x is friends with y .
2. Let P be the set of all people and define H via xHy iff x and y have the same height.
3. Let P be the set of all people and define T via xTy iff x is taller than y .
4. Consider the relation “divides” on \mathbb{N} .
5. Let L be the set of lines and define \parallel via $l_1 \parallel l_2$ iff l_1 is parallel to l_2 .
6. Let $C[0, 1]$ be the set of continuous functions on $[0, 1]$. Define $f \sim g$ iff

$$\int_0^1 |f(x)| dx = \int_0^1 |g(x)| dx.$$

7. Define \sim on \mathbb{N} via $n \sim m$ iff $n + m$ is even.
8. Define D on \mathbb{R} via $(x, y) \in D$ iff $x = 2y$.
9. Define \sim on \mathbb{Z} via $a \sim b$ iff $a - b$ is a multiple of 5.
10. Define \sim on \mathbb{R}^2 via $(x_1, y_1) \sim (x_2, y_2)$ iff $x_1^2 + y_1^2 = x_2^2 + y_2^2$.
11. Define \sim on \mathbb{R} via $x \sim y$ iff $\lfloor x \rfloor = \lfloor y \rfloor$, where $\lfloor x \rfloor$ is the greatest integer less than or equal to x (e.g., $\lfloor \pi \rfloor = 3$, $\lfloor -1.5 \rfloor = -2$, and $\lfloor 4 \rfloor = 4$).
12. Define \sim on \mathbb{R} via $x \sim y$ iff $|x - y| < 1$.

Definition 6.35. Let \sim be a relation on a set A (not necessarily an equivalence relation) and let $x \in A$. Then we define the **set of relatives of x** via

$$[x] = \{y \in A : x \sim y\}.$$

Also, define

$$\Omega_{\sim} = \{[x] : x \in A\}.$$

Notice that Ω_{\sim} is a set of sets. In particular, an element in Ω_{\sim} is a subset of A (equivalently, an element of $\mathcal{P}(A)$). Other common notations for $[x]$ include \bar{x} and R_x .

Exercise 6.36. Let P_f and F be as in part 1 of Exercise 6.34. Describe $[\text{Bob}]$ (assume you know which Bob we’re talking about). What is Ω_F ?

Exercise 6.37. Using your digraph in Exercise 6.32, find Ω_{\sim} for all $x \in A$.

Exercise 6.38. Consider the relation \leq on \mathbb{R} . If $x \in \mathbb{R}$, what is $[x]$?

Exercise 6.39. Find $[1]$ and $[2]$ for the relation given in part 9 of Exercise 6.34. How many different sets of relatives are there? What are they?

Exercise 6.40. Find $[x]$ for all $x \in S$ for S and \sim from Exercise 6.33. Any observations?

Theorem 6.41. Suppose \sim is an equivalence relation on a set A and let $a, b \in A$. Then $[a] = [b]$ iff $a \sim b$.

Theorem 6.42. Suppose \sim is an equivalence relation on a set A . Then

1. $\bigcup_{x \in A} [x] = A$, and
2. for all $x, y \in A$, either $[x] = [y]$ or $[x] \cap [y] = \emptyset$.

Definition 6.43. In light of Theorem 6.42, if \sim is an equivalence relation on a set A , then we refer to each $[x]$ as the **equivalence class** of x . In this case, Ω_{\sim} is the set of equivalence classes determined by \sim .

Remark 6.44. The upshot of Theorem 6.42 is that given an equivalence relation, every element lives in exactly one equivalence class. We'll see in the next section of notes that we can run this in reverse. That is, if we separate out the elements of a set so that every element is an element of exactly one subset (like the bins of my kid's toys), then this determines an equivalence relation. More on this later.

Example 6.45. The set of relatives that you found in part 9 of Exercise 6.34 is the set of equivalence classes modulo 5.

Exercise 6.46. If \sim is an equivalence relation on a finite set A , then what is the connection between the equivalence classes and the corresponding digraph?

Exercise 6.47. For each of the equivalence relations in Exercise 6.34, describe the equivalence classes as best as you can.

6.3 Partitions

Remark 6.48. The upshot of Theorems 5.41 and 5.42 is that if \sim is an equivalence relation on a set A , then \sim breaks A up into pairwise disjoint chunks, where each chunk is some $[a]$ for $a \in A$. Furthermore, each pair of elements in the same set of relatives are related via \sim .

As you've probably already noticed, equivalence relations are intimately related to the following concept.

Definition 6.49. A collection Ω of nonempty subsets of a set A is said to be a **partition** of A if the elements of Ω satisfy:

1. Given $X, Y \in \Omega$, either $X = Y$ or $X \cap Y = \emptyset$ (We can't have both at the same time. Do you see why?), and
2. $\bigcup_{X \in \Omega} X = A$.

That is, the elements of Ω are pairwise disjoint and their union is all of A .

