

Chapter 1

1.1 Irrationality of root-2

A famous mathematician G.H. Hardy suggests that real, “authentic” mathematics is best justified as an art.

He uses two classical Greek proofs to show the beauty of math: the proof of infinite primes, and, more relevant to our study, the proof that 2 is **irrational**.

Theorem 1.1.1: There is no rational number whose square is 2.

We use a proof by contradiction, where we follow the opposite of our statement until we reach an impossible conclusion, showing that our statement cannot be wrong.

Proof (by contradiction):

Any **rational** number can be written as p/q , where p and q are **integers** with no common factors.

We should be able to find: $(p/q)^2 = 2$.

p^2 must be even to be twice as large as q^2 , so p must be even.

However, if p is even, then p^2 has a factor of 4.

Half of 4 is a factor of two, so p^2 and q^2 share a factor of 2.

We assumed they have no common factors, so have a contradiction.

p/q will never be $\sqrt{2}$, thus, $\sqrt{2}$ is **not rational**.

In short:

- p and q have no common factors

- p^2 is even \rightarrow p is even \rightarrow p^2 has a factor of $2 \cdot 2$

- q^2 is half of p^2 \rightarrow q^2 has a factor of 2, is even \rightarrow q is even

- p and q are both even, but have no common factors? Impossible

Part of Hardy's beauty is impact, and here, the Greeks learned that **rational numbers** cannot describe all lengths (in this case, a right triangle's hypotenuse), something they assumed until then.

Number Systems

We want to expand the idea of the number to match this: we first start, with the "counting", or natural numbers

$$\mathbb{N} = \{1, 2, 3, 4, 5, \dots\}$$

This works for **addition**, but if we want **subtraction** (the "inverse", or opposite of addition), as well as zero (the additive "identity": has no effect when added), we need the integers:

$$\mathbb{Z} = \{\dots -3, -2, -1, 0, 1, 2, 3, \dots\}$$

This allows **multiplication**, but if we want **division** (the "inverse" of multiplication), we need fractions, or the rational numbers:

$$\mathbb{Q} = \{p/q \text{ for all integers } p \text{ and } q, \text{ where } q \neq 0\}$$

The ability to do **addition** and its **inverse**, **multiplication** and its **inverse**, and use the: **commutative**, **associative**, and **distributive properties**, means that the **rational numbers** are what is called a **field**.

Number Properties

\mathbb{Q} also has a "**natural order**", meaning that for any numbers r and s , either $r < s$, $r = s$, or $r > s$. Notably, that means if you disprove any two of the three, the third must be true.

This order is **transitive**, meaning if $r < s$ and $s < t$, then $r < t$, so we can imagine all **rational numbers** lined up next to each other, along the number line.

There is **no empty space like in \mathbb{N} or \mathbb{Z}** , because halfway between any two rational numbers, there is another rational number.

However, because of the above proof, we know the **rational numbers do NOT include all square roots**.

We can approximate those numbers very closely with rationals, but clearly they are missing from our dense set of numbers.

We create the real numbers, which include the rational numbers, and every “irrational” number that made a hole in our number line.

Now, we study the properties of these rational and irrational numbers: the study of Real Analysis.

1.2 Some preliminaries

We begin by being clear about our definitions, using some “set theory”.

Definitions

Set: A group/collection of things.

Elements: The things within a set.

This symbol means that x is an element in the set A .

$x \in A$

Union of two sets: The new set where each element was in at least one of the two sets.

The union of $[A \text{ or } B] \Leftrightarrow A \cup B$

Intersection of two sets: The new set where each element was in BOTH sets.

The intersection of $[A \text{ and } B] \Leftrightarrow A \cap B$

Sets

We can represent a set by:

i) Listing the first few elements that follow a pattern

$$N = \{1, 2, 3 \dots\}$$

ii) Describing with words

E is the collection of even natural numbers.

iii) Creating a rule

$$S = \{r \text{ in } Q : r^2 < 2\}$$

or

$$S = \{r \in Q : r^2 < 2\}$$

Let S be the set of all rational numbers whose squares are less than two.

In this notation, r is our placeholder for any number in S .
As said before, \in just means “the thing **before** is **IN** the thing **after**”.

We also define a set that contains no elements: the empty set.

For example, $\{1,2\}$ **AND** $\{3,4\}$ = EMPTY

If two sets have no elements in common like this, they are called disjoint.

We introduce **inclusion** relationships, which compare sets:

$A \subseteq B$ (or $B \supseteq A$) means that **every element of A is in B**. We can say A is a **subset** of B , or B **contains** A (B is a **superset** of A , but we use that language less often.)

It isn't a coincidence that \subseteq **and** \leq look similar: they have similar meanings. That is, one set is “**inside**” another, but doesn't necessarily have fewer elements. How?

If $A \supseteq B$ **AND** $A \subseteq B$, the two sets have **the same elements**, so we say $A = B$. They're both **subsets** of each other, those subsets just happen to include **every element in both**.

Again, we compare to inequalities: if $a \geq b$ **AND** $a \leq b$, then $a = b$.

But this idea is pretty broad, and includes things you might not feel like should be “properly” called a subset. I mean, $A \supseteq A$ seems almost redundant.

So, we'll create a **proper subset**: If $A \subset B$, then **A is a proper subset of B** . To make it proper, we'll just say that $A \neq B$: **B must have some elements that A does not**.

That definition feels more like A is “**inside**” of B . But more importantly, this is a useful distinction, in the same way that $>$ **and** \geq deserve separate symbols.

Often, we will want to find **unions** or **intersections** to an infinite collection of sets. These use their own notation.

Introduce infinite union and infinite intersection notation

For our example, let's use the sets:

$A_1 = \mathbb{N} = \{1,2,3,\dots\}$ $A_2 = \{2,3,4,\dots\}$ $A_3 = \{3,4,5,\dots\}$

In general, $A_n = \{n, n+1, n+2, \dots\}$

For some examples:

Thus, we can say

$$A_1 \supseteq A_2 \supseteq A_3 \supseteq A_4 \dots$$

If we want the **union** of all these sets, we want all elements that are contained in **at least one set**.

Because A_1 contains all other involved sets, the **union** is just A_1 : no other set has any new elements.

Now, we wish to take the **intersection** of all sets. We try to find an element m in this intersection: however, no matter what number we pick, **m is not in A_{m+1}** . Thus, this intersection is the **empty set**.

If A is a subset of R , the real numbers, we can talk about every element of R that is NOT in A . This is called the complement of A , or A^c .

$$A^c = \{x \text{ in } R : x \text{ not in } A\}$$

$$A^c = \{x \in R : x \notin A\}$$

Let **A^c be the set** of **all real numbers** which are **not in A** .

De Morgan's Laws

We introduce the De Morgan's Laws, which can be proven but we will simply state here, for their usefulness:

$$(A \cap B)^c = A^c \cup B^c$$

$$(A \cup B)^c = A^c \cap B^c$$

We note here that our definition of sets is partly intuitive, but have to start from some level: with every new level of detail, one layer below appears. We will leave those later details to other studies.

Functions

Function: Given sets A and B, takes every element of A and pairs it with one element of B.

$f: A \rightarrow B$

Notation - if x is an element in A, $f(x)$ is the matching element in B.

A is the domain of f ; the part/subset of B that is included by some $f(x)$ is the range. Note that the range may not include all of B.

For a formal version of the range, take:

$$S = \{ y \in B : y = f(x) \text{ for some } x \text{ in } A \}$$

Let S be the set of all elements in B which equal some $f(x)$, where x is an element of A.

This idea of a function, inspired by the recurring mathematician Dirichlet, is much more broad than some algebra “formula”.

For example, consider:

$$g(x) = 1 \text{ if } x \text{ in } Q, \text{ else } 0$$

No regular formula or graph can easily depict this function, but it's a function anyway. Its domain is R, and the range is the set $\{0, 1\}$. We'll come back to this function later.

Triangle Inequality

We introduce the absolute value function $|x|$ because of its sheer importance as a measure of distance:

$$|x| = \{ x \text{ if } x \geq 0, \text{ else } -x$$

We note $|ab| = |a||b|$, as well as the important triangle inequality:

$$|a+b| \leq |a| + |b|$$

This breaks into two cases: the equal case and the greater than case.

If a or b are negative, this states that adding two positive numbers will always be greater than subtracting one of them and taking the distance. If a and b have the same sign (both positive, both negative), then the left and right are just equal.

To see why this is called the triangle inequality, we add a third point/number, c, between a and b, to create two line segments:

$$|a-b| = |(a-c) + (c-b)|$$

We can use this in the triangle inequality:

$$|(a-c) + (c-b)| \leq |a-c| + |c-b|$$

$$|a-b| \leq |a-c| + |c-b|$$

Meaning that the distance between a and b will always be less than or equal to: the distance between a and c, plus the distance between c and b.

As before, we see that separating our distance into two parts can only maintain or increase the total. There is no shorter path than the direct one between a and b.

If we put the points on a 2D plane, in a triangle, and keep our idea of distance, it becomes more clear why this is the “triangle inequality”: no path between two points is shorter than a straight line between them.

This inequality is very useful. We will be making use of it a lot for distance-related problems.

Math proofs are a practiced skill: you create a set of instructions to prove the truth of your statement to the reader, where each step logically builds on either an accepted fact or a previous step.

In the introduction, we used an indirect proof by contradiction, where you negate (take the opposite of) what you want to prove, and show that the negation is logically impossible.