Example 6.50. The following are all examples of partitions of the given set. Perhaps you can find exceptions in these examples, but please take them at face value.

1. Democrat, Republican, Independent, Green Party, Libertarian, etc. (set of registered voters)
2. freshman, sophomore, junior, senior (set of high school students)
3. evens, odds (set of integers)
4. rationals, irrationals (set of real numbers)

Example 6.51. Let $A = \{a, b, c, d, e, f\}$ and $\Omega = \{X_1, X_2, X_3\}$, where $X_1 = \{a\}$, $X_2 = \{b, c, d\}$, and $X_3 = \{e, f\}$. Then Ω is a partition of A since the elements of Ω are pairwise disjoint and their union is all of A .

Exercise 6.52. Consider the set A from Example 6.51.

1. Find a partition of A that has 4 subsets in the partition.
2. Find a collection of subsets of A that does *not* form a partition.

Exercise 6.53. Find a partition of \mathbb{N} that consists of 3 subsets, where one of the sets is finite and the remaining two sets are infinite.

Exercise 6.54. Let P be the set of prime numbers, N be the set of odd natural numbers that are not prime, and E be the set of even natural numbers. Explain why this is not a partition of \mathbb{N} .

The next theorem spells out half of the close connection between partitions and equivalence relations. Hopefully you were anticipating this.

Theorem 6.55. Let \sim be an equivalence relation on a set A . Then Ω_{\sim} forms a partition of A .

Exercise 6.56. Consider the equivalence relation

$$\sim = \{(1, 1), (1, 2), (2, 1), (2, 2), (3, 3), (4, 4), (4, 5), (5, 4), (5, 5), (6, 6), (5, 6), (6, 5), (4, 6), (6, 4)\}$$

on the set $A = \{1, 2, 3, 4, 5, 6\}$. Find the partition determined by Ω_{\sim} .

It turns out that we can reverse the situation, as well. That is, given a partition, we can form an equivalence relation. Before proving this, we need a definition.

Definition 6.57. Let A be a set and Ω any collection of subsets from $\mathcal{P}(A)$ (not necessarily a partition). If $a, b \in A$, we will define a to be Ω -related to b if there exists an $R \in \Omega$ that contains both a and b . This relation is denoted by \sim_{Ω} and is called the **relation on A associated to Ω** .

Remark 6.58. This definition may look more awkward than the actual underlying concept. The idea is that if two elements are in the same subset, then they are related. For example, when my kids pick up all their toys and put them in the appropriate toy bins, we say that two toys are related if they are in the same bin.

Remark 6.59. Notice that we have two notations that looks similar: Ω_{\sim} and \sim_{Ω} .

1. Ω_{\sim} is the collection of subsets of A determined by the relation \sim .
2. \sim_{Ω} is the relation determined by the collection of subsets Ω .

Exercise 6.60. Let $A = \{a, b, c, d, e, f\}$ and let $\Omega = \{X_1, X_2, X_3\}$, where $X_1 = \{a, c\}$, $X_2 = \{b, c\}$, and $X_3 = \{d, f\}$. List the elements of \sim_{Ω} by listing ordered pairs or drawing a digraph.

Exercise 6.61. Let A and Ω be as in Example 6.51. List the elements of \sim_{Ω} by listing ordered pairs or drawing a digraph.

Theorem 6.62. Let A be a set and let Ω be a collection of subsets from $\mathcal{P}(A)$ (not necessarily a partition). Then \sim_{Ω} is symmetric.

Exercise 6.63. Give an example of a set A and a collection Ω from $\mathcal{P}(A)$ such that the relation \sim_{Ω} is not reflexive.

Theorem 6.64. Let A be a set and let Ω be a collection of subsets from $\mathcal{P}(A)$. If $\bigcup_{R \in \Omega} R = A$, then \sim_{Ω} is reflexive.

Theorem 6.65. Let A be a set and let Ω be a collection of subsets from $\mathcal{P}(A)$. If the elements of Ω are pairwise disjoint, then \sim_{Ω} is transitive.

Corollary 6.66. Let A be a set and let Ω be a partition of A . Then \sim_{Ω} is an equivalence relation.

Remark 6.67. The previous corollary says that every partition determines a natural equivalence relation. Namely, two elements are related if they are in the same equivalence class.

Exercise 6.68. Let $A = \{\circ, \triangle, \blacktriangle, \square, \blacksquare, \star, \odot, \ominus\}$. Make up a partition Ω on A and then draw the digraph corresponding to \sim_{Ω} .

6.4 Introduction to Functions

The concept of function is one of the most important and fundamental ones in the field of mathematics. Functions are used in all branches of mathematics to model diverse situations and pull together ideas that at first seem unrelated. Functions are as vital as numbers.

Undoubtably, you have encountered the concept of function in your prior mathematical experience. In this section, we will introduce the concept of function as a special type

of relation. As you shall see, this agrees with any previous definition of function that you may have learned.

Up until this point, you've probably only encountered functions as an algebraic rule, e.g. $f(x) = x^2 - 1$, for transforming one real number into another. However, we can study functions in a much broader context. Loosely speaking, the basic building blocks of a function are a first set and a second sets, say X and Y , respectively, and a “correspondence” that assigns to each element of X to exactly one element of Y . Let's take a look at the actual definition.

Definition 6.69. Let X and Y be two nonempty sets. A **function** from set X to set Y , denoted $f : X \rightarrow Y$, is a relation (i.e., subset of $X \times Y$) such that:

1. For each $x \in X$, there exists $y \in Y$ such that $(x, y) \in f$, and
2. If $(x, y_1), (x, y_2) \in f$, then $y_1 = y_2$.

Note that if $(x, y) \in f$, we usually write $y = f(x)$ and say that “ f maps x to y .”

Remark 6.70. Item 1 of Definition 6.69 says that every element of X appears in the first coordinate of an ordered pair in the relation. Item 2 says that each element of X only appears once in the first coordinate of an ordered pair in the relation. It is important to note that there are no restrictions on whether an element of Y ever appears in the second coordinate. Furthermore, if an element of B appears in the second coordinate, it may appear again in a different ordered pair.

Definition 6.71. The set X from Definition 6.69 is called the **domain** of f and is denoted by $\text{Dom}(f)$. The set Y is called the **codomain** of f and is denoted by $\text{Codom}(f)$. The set

$$\text{Rng}(f) = \{y \in Y : \text{there exists } x \text{ such that } y = f(x)\}$$

is called the **range** of f or the **image of X under f** .

Remark 6.72. It follows immediately from the definition that $\text{Rng}(f) \subseteq \text{Codom}(f)$. However, it is possible that the range of f is strictly smaller.

Remark 6.73. If f is a function and $(x, y) \in f$, then we may refer to x as the **input** of f and y as the **output** of f .

Exercise 6.74. Let $X = \{\circ, \square, \triangle, \odot\}$ and $Y = \{a, b, c, d, e\}$. Determine whether each of the following represent functions. Explain. If the relation is a function, determine the domain, codomain, and range.

1. $f : X \rightarrow Y$ defined via $f = \{(\circ, a), (\square, b), (\triangle, c), (\odot, d)\}$.
2. $g : X \rightarrow Y$ defined via $g = \{(\circ, a), (\square, b), (\triangle, c), (\odot, c)\}$.
3. $h : X \rightarrow Y$ defined via $h = \{(\circ, a), (\square, b), (\triangle, c), (\circ, d)\}$.
4. $k : X \rightarrow Y$ defined via $k = \{(\circ, a), (\square, b), (\triangle, c), (\odot, d), (\square, e)\}$.

5. $l : X \rightarrow Y$ defined via $l = \{(\circ, e), (\square, e), (\triangle, e), (\odot, e)\}$.
6. $m : X \rightarrow Y$ defined via $m = \{(\circ, a), (\triangle, b), (\odot, c)\}$.
7. $\text{happy} : Y \rightarrow X$ defined via $\text{happy}(y) = \odot$ for all $y \in Y$.
8. $\text{id} : X \rightarrow X$ defined via $\text{id}(x) = x$ for all $x \in X$.
9. $\text{nugget} : X \rightarrow X$ defined via

$$\text{nugget}(x) = \begin{cases} x, & \text{if } x \text{ is a geometric shape,} \\ \square, & \text{otherwise.} \end{cases}$$

Definition 6.75. One useful representation of functions on finite sets is via **bubble diagrams**. To draw a bubble diagram for a function $f : X \rightarrow Y$, draw one circle (i.e. a “bubble”) for each of X and Y and for each element of each set, put a dot in the corresponding set. Typically, we draw X on the left and Y on the right. Now, draw an arrow from $x \in X$ to $y \in Y$ if $f(x) = y$ (i.e., $(x, y) \in f$). In fact, we can draw bubble diagrams even if f isn’t a function.

Exercise 6.76. For each of the relations in Exercise 6.74 draw the corresponding bubble diagram.

Problem 6.77. What properties does a bubble diagram have to have in order to represent a function?

Exercise 6.78. Provide an example of each of the following. You may draw a bubble diagram, write down a list of ordered pairs, or write a formula (as long as the domain and codomain are clear).

1. A function f from a set with 4 elements to a set with 3 elements such that $\text{Rng}(f) = \text{Codom}(f)$.
2. A function g from a set with 4 elements to a set with 3 elements such that $\text{Rng}(g)$ is strictly smaller than $\text{Codom}(g)$.

Problem 6.79. Let $f : X \rightarrow Y$ be a function and suppose that X and Y have n and m elements in them, respectively. Also, suppose that $n < m$. Is it possible for $\text{Rng}(f) = \text{Codom}(f)$? Explain.