A direct proof, on the other hand, takes an agreed truth, and expands on it in logical steps, until you have demonstrated the statement you would like to prove.

We demonstrate the structure of a proof with the following:

Theorem 1.2.6: Two real numbers a and b are equal if and only if for every real number $\epsilon > 0$ it follows that $|a - b| < \epsilon$.

We take a small aside to note how this is worded: “if and only if” is meant to show that a statement **must be true both ways**: if A , then B ($A \rightarrow B$) AND if B , then A ($B \rightarrow A$). This shorthand can be shortened further: “iff”.

This could be rephrased as “ a and b are equal iff the distance between them is smaller than any positive real number.”

We first prove the forward statement directly:

If $a=b$, then $|a - b| < \epsilon$ (for every $\epsilon > 0$).

If $a=b$, we can say that $a-b = 0$.

$|0|=0$, and thus, $|a - b| < \epsilon$ is definitely true because $0 < \epsilon$ if ϵ is a positive real number, no matter which number you choose.

Now we prove the backward statement:

If $|a - b| < \epsilon$, then $a=b$ (for every $\epsilon > 0$).

For the moment, we use a proof by contradiction. So, we assume that a does not equal b .

We want this to be true for “every” positive real number, so we want our statement to be true, no matter what ϵ we choose.

If a does not equal b , then we can get the distance

$$\epsilon_0 = |a-b|$$

However, if $|a - b| < \epsilon$ for every ϵ , then it should also be true for $\epsilon = \epsilon_0$.

$\epsilon_0 = |a-b|$ and $\epsilon_0 < |a-b|$ cannot be true at the same time. Thus, we have demonstrated that “ a does not equal b ” cannot be true.

Thus, $a=b$, and we have proven our backward statement.

With both statements validated, our proof is complete.

In short:

-If they are equal, their difference is zero, and thus always smaller than any possible ϵ

-If they were **not equal**, then they would have a **nonzero distance**, and this distance cannot both equal a number, while also being smaller than it (if **e** were set at that value)

Using the key words “for all/every” and “there exists” is very useful for analysis proofs, because of how it can manage an entire set of elements more easily.

Induction

Finally, we introduce induction, an argument in proof-writing that uses the natural “counting” numbers to extend a sequence of objects. This can be useful for defining these sequences, or proving things about them.

The main idea is that you can **create the natural numbers** if you:

1. **Include the number 1**
2. **Add $n+1$ to the set if you have the number n**

This ends up being a formal way to say “if **you have the number 1** and **can count up**, you can **define all the natural numbers**.”

When building a sequence, this can be restated as, “if you have the **first object** in your sequence, and a rule for **building the next object based on the last one**, you have **defined that entire sequence**.”

For example, take the following:

$$x_1 = 1$$

$$x_{n+1} = (1/2) * x_n + 1$$

With these two statements, you have defined x_n for all n in \mathbb{N} : the rule gives you all you need to continue. The entire sequence is included.

When proving a sequence, you can restate induction as, “if you can prove that **this statement is true for the first object**, and that **it is true for the next object if it’s true for the current object**, then you have **proven it for the entire sequence**.”

Let’s say we’re curious whether this sequence is always increasing, since the first few elements increase.

We will prove the following:

For all n in \mathbb{N} : $x_n \leq x_{n+1}$

In this case, because we are comparing two elements, the “first object” is the relationship between x_1 and x_2 .

$$x_1 = 1 \quad x_2 = (1/2) * x_1 + 1 = 3/2$$

So in the case of the first comparison, $3/2 > 1$, and $x_2 > x_1$.

Now, we need to prove the n vs $n+1$ comparison, where each object is the comparison between two elements of the sequence: if $x_n \leq x_{n+1}$, then $x_{n+1} \leq x_{n+2}$.

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This can either be solved by substituting out the starting expression:

$$x_{n+1} = (1/2) x_n + 1 \quad \rightarrow \quad x_n = 2 * (x_{n+1} - 1) \quad \text{Solve for } x_n \dots$$

$$x_n \leq x_{n+1} \quad \rightarrow \quad 2(x_{n+1} - 1) \leq 2(x_{n+2} - 1) \quad \text{Substitute in } x_n \text{ \& } n+1$$

$$2(x_{n+1} - 1) \leq 2(x_{n+2} - 1) \quad \rightarrow \quad x_{n+1} \leq x_{n+2} \quad \text{Simplify algebra for your result!}$$

Or by scaling up both sides of the inequality, so you can substitute in the higher equations:

$$x_n \leq x_{n+1} \quad \rightarrow \quad x_n + 1 \leq x_{n+1} + 1 \quad \rightarrow \quad (1/2) * (x_n + 1) \leq (1/2) * (x_{n+1} + 1) \quad \text{Both sides modified}$$

$$x_{n+1} \leq x_{n+2} \quad \text{Substitute using rule}$$

Using both proofs, we have successfully shown that if $x_n \leq x_{n+1}$, then $x_{n+1} \leq x_{n+2}$.

Combining the proof for the first object, and the proof for all later objects, we can safely say the claim

$x_n \leq x_{n+1}$ for all n

Has been proven by induction.

In short:

- We observe by calculation that the first pair of elements is increasing.
 - We can show with algebra and substitution that if one pair of elements is increasing or the same, the next pair is.
 - By induction, we can extend this to say that every pair of elements is increasing.
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1.3 The Axiom of Completeness

What is \mathbb{R} ?

Up to now, we've mostly identified \mathbb{R} as extending \mathbb{Q} to fill in the "gaps" we found before.

Before we improve that definition, we'll admit that we're using an "intuitive" idea of real numbers. However, we'll not worry about that for now, so we can handle more reasonable problems.

\mathbb{R} contains \mathbb{Q} , and acts as the same kind of field: addition and additive inverses (subtraction/negatives), multiplication and multiplicative inverses (division/reciprocals), exist for every real number.

Zero does not have a multiplicative inverse, because division by zero is... unpleasant.

On top of that, addition and multiplication are: commutative, associative, and distributive.

All real numbers have an order resembling that of \mathbb{Q} , as well.

Because they meet this huge laundry list, the \mathbb{R} gets the honor of being named an ordered field.

Axiom Of Completeness

Finally, the property that separates \mathbb{R} from \mathbb{Q} : it has to somehow "fill in the gaps" that exist within \mathbb{Q} . We resolve this problem using the Axiom Of Completeness.

Axiom of Completeness: Every nonempty set of real numbers that is bounded above has a least upper bound.

Bounds

First, we need to learn what this means, starting with some definitions.

Nonempty just means that this set is **not the empty set**. Important to state, but simple.

A set $S \subseteq \mathbb{R}$ is **bounded above** if there is a number b in \mathbb{R} that is greater than or equal to **every element in S** . Meaning, you can find a number “above” the entire set. This number b is called an **upper bound** for S .

There is a matching idea of **bounded below**, and a **lower bound**, for a number “below” the entire set (less than or equal to the entire set).

Now, what’s the **least upper bound**?

As the name suggests, it is a type of **upper bound**, but it is the “smallest” one: the **least**. It’s like talking about the “shortest tall person”. This is formalized by saying:

For any **upper bound** b , the **least upper bound** s is less than or equal to it. It is at the “**bottom**” of the **set of upper bounds**, and **there is only one**: if two existed, they couldn’t both be below each other, so they’d have to be equal.

To prove you are in possession of the **least upper bound**, you must meet both these requirements: “**below**” **every other upper bound**, and “**above**” **every non-identical element of the set**.

The least upper bound is often called the **supremum**, and the greatest lower bound (again, matching concept) is called the **infimum**.

We will start with an example:

$$A = \{1/n : n \in \mathbb{N}\} = \{1, 1/2, 1/3, \dots\}$$

A is **bounded above**: 2 is larger than any number within this set, because the sequence decreases from 1. Additionally, it is **bounded below**: -1 is smaller than any number in this set, because they’re all positive.

We want to find the **least upper bound**. We claim $\sup(A) = 1$.

We need to show that 1 is an **upper bound**, and that **no upper bounds are lesser**.

To show that 1 is an **upper bound**, we note that **1 is the greatest value in the set**, because every element after the first is smaller. So, no elements are greater than 1.

To prove it is the **least upper bound**, we note that **1 is an element of the set**: if we had another upper bound, it would need to be **greater or equal** to every element in the set, including 1. If we focus on 1, this is exactly what defines the **supremum**.

We cannot yet prove it rigorously, but intuition does not betray us when it suggests that $\inf(A) = 0$.

In short:

-1 is an **upper bound** because it is **larger than every later element $1/n$**

-1 is the **least upper bound** because **it is in the set**: another bound would need to be greater or equal.

-We have met the criteria for the definition of **sup(A)**.

An important takeaway: **sup(A) and inf(A) may or may not be part of set A**: in this example, $\inf(A) = 0$, and we know 0 is not in our set: there is no natural number n such that $1/n=0$; this is part of what defines a field (no multiplying inverse for zero)

We now take a moment to separate the **maximum** from the **supremum**.

A number a_0 is a **maximum** of the set A if **a_0 is in A**, and **a_0 is greater than or equal to every element of A**.

This can also be said as “ **a_0 is in A**, and is an **upper bound of A**.” Using similar logic to the above proof, it is also **always the least upper bound**, if it exists. There is not necessarily always a maximum for a set.