Problem 6.80. In high school I am sure that you were told that a graph represents a function if it passes the **vertical line test**. Using our terminology of ordered pairs, explain why this works.

Definition 6.81. Two functions are equal if they have the same domain, same codomain, and the same set of ordered pairs in the relation.

Remark 6.82. If two functions are defined by the same algebraic formula, but have different domains, then they are *not* equal. For example, the function $f : \mathbb{R} \rightarrow \mathbb{R}$ defined via $f(x) = x^2$ is not equal to the function $g : \mathbb{N} \rightarrow \mathbb{N}$ defined via $g(x) = x^2$.

Theorem 6.83. If $f : X \rightarrow Y$ and $g : X \rightarrow Y$ are functions, then $f = g$ iff $f(x) = g(x)$ for all $x \in X$.

Definition 6.84. Let $f : X \rightarrow Y$ be a function.

1. The function f is said to be **one-to-one** (or **injective**) if for all $y \in \text{Rng}(f)$, there is a unique $x \in X$ such that $y = f(x)$.
2. The function f is said to be **onto** (or **surjective**) if for all $y \in Y$, there exists $x \in X$ such that $y = f(x)$.
3. If f is both one-to-one and onto, we say that f is a **one-to-one correspondence** (or a **bijection**).

Exercise 6.85. Provide an example of each of the following. You may draw a bubble diagram, write down a list of ordered pairs, or write a formula (as long as the domain and codomain are clear). Assume that X and Y are finite sets.

1. A function $f : X \rightarrow Y$ that is one-to-one but not onto.
2. A function $f : X \rightarrow Y$ that is onto but not one-to-one.
3. A function $f : X \rightarrow Y$ that is both one-to-one and onto.
4. A function $f : X \rightarrow Y$ that is neither one-to-one nor onto.

Problem 6.86. Perhaps you've heard of the **horizontal line test** (i.e., every horizontal line hits the graph of $f : \mathbb{R} \rightarrow \mathbb{R}$ at most once). What is the horizontal line test testing for? Explain.

Exercise 6.87. Provide an example of each of the following. You may either draw a graph or write down a formula. Make sure you have the correct domain.

1. A function $f : \mathbb{R} \rightarrow \mathbb{R}$ that is one-to-one but not onto.
2. A function $f : \mathbb{R} \rightarrow \mathbb{R}$ that is onto but not one-to-one.
3. A function $f : \mathbb{R} \rightarrow \mathbb{R}$ that is both one-to-one and onto.
4. A function $f : \mathbb{R} \rightarrow \mathbb{R}$ that is neither one-to-one nor onto.

Theorem 6.88. Let $f : X \rightarrow Y$ be a function. Then f is one-to-one iff for all $x_1, x_2 \in X$, if $f(x_1) = f(x_2)$, then $x_1 = x_2$.

Remark 6.89. The previous theorem gives a technique for proving that a given function is one-to-one. Start by assuming that $f(x_1) = f(x_2)$ and then work to show that $x_1 = x_2$.

Remark 6.90. To show that a given function is onto, you should start with an arbitrary $y \in \text{Rng}(f)$ and then work to show that there exists $x \in X$ such that $y = f(x)$.

Exercise 6.91. Determine which of the following functions are one-to-one, onto, both, or neither. In each case, you should provide proofs and counterexamples as appropriate.

1. $f : \mathbb{R} \rightarrow \mathbb{R}$ defined via $f(x) = x^2$
2. $g : \mathbb{R} \rightarrow [0, \infty)$ defined via $g(x) = x^2$
3. $h : \mathbb{R} \rightarrow \mathbb{R}$ defined via $h(x) = x^3$
4. $k : \mathbb{R} \rightarrow \mathbb{R}$ defined via $k(x) = x^3 - x$
5. $l : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ defined via $l(x_1, x_2) = x_1^2 + x_2^2$
6. $N : \mathbb{N} \rightarrow \mathbb{N} \times \mathbb{N}$ defined via $N(n) = (n, n)$

Exercise 6.92. Let A and B be sets and let $S \subseteq A \times B$. Define $\pi_1 : S \rightarrow A$ and $\pi_2 : S \rightarrow B$ via $\pi_1(a, b) = a$ and $\pi_2(a, b) = b$. We call π_1 (respectively, π_2) the **projections** of S onto A (respectively, B).

1. Provide examples to show that π_1 does not need to be one-to-one or onto.
2. Suppose that S is a function (recall that a function is a set of ordered pairs, so this makes sense). Is π_1 one-to-one? Is π_1 onto? How about π_2 ?

6.5 Compositions and Inverses

Definition 6.93. If $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ are functions, then a new function $g \circ f : X \rightarrow Z$ can be defined by $(g \circ f)(x) = g(f(x))$ for all $x \in \text{Dom}(f)$.

Remark 6.94. It is important to notice that the function on the right is the one that “goes first.”

Exercise 6.95. In each case, give examples of finite sets X , Y , and Z , and functions $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ that satisfy the given conditions. Drawing bubble diagrams is sufficient.

1. f is onto, but $g \circ f$ is not onto.
2. g is onto, but $g \circ f$ is not onto.
3. f is one-to-one, but $g \circ f$ is not one-to-one.
4. g is one-to-one, but $g \circ f$ is not.

Theorem 6.96. If $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ are both functions that are onto, then $g \circ f$ is also onto.

Theorem 6.97. If $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ are both functions that are one-to-one, then $g \circ f$ is also one-to-one.

Corollary 6.98. If $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ are both one-to-one correspondences, then $g \circ f$ is also a one-to-one correspondence.

Problem 6.99. Assume that $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ are both functions. For each of the following statements, if the statement is true, then prove it. If the statement is false, provide a counterexample.

1. If $g \circ f$ is one-to-one, then f is one-to-one.
2. If $g \circ f$ is one-to-one, then g is one-to-one.
3. If $g \circ f$ is onto, then f is onto.
4. If $g \circ f$ is onto, then g is onto.

Definition 6.100. Let $f : X \rightarrow Y$ be a function. The relation f^{-1} , called f **inverse**, is defined via

$$f^{-1} = \{(f(x), x) : x \in X\}.$$

Remark 6.101. Notice that we called f^{-1} a relation and not a function. In some circumstances f^{-1} will be a function and sometimes it won't be.

Exercise 6.102. Provide an example of a function $f : X \rightarrow Y$ such that f^{-1} is *not* a function. A bubble diagram is sufficient.

Exercise 6.103. Provide an example of a function $f : X \rightarrow Y$ such that f^{-1} is a function. A bubble diagram is sufficient.

Theorem 6.104. Let $f : X \rightarrow Y$ be a function. Then f^{-1} is a function iff f is _____.

Theorem 6.105. Let $f : X \rightarrow Y$ be a function and suppose that f^{-1} is a function. Then

1. $(f \circ f^{-1})(x) = x$ for all $x \in Y$, and
2. $(f^{-1} \circ f)(x) = x$ for all $x \in X$.

(You only need to prove one of these statements; the other is similar.)

Theorem 6.106. Let $f : X \rightarrow Y$ and $g : Y \rightarrow X$ be functions such that f is a one-to-one correspondence. If $(f \circ g)(x) = x$ for all $x \in Y$ and $(g \circ f)(x) = x$ for all $x \in X$, then $g = f^{-1}$.

Remark 6.107. The upshot of the previous two theorems is that if f^{-1} is a function, then it is the only one satisfying the two-sided “undoing” property exhibited in Theorem 6.105.

The next theorem can be considered to be a converse of Theorem 6.106.

Theorem 6.108. Let $f : X \rightarrow Y$ and $g : Y \rightarrow X$ be functions satisfying $(f \circ g)(x) = x$ for all $x \in Y$ and $(g \circ f)(x) = x$ for all $x \in X$. Then f is a one-to-one correspondence.

Theorem 6.109. Let $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ be functions. If f and g are both one-to-one correspondences, then $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$.

6.6 Order Relations

Coming soon...

Appendix A

Elements of Style for Proofs

Years of elementary school math taught us incorrectly that the answer to a math problem is just a single number, “the right answer.” It is time to unlearn those lessons; those days are over. From here on out, mathematics is about discovering proofs and writing them clearly and compellingly.

The following rules apply whenever you write a proof. I may refer to them, by number, in my comments on your homework and exams. Keep these rules handy so that you may refer to them as you write your proofs.

1. **The burden of communication lies on you, not on your reader.** It is your job to explain your thoughts; it is not your reader’s job to guess them from a few hints. You are trying to convince a skeptical reader who doesn’t believe you, so you need to argue with airtight logic in crystal clear language; otherwise the reader will continue to doubt. If you didn’t write something on the paper, then (a) you didn’t communicate it, (b) the reader didn’t learn it, and (c) the grader has to assume you didn’t know it in the first place.
2. **Tell the reader what you’re proving.** The reader doesn’t necessarily know or remember what “Theorem 2.13” is. Even a professor grading a stack of papers might lose track from time to time. Therefore, the statement you are proving should be on the same page as the beginning of your proof. For an exam this won’t be a problem, of course, but on your homework, recopy the claim you are proving. This has the additional advantage that when you study for exams by reviewing your homework, you won’t have to flip back in the notes/textbook to know what you were proving.
3. **Use English words.** Although there will usually be equations or mathematical statements in your proofs, use English sentences to connect them and display their logical relationships. If you look in your notes/textbook, you’ll see that each proof consists mostly of English words.
4. **Use complete sentences.** If you wrote a history essay in sentence fragments, the reader would not understand what you meant; likewise in mathematics you must use complete sentences, with verbs, to convey your logical train of thought.