The difference is made clear by an open vs closed interval:

$$(0,2) = \{x \in \mathbb{R}: 0 < x < 2\}$$

$$[0,2] = \{x \in \mathbb{R}: 0 \leq x \leq 2\}$$

Both intervals have the same **least upper bound: 2**. However, the top set **does NOT have a maximum**: there is no “greatest” value inside the set $(0,2)$.

Q versus R

We now see that we cannot be sure that a set will have a **maximum**, but the **Axiom of Completeness** guarantees that there will be a **least upper bound**. Because **axioms** are claims that we **assume** before working, it will **not be proven**: it is part of what **defines** the real numbers, not a derived fact.

What makes the **Axiom of Completeness** so important is that it does NOT apply to the **rational numbers**: a **least upper bound** is not guaranteed for a set with an **upper bound**. Let's demonstrate.

$$S = \{r \in \mathbb{Q}, r^2 < 2\}$$

We can see that the set is **bounded above**: 2 is a fine **upper bound**, for example. However, if we search for a **least upper bound** in the rational numbers, we get closer and closer, with more and more precise **fractions**, but we will **never reach a supremum**.

We can prove it's not possible by comparing Q to R: the **supremum is unique**, and **Q** is a subset of R, so if the supremum exists in Q, we can also find it in R.

The supremum for this set in R is $\sqrt{2}$. There is no $\sqrt{2}$ in the **rational numbers** (as shown by our first proof), so there is **no supremum** for this set **in Q**.

This kind of example formalizes the “gaps” **in Q**, and the way R fills them: R **extends** Q to include **any supremum** that was missing from the **rational numbers**. All these suprema gaps are **filled in**.

The math necessary to fully process this example will be discussed in section 1.4.

This lemma provides an alternative way to state the requirement for a **least upper bound**, this time assuming you have an upper bound.

Lemma 1.3.7: Alternate statement of the least upper bound

Lemma 1.3.7. Assume s (in R) is an **upper bound** for the set $A \subseteq \mathbb{R}$. Then, $s = \sup(A)$ if and only if, for every choice of $\epsilon > 0$, there exists **an element a (in A)** satisfying : $s - \epsilon < a$.

No matter how small a **positive number** you subtract from your **supremum s** , it will be **smaller than some value in A** .

In the simplest form: **any number smaller** than the **supremum** is **no longer an upper bound**.

We first prove the forward statement:

If $s = \sup(A)$, then for some a in A , $s - \epsilon < a$ (for every $\epsilon > 0$).

If s is the supremum, then by its definition, any smaller value is not an upper bound.

$s - \epsilon$ represents any smaller value: for it not be an upper bound, then it must be less than some element a in A .

This is the result we are looking for: $s - \epsilon < a$, because otherwise, $s - \epsilon$ would be an upper bound.

Then, we prove the backward statement:

We have an upper bound s .

If, for every $\epsilon > 0$, and for some a in A , $s - \epsilon < a$, then $s = \sup(A)$.

$s - \epsilon$ for any $\epsilon > 0$, can be stated as “any number less than s ”.

Thus, if $s - \epsilon < a$, that means “any number less than s is less than a , and thus not an upper bound.”

If any number less than s is not an upper bound, then any upper bound b must be greater than or equal to s . Given that s is an upper bound, and $b \geq s$, we have both requirements for a least upper bound.

In short:

-If $s = \sup(A)$, then it is the smallest upper bound: every smaller number $s - \epsilon$ is not an upper bound, and thus less than some a .

-If $s - \epsilon < a$, and s is an upper bound, then no numbers smaller than s can be an upper bound, and so all upper bounds are greater than or equal to s . This defines s as supremum.

Similar logic applies for greatest lower bounds in all cases. The Axiom Of Completeness is equivalently stated with these lower bounds.

1.4 Consequences of Completeness

The Axiom of Completeness allows us to find a more “natural” way to say that the real numbers have no gaps.

We show this with the following theorem, where we “zoom in” on the real numbers.

Theorem 1.4.1 (Nested Interval Property): For each n in \mathbb{N} , assume we are given a closed interval $I_n = [a_n, b_n] = \{x \in \mathbb{R} : a_n \leq x \leq b_n\}$. Assume also that each I_n contains I_{n+1} . Then, the resulting nested sequence of closed intervals

$$I_1 \supseteq I_2 \supseteq I_3 \supseteq \dots$$

Has a **nonempty intersection between every set**.

To prove this theorem, we only need to provide **one real number x** that exists in I_n for every n in \mathbb{N} . If there is at least one element, the intersection is **nonempty**.

We want to use the AoC to prove this, so we will need a set with a **supremum or infimum**; this bound will be able to follow the **nesting intervals**. We can't use any particular I_n , because it won't reflect $n+1$, $n+2$, and so on.

Instead, we are looking for a sequence that is **bounded on one side**, and captures **the intersection**. In other words, we need a sequence that **either does not increase or does not decrease endlessly (without bound)**, and **includes every I_n** .

Let's “**include every I_n** ” first, so we don't get distracted. How do we do that? If we were to describe each interval, we would describe them... using **their endpoints**.

One might notice that the later intervals must necessarily **shrink**, and so both of the endpoints **move slower and closer together**.

Let's look closer at these endpoints.

We want a **bounded** set. Because each interval is a subset of the previous one, the **current left endpoint a_n** is **bounded below** by the **last interval's left endpoint a_{n-1}** , and **bounded above** by the **current right endpoint b_n** .

What's more, **all future left endpoints** have both of those bounds. The lower bound will definitely be outside of **the intersection**, however, since a will keep moving up. So, we instead search for the **least upper bound for the left endpoints**.

We define the set of left endpoints as **$A = \{a_n : n \text{ in } \mathbb{N}\}$** .

We want to use the supremum of this set. AoC guarantees that if a set is **bounded above**, it has a **least upper bound**.

Our nested intervals mean that any given b_n is greater than every element in A : a_m will never be larger than b_n , because otherwise I_{m+1} wouldn't be a subset of I_m ; it would cross over. Thus, any b_n can serve as an upper bound.

This proves that $\sup(A)$ exists. $\sup(A)$ is an upper bound, so $\sup(A) \geq a_n$ for every n . We've proven it's always above any other a .

However, because every b_n is an upper bound, and $\sup(A)$ is the least of those upper bounds, $\sup(A) \leq b_n$ for every n . We've proven it's always below b .

With this, we can say $\sup(A) = x$. Why? Because $a_n \leq \sup(A) \leq b_n$ for every n , it is contained within every single interval (a_n, b_n) .

We have proven that $\sup(A)$ is in every interval, and thus that the intersection of every interval is nonempty.

In short:

- We focus on the set A of left endpoints for each interval
- This set is bounded above because any b_n is greater than any element of A .
- According to AoC, this means that $\sup(A)$ exists.
- $\sup(A) \leq$ every a_n because it's an upper bound
- $\sup(A) \geq$ every b_n because it's the smallest upper bound
- This means $\sup(A)$ is inside of every interval $[a_n, b_n]$, and the intersection is nonempty!

In shorter:

- AoC proves that the set of left endpoints has a supremum because b_n is above A
- $\sup(A)$ is above all a_n (upper bound), below all b_n (least upper bound)
- This means it's in every interval, so the intersection is nonempty.

Layman:

AoC says any group of numbers that has an upper limit, has a number perfectly on that edge. The left endpoints have a number like that on their upper edge, because the right endpoints create a wall the left can't cross. This edge will always be on/between the left endpoint and the right endpoint, so that interval will never be empty.

This shows what makes \mathbb{R} different from \mathbb{Q} : no matter where you "zoom in", you never reach an empty spot.

Now, we look at the relative density of points in \mathbb{N} , \mathbb{Q} , and \mathbb{R} . Let's start with a useful property of \mathbb{N} .

Theorem 1.4.2 (Archimedean Property)

- (i) Given any number x in \mathbb{R} , there exists n in \mathbb{N} satisfying $n > x$.
- (ii) Given any number $y > 0$ in \mathbb{R} , there exists an n in \mathbb{N} satisfying $1/n < y$.

This essentially states “real numbers do not go higher than natural numbers, and they do not get closer to zero than the reciprocal of the natural numbers.”

(i) This statement can be reframed as “there is always a larger n ”, or more properly, “ \mathbb{N} is not bounded above”.

We'll use a proof by contradiction, since we intuitively “know” that \mathbb{N} is not bounded above, and plus, we want to play with AoC more. A direct proof would focus on the construction of \mathbb{N} (spoiler, it's messy).

One might find this question almost silly, and simply say “if there were a largest n , then all you have to do is add $n+1$ to get a bigger number.”

There is some merit to this logic, but in general, we want to be more careful than that: we haven't proven that \mathbb{N} would even have a maximum (“largest n ”) if it were bounded above. Future situations may not be so forgiving.

So instead, we use what we CAN prove with AoC: if \mathbb{N} is bounded above, then it does have a supremum s . This s is as close as we'll get to a maximum.

We don't know if s is in \mathbb{N} , but we can find the closest other n : we know any number smaller than s is not an upper bound, and thus has an n above it.

Because we're working with natural numbers, we'll use the smallest increment: $a-1$ is not an upper bound, and thus, there exists an $n > a-1$. Further, $a \geq n > a-1$, so we know the distance between a and n is less than 1. Interesting.

Now that we have a “close” n to a ($|n-a| < 1$), we can cross that distance, and apply the $n+1$ logic we were so eager for: if $n > a-1$, then $n+1 > a$.

Now, we have a natural number $n+1$ larger than our supposed upper bound, because \mathbb{N} is closed. This shouldn't be possible, so we have proven that \mathbb{N} is unbounded.

(ii) $1/n < y$. Informally, this says that there is always a smaller natural number n : there is no minimum.

Immediately, we know that $1/n$ is no fun, because it's definitely **not a natural number**. We can solve this problem with a reciprocal: $1/(1/n) = n$. Now we're **back to natural numbers**.

So, we have $n > 1/y$. We've shifted the problem over to the **real side**, but the real numbers are **much more inclusive**: $1/y$ is **still a real number x** .

We now have **$n > x$ for some n in \mathbb{N}** . We've shown that (i) and (ii) are equivalent.

(Optional)

Alternatively, you can imagine that if you measured "size" of a number by $|s|$, you might measure the "smallness" of a number as $|1/s|$. With this interpretation, you get an intuitive feel that "the 'smallness' of $1/n$ is unbounded". The same logic follows.

In short:

-If N were bounded, there would be an n right underneath **$\sup(N)$** , to which you could add 1 and be **above the supremum**. This is nonsense, so N is **unbounded** and there exists n such that $n > x$.

-If you take the reciprocal and realize that $1/y$ is another real number x , (ii) is just a restatement of (i).

Theorem 1.4.3 (Density of \mathbb{Q} in \mathbb{R}): For every two real numbers a and b with $a < b$, there exists a rational number q such that **$a < q < b$** .

To simplify, this says that there's a **rational number** between any two real numbers.

We will start with the simplified case where **$0 \leq a$** : a is **non-negative**. The case where $a < 0$ follows simply from this result. If not, we could solve it after anyway.

We want to find a **q between a and b** . Because we're focused on the structure of \mathbb{Q} and \mathbb{R} directly, we will use a direct proof.

First, our target q , like all rational numbers, can be expressed as the ratio m/n (m and n in \mathbb{Z} . Because the result will be positive, we can assume m and n are in \mathbb{N} : $m > 0$ and $n > 0$).

We want to approach and enter the interval (a,b) in a way we can control, so we know what's happening. Thus, let's examine the structure of the number we're trying to fit into this interval: what is a rational number? How do we control it?

The spirit of rational numbers is in division. m/n is often interpreted as "how many pieces of n size can 'fit' into m ". At first, this seems unhelpful, but breaking m into "pieces" might be promising, because we can control those pieces.

This might suggest we think of rational numbers in pieces: how do we break m/n into pieces we can manage? How would you break up $\frac{2}{3}$ into parts? Well, you could be creative about it, or you could just say "wait, isn't that $\frac{1}{3} + \frac{1}{3}$?" You're breaking $m=2$ into $1+1$. That might work.

Thus, we have a suggestion: what if we break up m/n into a sum of $1/n$, m times? Essentially, we've traded our last question into "how many pieces of $1/n$ size can 'fit' into m/n ". The answer is clearly m , but that means we can play with both m and $1/n$ separately. We'll take $1/n$ -size steps.

This train of logic for breaking up m/n may feel obvious once you've done it before, but it's important to remember and use.

We want to make sure the last step ends up inside the interval. According to the archimedean property, we can make m as large as we want, so there's no worry about not being able to "reach" a high enough value ($m > na$, $m/n > a$).

However, m and n are in \mathbb{N} . Numbers in \mathbb{N} have a fixed space between them, so some distances are impossible. It's possible that, with the wrong choice of n , our steps will be too large, and we'll go too high, over the interval ($m/n < a$, too low, $(m+1)/n > b$, too high). There would be no possible m that would put m/n in the right range.

So, we need each step to be smaller than the distance between a and b : if the last step is smaller than $|b-a|$, then that step can't reach b , even if it starts at a .

Thus, $b-a > 1/n$. We can treat $b-a$ as a single real number because \mathbb{R} is closed, so we have a statement of the form $x > 1/n$. The second part of the archimedean property states that there is definitely an n that satisfies this, so it's possible. Thus, we have our value of n .

We begin looking for m . If $1/n$ is sufficiently small, it's possible for there to be multiple possible choices of m , if say, 2 or 3 steps past a weren't large enough to cross the interval to reach b . For simplicity, and so we don't accidentally overshoot, we will choose the smallest possible m : meaning that $m-1$ is too small, such that:

$$m-1 \leq na < m$$

As we said above, there's definitely a large enough m , so our upper bound is secure. But how do we show that this particular m is below b ?

What we know about b : $b - a > 1/n$. Because we're controlling our m and $m-1$ based both a and $1/n$, we'll use these two to describe b : $b > a + 1/n$

We want m to be lower than b , so we'll use the $m-1 \leq na$ inequality, putting m on the low end. $m < na + 1$ will let us talk about m directly.

We want to combine these to show our upper bound: $m/n < b$, or $m < bn$. So, let's modify the b equation to match (either equation works):

$$b > a + 1/n \rightarrow bn > na + 1$$

Conveniently, we don't need to connect these with a clever third inequality (though, we might someday):

$$bn > na + 1 > m \rightarrow bn > m.$$

We've now proven our lower bound: with both bounds, we have proven that there is a possible m and n , where m/n is above a and below b .

This theorem can be said as " \mathbb{Q} is dense in \mathbb{R} ". There's no place in \mathbb{R} where you won't find a rational number. Dense indeed.

You can also prove that irrational numbers are dense in \mathbb{R} , but we will save this for a personal exercise.

The main motivation of \mathbb{R} was to include the numbers that \mathbb{Q} couldn't, like square roots. We used the following set to show this comparison:

$$T = \{t \in \mathbb{R} : t^2 < 2\}$$

We claimed that $\sqrt{2}$ was the supremum of this set in \mathbb{R} , and said that since $\sqrt{2}$ wasn't in \mathbb{Q} , and the supremum is unique, then T had no supremum in \mathbb{Q} .

While we did show $\sqrt{2}$ wasn't in \mathbb{Q} , we didn't actually prove that it was in \mathbb{R} . Let's do that now.

Theorem 1.4.5 (Square root of 2 in \mathbb{R}): There exists a real number a in \mathbb{R} , satisfying $a^2=2$.

Our relevant tool, the **AoC**, relies on the **supremum**, so we'll need a **bounded set**. We know the supremum **exists in \mathbb{R}** , so if we want to prove **$\sqrt{2}$ exists**, we just need to prove that **$\sqrt{2}$ is a supremum** to place it within \mathbb{R} .

The above set, by no coincidence, meets these requirements.

$$T = \{t \in \mathbb{R} : t^2 < 2\}$$

So, we need to prove that our **supremum $a = \sqrt{2}$** .

As always, because we have a **least upper bound**, we define it by the range above(**least**), and below it(**upper bound**).

This problem gives us a chance to talk about a **very related concept** to the **supremum**: proving that **two things are equal**.

We want to prove that **a equals $\sqrt{2}$** . In this case, we'll do it by trying to cut out the ranges **above** and **below**: we'll show that **$a^2 > 2$** is untrue, and **$a^2 < 2$** is untrue, leaving the only possibility that **$a^2 = 2$** .

Of course, this logic applies to **any ordered set**, not just the world of real numbers. In some ways, the **AoC** is motivated by this reasoning.

While these two ideas, the (**AoC** and proving **equivalence**) are **very closely linked** in this problem, we want to split hairs and remember that **they are not the same**. Even when you can't use the AoC, you can still **prove equality** this way, as long as **order exists**.

Leaving that aside, let's prod the idea that **$a^2 < 2$** :

To clear out the range **below**, as normal, we'll focus on the "**upper bound**" part of the supremum. If **$a^2 < 2$** , can we have an upper bound?

If a were an upper bound, any larger number **$a + \epsilon$** should also be an **upper bound**. So, let's try to find a number **$a + \epsilon$** that **isn't an upper bound**. After all, there's some room between a and 2 we might be able to squeeze $a + \epsilon$ in.

Let's check our tools. We could try to use **denseness** to find a q between **a and 2**, but we don't know if q is the **square** of a real number. Dead end, but it does support the idea that there's some space to search in.

So instead, let's start with basics: we want to **control ϵ** , and it needs to be able to be **very small**, to squeeze into any space. Needs to be small... The **archimedean principle (AP)** guarantees that $1/n$ can always be small enough for any purpose!

So let's say $\epsilon = 1/n$, where $n \in \mathbb{N}$. n is pretty manageable, and the fact that $1/n$ is a **rational number** is a nice bonus. And as said before, we know it fits our **size** needs.

Now let's try to find an **$a+1/n$** that isn't an **upper bound**: one that is inside the set. So, we'll square it, to match t^2 terms.

$$(a+1/n)^2 = a^2 + (2a/n) + 1/n^2$$

Those side terms are ugly, so for the moment we'll say $b = (2a/n) + 1/n^2$, so don't get lost in algebra. We'll unpack it when we need to.

$$a^2 + b$$

We know that $a^2 < 2$, we have a bit of **room** for b to fit in, so let's try that:

$$a^2 + b < 2 \rightarrow b < 2 - a^2$$

Now, we need to somehow prove that b is less than some real number... looking through our tools, we want something good for small numbers... we could use the **AP** if we have a **rational number we can turn into $1/n$** .

$$b = 2a(1/n) + 1/n^2$$

If we can isolate $1/n$, we could move the rest over to the $2 - a^2$ side, and use the **AP**. Let's try that.

$$b = (1/n) * (2a + 1/n)$$

No dice. We can't seem to wrangle these two apart... we got only partway. That $1/n^2$ is a pain, maybe there's a way to **get rid of it**...