Some complete sentences can be written purely in mathematical symbols, such as equations (e.g., $a^3 = b^{-1}$), inequalities (e.g., $x < 5$), and other relations (like $5 \mid 10$ or $7 \in \mathbb{Z}$). These statements usually express a relationship between two mathematical *objects*, like numbers or sets. However, it is considered bad style to begin a sentence with symbols. A common phrase to use to avoid starting a sentence with mathematical symbols is “We see that...”

5. **Show the logical connections among your sentences.** Use phrases like “Therefore” or “because” or “if... , then...” or “if and only if” to connect your sentences.
6. **Know the difference between statements and objects.** A mathematical object is a *thing*, a noun, such as a group, an element, a vector space, a number, an ordered pair, etc. Objects either exist or don’t exist. Statements, on the other hand, are mathematical *sentences*: they can be true or false.

When you see or write a cluster of math symbols, be sure you know whether it’s an object (e.g., “ $x^2 + 3$ ”) or a statement (e.g., “ $x^2 + 3 < 7$ ”). One way to tell is that every mathematical statement includes a verb, such as $=$, \leq , “divides”, etc.
7. **“ $=$ ” means equals.** Don’t write $A = B$ unless you mean that A actually equals B . This rule seems obvious, but there is a great temptation to be sloppy. In calculus, for example, some people might write $f(x) = x^2 = 2x$ (which is false), when they really mean that “if $f(x) = x^2$, then $f'(x) = 2x$.”
8. **Don’t interchange $=$ and \implies .** The equals sign connects two *objects*, as in “ $x^2 = b$ ”; the symbol “ \implies ” is an abbreviation for “implies” and connects two *statements*, as in “ $a + b = a \implies b = 0$.” You should avoid using \implies in your formal write-ups.
9. **Say exactly what you mean.** Just as the $=$ is sometimes abused, so too people sometimes write $A \in B$ when they mean $A \subseteq B$, or write $a_{ij} \in A$ when they mean that a_{ij} is an entry in matrix A . Mathematics is a very precise language, and there is a way to say exactly what you mean; find it and use it.
10. **Don’t write anything unproven.** Every statement on your paper should be something you *know* to be true. The reader expects your proof to be a series of statements, each proven by the statements that came before it. If you ever need to write something you don’t yet know is true, you *must* preface it with words like “assume,” “suppose,” or “if” (if you are temporarily assuming it), or with words like “we need to show that” or “we claim that” (if it is your goal). Otherwise the reader will think they have missed part of your proof.
11. **Write strings of equalities (or inequalities) in the proper order.** When your reader sees something like

$$A = B \leq C = D,$$

he/she expects to understand easily why $A = B$, why $B \leq C$, and why $C = D$, and he/she expects the *point* of the entire line to be the more complicated fact that $A \leq$

D. For example, if you were computing the distance d of the point $(12, 5)$ from the origin, you could write

$$d = \sqrt{12^2 + 5^2} = 13.$$

In this string of equalities, the first equals sign is true by the Pythagorean theorem, the second is just arithmetic, and the *point* is that the first item equals the last item: $d = 13$.

A common error is to write strings of equations in the wrong order. For example, if you were to write “ $\sqrt{12^2 + 5^2} = 13 = d$ ”, your reader would understand the first equals sign, would be baffled as to how we know $d = 13$, and would be utterly perplexed as to why you wanted or needed to go through 13 to prove that $\sqrt{12^2 + 5^2} = d$.

12. **Avoid circularity.** Be sure that no step in your proof makes use of the conclusion!
13. **Don’t write the proof backwards.** Beginning students often attempt to write “proofs” like the following, which attempts to prove that $\tan^2(x) = \sec^2(x) - 1$:

$$\begin{aligned}\tan^2(x) &= \sec^2(x) - 1 \\ \left(\frac{\sin(x)}{\cos(x)}\right)^2 &= \frac{1}{\cos^2(x)} - 1 \\ \frac{\sin^2(x)}{\cos^2(x)} &= \frac{1 - \cos^2(x)}{\cos^2(x)} \\ \sin^2(x) &= 1 - \cos^2(x) \\ \sin^2(x) + \cos^2(x) &= 1 \\ 1 &= 1\end{aligned}$$

Notice what has happened here: the student *started* with the conclusion, and deduced the true statement “ $1 = 1$.” In other words, he/she has proved “If $\tan^2(x) = \sec^2(x) - 1$, then $1 = 1$,” which is true but highly uninteresting.

Now this isn’t a bad way of *finding* a proof. Working backwards from your goal often is a good strategy *on your scratch paper*, but when it’s time to *write* your proof, you have to start with the hypotheses and work to the conclusion.

14. **Be concise.** Most students err by writing their proofs too short, so that the reader can’t understand their logic. It is nevertheless quite possible to be too wordy, and if you find yourself writing a full-page essay, it’s probably because you don’t really have a proof, but just an intuition. When you find a way to turn that intuition into a formal proof, it will be much shorter.
15. **Introduce every symbol you use.** If you use the letter “ k ,” the reader should know exactly what k is. Good phrases for introducing symbols include “Let $n \in \mathbb{N}$,” “Let k be the least integer such that...,” “For every real number $a \dots$,” and “Suppose that X is a counterexample.”

16. **Use appropriate quantifiers (once).** When you introduce a variable $x \in S$, it must be clear to your reader whether you mean “for all $x \in S$ ” or just “for some $x \in S$.” If you just say something like “ $y = x^2$ where $x \in S$,” the word “where” doesn’t indicate whether you mean “for all” or “some”.

Phrases indicating the quantifier “for all” include “Let $x \in S$ ”; “for all $x \in S$ ”; “for every $x \in S$ ”; “for each $x \in S$ ”; etc. Phrases indicating the quantifier “some” (or “there exists”) include “for some $x \in S$ ”; “there exists an $x \in S$ ”; “for a suitable choice of $x \in S$ ”; etc.

On the other hand, don’t introduce a variable more than once! Once you have said “Let $x \in S$,” the letter x has its meaning defined. You don’t *need* to say “for all $x \in S$ ” again, and you definitely should *not* say “let $x \in S$ ” again.

17. **Use a symbol to mean only one thing.** Once you use the letter x once, its meaning is fixed for the duration of your proof. You cannot use x to mean anything else.
18. **Don’t “prove by example.”** Most problems ask you to prove that something is true “for all”—You *cannot* prove this by giving a single example, or even a hundred. Your answer will need to be a logical argument that holds for *every example there possibly could be*.
19. **Write “Let $x = \dots$,” not “Let $\dots = x$.”** When you have an existing expression, say a^2 , and you want to give it a new, simpler name like b , you should write “Let $b = a^2$,” which means, “Let the new symbol b mean a^2 .” This convention makes it clear to the reader that b is the brand-new symbol and a^2 is the old expression he/she already understands.

If you were to write it backwards, saying “Let $a^2 = b$,” then your startled reader would ask, “What if $a^2 \neq b$?”

20. **Make your counterexamples concrete and specific.** Proofs need to be entirely general, but counterexamples should be absolutely concrete. When you provide an example or counterexample, make it as specific as possible. For a set, for example, you must name its elements, and for a function you must give its rule. Do not say things like “ θ could be one-to-one but not onto”; instead, provide an actual function θ that *is* one-to-one but not onto.
21. **Don’t include examples in proofs.** Including an example very rarely adds anything to your proof. If your logic is sound, then it doesn’t need an example to back it up. If your logic is bad, a dozen examples won’t help it (see rule 18). There are only two valid reasons to include an example in a proof: if it is a *counterexample* disproving something, or if you are performing complicated manipulations in a general setting and the example is just to help the reader understand what you are saying.
22. **Use scratch paper.** Finding your proof will be a long, potentially messy process, full of false starts and dead ends. Do all that on scratch paper until you find a real proof, and only then break out your clean paper to write your final proof carefully. *Do not hand in your scratch work!*

Only sentences that actually contribute to your proof should be part of the proof. Do not just perform a “brain dump,” throwing everything you know onto the paper before showing the logical steps that prove the conclusion. *That is what scratch paper is for.*

Appendix B

Fancy Mathematical Terms

Here are some important mathematical terms that you will encounter in this course and throughout your mathematical career.

1. **Definition**—a precise and unambiguous description of the meaning of a mathematical term. It characterizes the meaning of a word by giving all the properties and only those properties that must be true.
2. **Theorem**—a mathematical statement that is proved using rigorous mathematical reasoning. In a mathematical paper, the term theorem is often reserved for the most important results.
3. **Lemma**—a minor result whose sole purpose is to help in proving a theorem. It is a stepping stone on the path to proving a theorem. Very occasionally lemmas can take on a life of their own (Zorn's lemma, Urysohn's lemma, Burnside's lemma, Sperner's lemma).
4. **Corollary**—a result in which the (usually short) proof relies heavily on a given theorem (we often say that “this is a corollary of Theorem A”).
5. **Proposition**—a proved and often interesting result, but generally less important than a theorem.
6. **Conjecture**—a statement that is unproved, but is believed to be true (Collatz conjecture, Goldbach conjecture, twin prime conjecture).
7. **Claim**—an assertion that is then proved. It is often used like an informal lemma.
8. **Axiom/Postulate**—a statement that is assumed to be true without proof. These are the basic building blocks from which all theorems are proved (Euclid's five postulates, Zermelo-Frankel axioms, Peano axioms).
9. **Identity**—a mathematical expression giving the equality of two (often variable) quantities (trigonometric identities, Euler's identity).