If we can't do algebra on the left, and the right is already separated from the rationals, all we have left... is the inequality itself.

$$b < 2 - a^2$$

How do we typically use inequalities? At the start of this problem, we did $\epsilon = 1/n$, because $1/n$ can always be less than or equal to **another real number** ϵ : $1/n \leq \epsilon < 2 - a$, in this case. Chaining

together inequalities can let you **replace something tricky**, with something more manageable, that can still prove your case.

Let's give that a try: We'll create a number k . If k is below both of the other terms, then that doesn't help our case: b could be **above** or **below** $2-a^2$. However, if k is between the two terms, then you can use **transitive** logic: if $b < k$ and $k < 2-a^2$, then **$b < 2-a^2$** . So, we want $b < k < 2-a^2$.

$$b = (1/n) * (2a + 1/n)$$

We want to use this trick to **isolate $1/n$** , while making **k larger than b** .

We mentioned that **$1/n^2$** is a pain to deal with. We could replace it with something bigger, that keeps the $1/n$ factor... that's it, we'll just use **$1/n$** .

$$k = 2a(1/n) + 1/n \quad \rightarrow \quad k = (1/n) * (2a + 1)$$

We know that $n^2 \geq n$, so $1/n^2 \leq 1/n$. Thus, we know $b \leq k$, and we've **isolated $1/n$** .

Note that this is a common trick, especially in physics problems: if **$1/n^m$** is a problem, you can turn it into something bigger (**$1/n$**) or smaller (**0**), depending on the situation.

Now, want to find n so that

$$(1/n) * (2a+1) < 2-a^2 \quad \rightarrow \quad 1/n < (2-a^2)/(2a+1)$$

Ignoring all the fancy algebra on the right, this just says " **$1/n$ is less than some real number**". This is exactly what we're looking for: **AP** supports our claim! Reversing our steps, now that we've proven this is true:

$$k = (2a+1)/n < (2-a^2) \rightarrow k < (2-a^2) \rightarrow b < k < (2-a^2) \rightarrow b < 2-a^2 \rightarrow a^2 + b < 2 \rightarrow \mathbf{(a+1/n)^2 < 2}$$

Thus, we have shown that there's a large enough n so that $a+1/n$ is not an upper bound. Thus, if $a + 1/n (>a)$ is not an upper bound, then a is not an upper bound. **a cannot be the supremum if $a^2 < 2$** .

We must also prove $a^2 > 2$ is illogical.

This can be done by following the same process with $\sqrt{2} < a - 1/n$, and approximating $1/n^2$ as 0. In this case, we show that any $a > \sqrt{2}$ cannot possibly be the supremum, because $a-1/n$ can be a smaller upper bound.

We have proven this statement both ways. Thus, $a = \sqrt{2}$, and $\sqrt{2}$ exists in \mathbb{R} .

By substituting 2 for any $x \geq 0$, we can show any radical \sqrt{x} is in \mathbb{R} . Furthermore, by using $(a+1/n)^m$, we can show $\sqrt[m]{x}$ exists for any $m \in \mathbb{N}$. Nice.

Countable and Uncountable Sets

Up to this point, we've used the **AoC** to confirm things **we expected from \mathbb{R}** , and to show that the **AoC** gives us a system where these things are provably true.

However, the following **concept** is another thing entirely, being an **entirely new** notion, and a strange one at that.

Right now, we have our mental picture of \mathbb{R} : **densely packed** with **rational** and **irrational** numbers. For both **Q and I** (irrationals), you can find them in **any real interval**: this is what makes them dense in \mathbb{R} .

However, one might wonder: at first, **Q and I seem** to be **mixed in equal parts**, but we've **not proven** this in any way. Is it really true, that they're the same size? How would we prove such a strange thing?

When we describe the **size** of a set, we are talking about its **cardinality**. The cardinality, for finite(not-infinite) sets, is just the **total number of elements**.

The set with the fewer elements is **smaller**: the set of Snow White's dwarves (7) is less than the set of months in a year (12) because **7<12**. However, the set of dwarves (7) is the **same size** as the set of colors commonly listed in the rainbow, (7) because **7=7**.

However, how do we talk about cardinality for **infinite sets**? They **don't have a size** you can assign an **ordinary number** to. So, instead, we'll compare sets to each other.

If you are given two bags (sets?) of marbles, how do you know which bag **has more**? You could **count** all of them, but that's a hassle and easy to mess up. Instead, you could **pull one out of each bag at a time** to pair up, until one bag is empty. The bag that is empty has fewer.

This same logic can apply to **any two sets**: if you can **match every element** in both sets, they're equal. If not, the one that has **leftover** elements is larger. It not only had enough elements to equal the other, but it had **some to spare**.

With that in mind though, how do we **pair up** two **infinite sets**? We can't exactly do that by hand. Instead, we need a system to pair up each element of each set for us, according to some **rule**.

If we go back through all of our **tools**, we know that **functions** are used to **pair elements** from two sets. Perfect. So, we'll try creating a **function** that does what we want: pairs every element of the two sets, and **leaves none left**.

This function will be notated as $f: A \rightarrow B$

To review what this means: f takes every element **a of A** and pairs it with an element **b of B**. Functions are also called **mappings**, and the word "to **map**" is the same as this act of **pairing**.

What are the crucial parts of our goal? First: we want every element of **A and B** to have a match.

Since f already uses **every element of A**, it needs to use **every element of B**. Basically, every **b** needs to have a partner in **A**. This means that f is **onto**, because f maps some **a onto** every element of **B**.

Onto can be formally defined as: given any $b \in B$, there is some a such that $f(a) = b$.

In short, "for every element in **B**, there is some **a** it is paired with by the **function**". Now that **all of A and all of B** have **partners**, we have met that requirement.

Second: if elements get "**paired off**", that means **they can't be re-used for another pair**. So, no **a₁ and a₂** can pair with the same **b**. This is called **one-to-one (1-1)** because each element only has **one partner**.

1-1 can be formally defined as: if $a_1 \neq a_2$, then $f(a_1) \neq f(a_2)$

This basically says, "if these **two elements** are not the same, then they **cannot** get the **same output** from the function". Since these **outputs are from B**, then it makes sense: we don't want them to get the same **partner** in **B**.

This combination of 1-1 and onto gives us exactly what we're looking for, to replicate our marble analogy.

Below, let's formally write the following: if **two sets** can have a **direct pairing** of elements in a way that is "**1-1 and onto**", they're the **same size**.

Definition 1.4.7: Two sets A and B have the same cardinality if there exists an $f: A \rightarrow B$ that is 1-1 and onto. This can be notated as $A \sim B$.

Cardinality of E

Let's test out an example: let's compare E (natural even numbers) to N.

We will compare them by trying to create a function $f: N \rightarrow E$ that is both **onto** and **1-1**. If we can't do it, then one of the sets is smaller.

Can we produce **every even number** (onto) using some **unique** (1-1) natural number? Let's see. **Even numbers** include every other **natural number** starting from **2**, meaning they're **all multiples of 2**. In fact, the **set of all even numbers** includes **every multiple of 2**. So... to be a bit redundant, couldn't we just **multiply n by 2**?

$1*2 = 2$, $2*2 = 4$... And so on. If n is a **natural number**, $f(n) = 2n$. Let's check that this meets our requirements.

Are they **unique** inputs? Well, if $f(n_1) = f(n_2)$, then $2n_1 = 2n_2$, and $n_1 = n_2$. Contradiction. If they are the **same number** when **multiplied by two**, dividing shows they were the **same to start with**. There's no way to violate the **1-1 property**.

Is all of E **covered**? For any number $e \in E$, we know it's a **natural number** and a **multiple of two**, which means $e/2$ is some other **natural number**, which we can find in N. Every e can be gotten from some n times two. We can be confident we have an **onto** function.

$N \sim E$.

As we used above, E is a **(proper) subset** of N ($E \subset N$). This may make it **seem** like it should be "**smaller**", but according to **cardinality**, they're the **same size**.

After all, **how** can **N** be bigger if there's **enough even numbers** to match every natural one? What a strange result.

Cardinality of Z

Another example, to explore our **familiar number systems** further. This time, how does **Z (integers)** compare to **N**?

$\mathbb{N} \subset \mathbb{Z}$, but we've since learned that this doesn't necessarily mean that \mathbb{Z} is "bigger."
Another function $f: \mathbb{N} \rightarrow \mathbb{Z}$ in this case. We need it to be 1-1 and onto.

We could get all the positive numbers directly with $f(n) = n$, but that would miss all the negatives, and zero too. We'll need negative signs. There's no arbitrary point at which we can switch to negative numbers, either, because we never run out of positives. So, we should do them both at the same time.

How do we organize them, then? They need some kind of order to fit into \mathbb{N} . Well, to keep it tidy, every positive number has a negative counterpart. We could do them together: $\{1, -1, 2, -2, \dots\}$

But then, we need to put zero somewhere. Since we're going with increasing magnitude, we'll put it at the beginning. We've got $\{0, 1, -1, 2, -2, \dots\}$, and this should cover every integer.

Let's try to create a rule using algebra for this, to make it easier to work with. The positive and negative numbers are broken up by even and odds, so we might be able to re-use our work for $\mathbb{N} \rightarrow \mathbb{E}$.

Because 0 is neither positive nor negative, we'll ignore it for now. The even numbers match with the positive numbers. This is like our last function, but this time, we're going $\mathbb{E} \rightarrow \mathbb{N}$. So, instead of multiplying by two, we divide by two: if n is even, $f(n) = n/2$. Done.