10. **Paradox**—a statement that can be shown, using a given set of axioms and definitions, to be both true and false. Paradoxes are often used to show the inconsistencies in a flawed theory (Russell's paradox). The term paradox is often used informally to describe a surprising or counterintuitive result that follows from a given set of rules (Banach-Tarski paradox, Alabama paradox, Gabriel's horn).

Appendix C

Definitions in Mathematics

It is difficult to overstate the importance of definitions in mathematics. Definitions play a different role in mathematics than they do in everyday life.

Suppose you give your friend a piece of paper containing the definition of the rarely-used word **rodomontade**. According to the Oxford English Dictionary¹ (OED) it is:

A vainglorious brag or boast; an extravagantly boastful, arrogant, or bombastic speech or piece of writing; an arrogant act.

Give your friend some time to study the definition. Then take away the paper. Ten minutes later ask her to define rodomontade. Most likely she will be able to give a reasonably accurate definition. Maybe she'd say something like, "It is a speech or act or piece of writing created by a pompous or egotistical person who wants to show off how great they are." It is unlikely that she will have quoted the OED word-for-word. In everyday English that is fine—you would probably agree that your friend knows the meaning of the rodomontade. This is because most definitions are *descriptive*. They describe the common usage of a word.

Let us take a mathematical example. The OED² gives this definition of *continuous*.

Characterized by continuity; extending in space without interruption of substance; having no interstices or breaks; having its parts in immediate connection; connected, unbroken.

Likewise, we often hear calculus students speak of a continuous function as one whose graph can be drawn "without picking up the pencil." This definition is descriptive. (As we learned in calculus the picking-up-the-pencil description is not a perfect description of continuous functions.) This is not a mathematical definition.

Mathematical definitions are *prescriptive*. The definition must prescribe the exact and correct meaning of a word. Contrast the OED's descriptive definition of continuous with the the definition of continuous found in a real analysis textbook.

A function $f : A \rightarrow \mathbb{R}$ is **continuous at a point** $c \in A$ if, for all $\varepsilon > 0$, there exists $\delta > 0$ such that whenever $|x - c| < \delta$ (and $x \in A$) it follows that $|f(x) - f(c)| < \varepsilon$. If f

¹<http://www.oed.com/view/Entry/166837>

²<http://www.oed.com/view/Entry/40280>

is continuous at every point in the domain A , then we say that f is **continuous on A** .³

In mathematics there is very little freedom in definitions. Mathematics is a deductive theory; it is impossible to state and prove theorems without clear definitions of the mathematical terms. The definition of a term must completely, accurately, and unambiguously describe the term. Each word is chosen very carefully and the order of the words is critical. In the definition of continuity changing “there exists” to “for all,” changing the orders of quantifiers, changing $<$ to \leq or $>$, or changing \mathbb{R} to \mathbb{Z} would completely change the meaning of the definition.

What does this mean for you, the student? Our recommendation is that at this stage you memorize the definitions word-for-word. It is the safest way to guarantee that you have it correct. As you gain confidence and familiarity with the subject you may be ready to modify the wording. You may want to change “for all” to “given any” or you may want to change $|x - c| < \delta$ to $-\delta < x - c < \delta$ or to “the distance between x and c is less than δ .”

Of course, memorization is not enough; you must have a conceptual understanding of the term, you must see how the formal definition matches up with your conceptual understanding, and you must know how to work with the definition. It is perhaps with the first of these that descriptive definitions are useful. They are useful for building intuition and for painting the “big picture.” Only after days (weeks, months, years?) of experience does one get an intuitive feel for the ε, δ -definition of continuity; most mathematicians have the “picking-up-the-pencil” definitions in their head. This is fine as long as we know that it is imperfect, and that when we prove theorems about continuous functions mathematics we use the mathematical definition.

We end this discussion with an amusing real-life example in which a descriptive definition was not sufficient. In 2003 the German version of the game show *Who wants to be a millionaire?* contained the following question: “Every rectangle is: (a) a rhombus, (b) a trapezoid, (c) a square, (d) a parallelogram.”

The confused contestant decided to skip the question and left with €4000. Afterward the show received letters from irate viewers. Why were the contestant and the viewers upset with this problem? Clearly a rectangle is a parallelogram, so (d) is the answer. But what about (b)? Is a rectangle a trapezoid? We would describe a trapezoid as a quadrilateral with a pair of parallel sides. But this leaves open the question: can a trapezoid have *two* pairs of parallel sides or must there only be *one* pair? The viewers said two pairs is allowed, the producers of the television show said it is not. This is a case in which a clear, precise, mathematical definition is required.

³This definition is taken from page 109 of Stephen Abbott’s *Understanding Analysis*, but the definition would be essentially the same in any modern real analysis textbook.