The odd numbers seem harder at first, but we can actually just turn them into even numbers by doing $n-1$ or $n+1$. Which do we pick? Well, both work, but if we want to include $f(1) = 0$, we should do $n-1$, so that $1-1=0$.

Now that we have even numbers $n-1$, we'll do the same thing as before: divide by two. This time we're going $\mathbb{E} \rightarrow -\mathbb{N}$ (negative of the natural numbers), so we need a sign flip as well. Thus: if n is odd, then $f(n) = -(n-1) / 2$.

Together, we have:

$$\begin{aligned} f(n) &= -(n-1)/2 && \text{if } n \text{ is odd.} \\ f(n) &= n/2 && \text{if } n \text{ is even.} \end{aligned}$$

Above, we made sure that it covered all of the integers (\mathbb{N} , $-\mathbb{N}$, and zero), so we know that f is onto. Further, because the magnitude is always increasing, we know that it is 1-1: each positive and negative number of the same magnitude appear together, so on either side, magnitude is lower or higher.

Thus, we've shown that $\mathbb{N} \sim \mathbb{Z}$. Again, one set is a proper subset of another, and yet they are the same size.

We may start to wonder if all infinite sets are the same size: is any infinite set S going to have $N \sim S$ be true?

Well, let's keep exploring.

Cardinality of Q

How does N compare to Q ?

We want to try to map all of N to Q according to some rule that is 1-1 and onto.

However, unlike our previous examples, Q has no space between numbers: that means we can't just go by increasing magnitude or something similar, because there is no "minimum" distance to count using.

This means that applying a simple formula using N (which has space) may be messy, if at all possible. Without a minimum distance, the gaps in N are likely to leave gaps across Q . Are we stuck?

Well, as we noted very early on, functions do not need to be algebra formulas. We can use other kinds of rules to take every $n \in N$ and map it to some $r \in Q$. There's still hope. We just need to figure out what that rule looks like, and describe it.

But right now, we need some hints on how to get started. Let's look at the structure of Q for an idea as to how we can make a rule to fill it out. The rule that builds Q may give us an idea as to how we can break it into parts we can control more easily.

All of these numbers in Q will be of the form p/q , where p and q are both integers and q is not zero. In short:

$$Q = \{ p/q, \text{ such that } p, q \in \mathbb{Z} \text{ and } q \neq 0 \}$$

"Such that" just means "here's what we need for this statement". In this case, we'll shorten it even further to just a colon (:).

$$Q = \{ p/q, \text{ with the requirement that } p, q \in \mathbb{Z} \text{ and } q \neq 0 \}$$

$$Q = \{ p/q : p, q \in \mathbb{Z} \text{ and } q \neq 0 \}$$

p and q are part of Z, which is easier to work with for our natural numbers than Q, given the space between numbers: this gives us a starting place and avoids missing gaps. Our work showing that we can match N with Z might help us match N with these integer pairs (p,q).

But we have two problems:

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One, if we blindly create every combination of m and n with some rule, we'll end up with duplicates: 1/1 and 2/2, for example. This means any function involved would not be 1-1: multiple inputs ($n \in N$) would have the same output ($r \in Q$).

This problem can be avoided if we only use the fractions that are completely simplified. I.e., 2/4 is not allowed because 2 and 4 have a common factor, and could be stated as 1/2. There's only one way to have most completely simplified fractions.

Oh, but there's also negative numbers: how do we handle -5/8 vs 5/-8?

Well, we only need p OR q to be able to go negative in order to cover negative fractions. q already can't be 0, so we'll restrict it only to the natural numbers. Now 5/-8 isn't possible, only -5/8 is left.

$$Q_{1-1} = \{ p/q : p \in Z, q \in N \quad p/q \text{ is in simplest form} \}$$

Simplest form is defined as we said above: p and q have no common factors greater than 1. This should avoid any 1-1 problems. (Assume 0 can have every factor, to remove 0/2, 0/3...)

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Two, we need to figure out how we progress through Q. How do we start our function off, for example? And how do we take steps from n to n+1?

Luckily, like we said, Z and N are easier to work with than Q, because of the gaps. We can't get a minimum step size for Q, but we can get a minimum step size for p and q.

We start off with 0/1. Minimum p, minimum q. Next up is 1/1 and -1/1, since $N \sim Z$ taught us that pairing positives and negatives is helpful for ordering. And so, we've got our starting place.

Now we've got a guess for how we'll proceed through p and q: we want to increase the magnitudes of both. How do we "count" through p and q at the same time?

Well, if we increased them simultaneously ($p=n, q=n$), obviously we'd only get $n/n=1$. So it can't be exactly the same time. There are a lot of different options you might consider:

>Set a **limit** for p and q at the same time, get all combinations ($|p| \leq k, q \leq k$), **increase** limit
 >Get all $|p/q| \leq 1$ while increasing q over and over, take the reciprocal of all to get $|p/q| \geq 1$
 >**Increase** p, get fractions for **various** q. **Increase** q, get fractions for **various** p...
 All of these approaches **might work**, as long as we can get an **order** that makes f 1-1 and **onto**.
 However, they may **not all be equally easy** to go through.

Let's try to **simplify** the rational numbers: we will **ignore negative fractions**, because we can just take $\pm p/q$. 0 is just zero, too. Our task now: get every **positive** rational number, by getting **every combination** of p and q (that is **fully simplified**, but we can filter that after.)

Like we did for the idea of ordinality, let's think in **finite terms** first, and see which ones stick once we go **infinite**. Take a small starting example: **all the rational numbers**, where **p and q are 1 to 3**.

$$\{ 1/1, 2/1, 1/2, 2/2, 1/3, 3/1, 2/3, 3/2, 3/3 \} = \{ p/q: \quad p, q \in \mathbb{N}, \quad p, q \leq 3 \}$$

How can we **organize/order** these items? Well, we can organize them **by p**, organize **by q**, or... some combination (p+q, p-q, pq, magnitude of p/q).

Let's try that first one:

p = 1: { 1/1, 1/2, 1/3 }
 p = 2: { 2/1, 2/2, 2/3 }
 p = 3: { 3/1, 3/2, 3/3 }

Unfortunately, **breaking it up** this way doesn't work once we go **infinite**. Each p will be **infinitely long**, and so we'll never reach the end of p=1 and switch to p=2.

We could keep trying other ways, or trying to set **limits** so this method works (and, just so you know, it would). However, that would be messy work we don't need. Instead, we might notice **this looks like a grid**. Let's make it into one:

p/q	1	2	3	n
1	1/1	1/2	1/3	1/n
2	2/1	2/2	2/3	2/n
3	3/1	3/2	3/3	3/n
m	m/1	m/2	m/3	4/n

We want to **cover** this entire infinite grid. This way of looking at it is more visual, and might show us more directly how to do so. You might come up with several ways. Below, we show one, for fun:

p/q	1	2	3	n
1	1 → 1st ring	2 ↓ Second ring	9 → Third ring	10 ↓ nth ring
2	4 ↓	3 ←	8 ↑	11 ↓
3	5 →	6 →	7 ↑	12 ↓
n	16 ↓	15 ←	14 ←	13 ←

Not only does this pattern provide a **visual way** to prove that every number is **covered**, it even shows how that order matches $n \rightarrow \mathbb{Q}^+$ (positive real numbers).

Is it 1-1? Skipping **non-simplified** numbers prevents one kind of **duplication**. However, on top of that, no **two cells** have the **same row and column**, so the same p/q will **never appear twice**. Yes, it is 1-1!

We also know it's **onto** because we can find every single positive real number. For a number **p/q**, the **larger** of p or q tells you which ring it's on. For example, 22/7 is on the 22nd ring, and has an **appropriate natural number** assigned.

Now, we just need to switch from \mathbb{Q}^+ to \mathbb{Q} . We can add 0 before 1/1 (think of it as the 0th ring, maybe?). On top of that, we can just **pair up positive** real numbers with their **negative** counterparts, like for example: {1/1, -1/1}.

If we wanted to write this in **set notation**, we could just say, for the kth ring, it contains the set of **rational numbers** A_k :

$$A_k = \{ \pm p/q: p \in \mathbb{N}_0, q \in \mathbb{N}, \quad p/q \text{ is in simplest form, } p = k \text{ OR } q = k \}$$

Where \mathbb{N}_0 is $\{0\} \cup \mathbb{N}$ (the **counting numbers** with 0 at the front)

And the **order** is given by the **diagram** above. We could write it formally, but that would be ugly, so we'll pass. Using \mathbb{N}_0 for p lets us say $A_0 = \{0\}$ without too much hassle.

Thus, \mathbb{Q} is ordered by:

$$\mathbb{Q}_{\text{new}} = A_0 \cup A_1 \cup A_2 \cup A_3 \cup \dots$$

Now, we have a function $f: \mathbb{N} \rightarrow \mathbb{Q}$. Is it 1-1 and onto? We already showed it is! For onto: using the larger of p/q will give the proper A_k , now including negatives. 1-1 is a combination of simplified forms, and the unique row/column for each cell means p and q will never repeat. So, we've shown $\mathbb{N} \sim \mathbb{Q}$. Great!

A brief aside: the grid above makes it evident that there are many ways to break \mathbb{Q} up into finite pieces/paths that do what we want. For example: a common choice for this proof is

$$A_k = \{ \pm p/q : p \in \mathbb{N}_0, q \in \mathbb{N}, p/q \text{ in simplest form, } p+q=n \}$$

If you draw these groups on the grid, you'll see that it makes diagonals in the / shape. This could also be used for the proof.

As we said before, there are other, non-visual ways to come to these solutions (several were tested before the above was chosen), so not coming across the intuition-friendly grid doesn't prevent you from thinking through how to proceed.

If it provides as a help to future problem-solving: every approach relied on some measure of gradually increasing the magnitude of p and q , and then putting restrictions on the order so that it is 1-1 and onto.

This was so that we could start with the "simplest" p and q , and move in an easy-to-understand way.

Cardinality of \mathbb{R}

Finally, we attempt to show that $\mathbb{N} \sim \mathbb{R}$.

However, this is tricky: $\mathbb{R} \supset \mathbb{Q}$, but basically adds the idea that there's no "holes". Those holes are filled by the AoC, and you can confirm they're filled using the nested interval property (no infinitely shrinking/nested interval is empty).

These holes are represented by I , the irrationals. Meaning, $\mathbb{R} = \mathbb{Q} \cup I$. This is pretty vague, though: "the real numbers includes the rational numbers and uh, the not-rational numbers". Not very helpful.

At this point, all that structures \mathbb{R} are those theorems we've got: AoC and the NIP. The AoC requires a bounded set, so \mathbb{R} , \mathbb{Q} , and I are all out. The NIP requires nested intervals, so we need boundaries for that too. We'll need to create some kind of bounding either way.

We know all of the rational numbers, so let's start looking for **irrationals**. Thus, whatever set we create, needs to focus on **what the rational are not**. We could try to use the **AoC**, but we don't have **any inspiration** for systematically getting **subsets**.

#####

Let's try the **NIP** instead: We start with some interval, defined by **two rational numbers**. We'll be zooming in with an **infinite number** of intervals, so \mathbb{Q} 's **infinite size** might help rather than hurt.

How will we **shrink our window** with \mathbb{Q} ? Well... we want to find the **not-rationals**, so we can start **filtering those out**.

If we have the **rationals** $\mathbb{Q} = \{r_1, r_2, r_3, \dots\}$, we could take our **interval** A_0 and create a **nested interval** A_1 where r_1 is **outside that interval**. This is **always possible**, because if we break A_0 into two disjoint (separate) intervals, **only one of them can have** r_1 . We've **filtered out one rational**.

We can repeatedly do this for **every rational number**, and the **NIP** guarantees that the **overlap** of all these sets is **non-empty**: this **infinite intersection** definitely has some **real number** y_1 in it, and it's **certainly not rational**. We've found our first irrational number!

What now? Well, we want to find a **different irrational number**. Meaning, the **set of numbers we want to avoid**, **now includes** r_1 . So, let's **filter that out too!** We'll choose A_1 so that it **does not contain** y_1 , and then we'll do what we did before for **every rational number**.

Now, in the **infinite intersection**, we have an **irrational number**, and it **can't be our first irrational**. So, we must have a **unique irrational** y_2 . Now, we **avoid** the elements in $Y_2 = \{y_1, y_2\}$ as well as \mathbb{Q} . We **repeat this over and over**, and the result is an **infinite set** $Y \subseteq \mathbb{I}$.

#####

We might wonder at how **powerful** the **NIP** is: because this **set is never empty**, it can **always** automatically **find a new irrational** for us.

Wait. **Always?**

Doesn't that mean that, **no matter what set** we have, we'll be able to find a **new irrational** that was **missing**?

Suddenly, we realize: there's **no way** to create an **ordered set** that contains **every real number** this way. Even worse, we've shown that **it isn't possible** anyway: let's say we had the set of numbers $R = \{x_1, x_2, x_3, \dots\}$, then shouldn't we be able to use the **NIP** to find a new real number?

If there are **always numbers outside of our set**, then we can't create a **function from \mathbb{N} to \mathbb{R}** . \mathbb{N} and \mathbb{R} are **NOT the same cardinality**!

That's even more bizarre an idea, after everything so far. \mathbb{N} , \mathbb{Z} , \mathbb{E} , and \mathbb{Q} are the same size, but \mathbb{R} is somehow a **"bigger infinity"**. What does that even mean?

\mathbb{N} is the set of **"counting numbers"**. For this reason, it's called a **countable set**. If you have a **larger set**, then you can **no longer count** your elements: you have an **uncountable set**.

Now that we know that there is such a thing as "uncountable", we might want to look more closely at the **properties of the countable set**:

The **subset** of a countable set must either be **empty, finite or countable**. If you remove some elements, it can't possibly become larger. And a **"smaller"** infinite set would still be long enough to **map onto every natural number**. This means **countable sets** are the **smallest infinite set**.

Two countable sets combined will produce **another countable set**: you can show this by doing what we did to get cardinality of \mathbb{Z} :

We just need to **alternate between the two sets**, and every element is still **ordered** and counted, just with "double" length: $\{1, 2, 3, \dots\} \cup \{-1, -2, -3\} \rightarrow \{1, -1, 2, -2, 3, -3, \dots\}$. Of course, **doubling** the length of an infinite set **doesn't change its size**, as long as you can still **map it to \mathbb{N}** .

This fact teaches us **strange** something about \mathbb{I} : if $\mathbb{R} = \mathbb{Q} \cup \mathbb{I}$, and **\mathbb{Q} is countable**, then \mathbb{I} **must be uncountable**. Otherwise, two countable sets would be combining into an **uncountable**. This means that \mathbb{I} , despite being less commonly used, is **uncountably bigger** than \mathbb{Q} .

To keep these notes tidy:

Theorem 1.4.12. If $A \subseteq B$ and B is countable, then A is either countable, finite, or empty.

Theorem 1.4.13. (i) If A_1, A_2, \dots, A_m are each countable sets, then the union $A_1 \cup A_2 \cup \dots \cup A_m$ is countable.

(ii) If A_n is a countable set for each $n \in \mathbb{N}$, then the union of every set A_n is countable.

1.5 Cantor's Theorem

We present Cantor's own, **original proof** that first proved that **real numbers were uncountable**. To make it more manageable, we use a **bounded set** to start:

Theorem 1.5.1. The open interval $(0, 1) = \{x \in \mathbb{R} : 0 < x < 1\}$ is uncountable.

We'll show that **this theorem** is **equivalent** to the one we used before, by proving that: $(0,1)$ is uncountable **iff** \mathbb{R} is uncountable.

First though, we need to prove the **theorem itself**. We'll use **contradiction** again: we'll search for $f: \mathbb{N} \rightarrow (0,1)$, and show that **no such f** can be **onto** (**contain** every real number).

This time though, we **won't** use the **structure** provided by the **AoC** or the **NIP**. Instead, we want a more **familiar structure**. How do we introduce **real numbers** to students, **theorems aside**? What do you **imagine** when you think about **real numbers**? You probably use **decimal form**.

$$\sqrt{1/2} = 0.7 \ 0 \ 7 \ 1 \ 0 \ 6 \ 7 \dots$$

We'll need a way to **generalize** this idea. We'll represent each **digit** with a variable.

$$f(m) = 0. a_{m1} a_{m2} a_{m3} a_{m4} a_{m5} a_{m6} a_{m7} \dots$$

To clarify, for $m, n \in \mathbb{N}$, a_{mn} is the n^{th} digit of $f(m)$.

#####

Now that we have a way to **represent one real number**, we'll try to extend to our **complete set**. However, as we learned from **Q**, a **visual representation** can be really helpful: we'll try another kind of **grid**, since that worked well before.

If we have a **1-1** pairing between **N** and **R**, we should be able to **list real numbers** by **counting** in **N**. Let's try that, and make a **decimal grid** from that listing:

$$\begin{array}{lcl} \mathbb{N} & & \\ 1 & \Leftrightarrow & f(1) = . a_{11} a_{12} a_{13} a_{14} \dots \\ 2 & \Leftrightarrow & f(2) = . a_{21} a_{22} a_{23} a_{24} \dots \\ 3 & \Leftrightarrow & f(3) = . a_{31} a_{32} a_{33} a_{34} \dots \\ 4 & \Leftrightarrow & f(4) = . a_{41} a_{42} a_{43} a_{44} \dots \\ \dots & & \dots \end{array}$$

If f is onto and 1-1, then every real number is on this list once. For our proof, we'll need to contradict that by providing a number that isn't on this list, like we did in our last example.

#####

A real number that isn't on this list would need to be somehow distinct from every number on this list: in this representation, at least one decimal place must be different from every number.

Let's try comparing to what we did before: we showed that we can use the NIP to "filter" out real numbers, one by one, until we had filtered out the entire list, and still had a real number.

So, let's try that again. How do we filter out $f(1)$? We can make sure one decimal place of our number, x , is different. We'll pick the first digit, because why not.

We can do this however we want. We could just add to the digit, and loop 9 around to 0 ($9 + 1 \rightarrow 0$ instead of 10). If a_{11} is 2, then the first digit of x is 3. If a_{11} is 7, x uses 8. Thus, we know $x \neq f(1)$, and we know the first digit of x .

What about $f(2)$? Well, we don't want to mess with our first digit, in case we accidentally change it to match $f(1)$. So we'll edit the second digit of x to not match the second digit of $f(2)$, the same way. Add 1 to a_{22} , unless it's 9, then it turns into 0. Now we know that $x \neq f(2)$.

We can repeat this process for every $f(n)$, because we'll never run out of digits to modify.

#####

Written formally, if we say that $x = . b_1 b_2 b_3 b_4 b_5 \dots$

$$b_n = \begin{cases} a_{nn} + 1 & \text{if } a_{nn} \neq 9 \\ 0 & \text{if } a_{nn} = 9 \end{cases}$$

Visually, we can see we're moving down the diagonal. Because of this, this type of logic is often called **diagonalization**:

$$\begin{array}{l} N \\ 1 \Leftrightarrow f(1) = . a_{11} a_{12} a_{13} a_{14} \dots \\ 2 \Leftrightarrow f(2) = . a_{21} a_{22} a_{23} a_{24} \dots \\ 3 \Leftrightarrow f(3) = . a_{31} a_{32} a_{33} a_{34} \dots \\ 4 \Leftrightarrow f(4) = . a_{41} a_{42} a_{43} a_{44} \dots \\ \dots \quad \dots \quad \dots \quad \dots \quad \dots \\ x = \quad . b_1 b_2 b_3 b_4 \dots \end{array}$$

This x can't match $f(1)$ because its first digit is different. It can't match $f(2)$ because of the second digit. This logic continues for every digit, and at the end, we have a valid real number that cannot possibly be gotten from $f(n)$. Thus, we've shown that f is not onto: it misses some.

Thus, $(0,1)$ is uncountable: N is smaller than $(0,1)$.

Now, to connect this proof to the $N \rightarrow R$ version: we can just replace the real numbers $(0,1)$ with the real numbers R , and do exactly the same thing as before.

All that has changed is that some numbers have digits to the left of the decimal point. However, we can just ignore that section and start replacing the first digit to the right of zero, then the second, and so on, just like before.

Why? Because this still eliminates every single $x \in R$: as long as some digit is different, the rest don't matter. More digits to the left make no difference. Thus, the same proof we used for $(0,1)$ still works.

Sets larger than R

Now that we are double sure that R is strictly larger than N , we wonder: can there be sets even larger than R ? This is a tricky question, and one we'll approach carefully.

Once again, we return to the friendly land of finite sets to practice. If you have a set with n elements, how can you make a larger set? Whatever method we choose has to apply to R as well.

We could try to combine elements using an operation, like addition or multiplication. However, R is closed under both of those. "Closed under multiplication" means a set can't create new elements using multiplication. Anything we create is already in R . No good.

How else can we usually get a big, complicated thing from a simple collection of things? A bag of marbles, a collection of numbers, a deck of cards?

Well, you might have heard that there are a massive number of ways to shuffle a deck of cards: 52 factorial ($52! = 52 \times 51 \times 50 \times \dots \times 2 \times 1$). That's over 8×10^{67} . That's a huge set of decks.

This is certainly bigger, but we need to see if it works in R . We want to re-order (shuffle) our set. However, R is uncountable, meaning we can't put it in a listed order in the first place.

If we cannot make a complete infinite list of every real number, then we can't rearrange that list. We'll need to try something else.

#####

But, we'll keep the **card idea**: it does show us something notable, which is that our **bigger set** does **not need** to be filled with the **same kind of things** as our **original set**. In fact, we can have a **set made out of other sets**: in this case we had a **set of shuffled card decks**, not a **set of cards**.

As we've shown by **shuffling**, sets of sets seem to be a **great way** to make simple stuff **complicated**. So, if we can't use **order**, how else to make **sets of sets**? Can we try again to **edit** our original? Well, we **can't create** elements, and we **can't order** them, so why not **delete some**?

How do we apply this to our idea of **cards**? Well, imagine you have **all 52 cards**, and **throw away** 20. That's a new set of **32 cards**. It would be the same to think about **choosing those 32** to keep. **Removing some cards** can be thought of the same as **grabbing only the rest**.

For example, **how many different hands** of **4 cards** can there possibly be? $52 \times 51 \times 50 \times 49 = 270725$. That's not nearly so big, but we can also **find every hand** of 3 cards, or every hand of 5 cards. These seem like they could **add up pretty quickly**.

Does this work for **R**? Well, "**grabbing n elements from a set**" is practically the definition of a **subset**. You take some group of elements from the **larger set**, and that becomes a **new set**. You can definitely take **subsets** of **R**: You could get **Q**, or even just the numbers $\{1, \sqrt{2}, 69\}$.

This seems **promising**! So, we'll create the **set of all subsets**: this is indeed a **set of sets**, as we expected. Just how much bigger is this set?

#####

Well, let's take our **deck of cards**. **How many subsets** exist, including the **empty set** and the **original set**? Well, as we said before, for **each card**, we're choosing whether to **keep or remove** it. That's two choices.

If we had **one** card, we would have **two sets**: empty (remove), or original (keep). If we had **two** cards, we could choose whether to **keep or remove** the **first** card, and then whether to **keep or remove** the **second**. That means there's **2 x 2** possible scenarios.

This **repeats indefinitely**: each card **doubles** the **number of subsets**, because for each previous subset, there's now a version **with and without** that last card. Thus, for **n** cards, there are **2ⁿ** possible subsets. For 52 cards, that's **4.5 x 10¹⁵**. That's **huge**, even if it's **less than the ordered**.

Because the total is 2 to the **power** of **n**, we call this the **powerset** of our deck of cards. For a **set A** (set of cards in a deck), the **powerset** is written as **P(A)** (set of subsets of the card deck A).

Power sets

Now that we've gotten a promising example that **still applies to R** , we need to see whether or not it's **larger than R** . For it to be a **different cardinality**, we need to show that we **cannot** possibly **produce** an $f : R \rightarrow P(R)$ that is both **1-1** and **onto**.

For starters, we could try to see if the **same approach** that worked for $f : N \rightarrow R$ will work here. In which case, we need to **produce a set** that **isn't captured by f** . That will show it is not **onto**. We will try to do this by **eliminating** each $f(x)$ from our **new set**, one-by-one.

The **approach** used by Cantor involved making one **digit** different from each real **number**, thus **eliminating** each $f(x)$ from possibly matching our new number. Maybe we could make one **element** different from each **subset**?

However, this time, we don't have an **ordering** to follow: not only are the **subsets not in a countable sequence**, but there is no **n^{th} element to each set**.

But this doesn't mean we have to give up. Just like how we created **approaches** for **finite sets**, and then tried to make them **infinite**, we'll use a **countable** example, and see if we can make it **uncountable**. This is easier to work with, and might inspire us.

First, let's make our input **countable**: we'll use a **countable subset** of R , called R_C . That way, we can work out the details for a **set of sets** in general.

$$R_C \subset R, \quad R_C = \{x_1, x_2, x_3, x_4, \dots\}$$

$$\begin{array}{l} R_C \\ x_1 \Leftrightarrow f(x_1) = \{x_n : x \in R_C, \text{????}\} \\ x_2 \Leftrightarrow f(x_2) = \{x_n : x \in R_C, \text{????}\} \\ x_3 \Leftrightarrow f(x_3) = \{x_n : x \in R_C, \text{????}\} \\ x_4 \Leftrightarrow f(x_4) = \{x_n : x \in R_C, \text{????}\} \\ \dots \quad \dots \quad \dots \quad \dots \quad \dots \end{array}$$

Now we've got our **subsets** in some kind of **order**. But how do we display each set, so that we can match the **decimal pattern**? Well, our elements are **countable too**, so we could sort them into **counting order**.

$$\begin{array}{l} R_C \\ x_1 \Leftrightarrow f(x_1) = \{x_1 \ x_3 \ x_4 \ \dots\} \\ x_2 \Leftrightarrow f(x_2) = \{x_1 \ x_3 \ \dots\} \\ x_3 \Leftrightarrow f(x_3) = \{x_1 \ x_4 \ \dots\} \\ x_4 \Leftrightarrow f(x_4) = \{x_2 \ x_3 \ \dots\} \\ \dots \quad \dots \quad \dots \quad \dots \quad \dots \end{array}$$

#####

There's one **problem** we'll run into if we try to complete the proof as we are, though: **elements** aren't quite the same as **digits**. It may not be obvious now, but it becomes **more clear** as one **works forward** (we'll skip that, of course. Who wants to do extra work only to get stuck)

The problem is this: a number can have **the same digit** in many decimal places (.555), but a set can have **only one of an element** ({5,5} is just {5}). It seems that the **nth digit of a number** and the **nth element of an ordered subset** **aren't equivalent**.

This can cause several **concerns**:

What if we create a **rule**, and we end up with **duplicate elements** we have to omit? Is this an issue? Or we **remove** an element for $f(x_n)$, only to **add** it again later on accident (because x_n can appear in multiple columns)? What about **finite sets**, since we can't do $(.5 \rightarrow .5000\dots)$?

Maybe we could **work around** all these problems. But first, we'll try to come up with a better way of **organizing our elements**, that **better matches decimals**.

We used **decimal places** for columns before, so what is the **equivalent** for **subsets**? Well, let's compare **sets** to **decimals** in general. To make a **real number**, you **pick** a **value** for each **decimal place**. To make a **subset**, you **pick** whether to **keep or remove each element** of the original set.

So, each **decimal place** better matches each **possible element**: it's the choice of **digit 0-9**, or the choice of **including or omitting** the element.

So, each **column** is a possible x_n : if a set **doesn't have** that element, we'll leave a **blank space**. These **spaces aren't actually elements**, they just **represent** the **choice** not to pick an element x_n .

R_c
 $x_1 \Leftrightarrow f(x_1) = \{ x_1 \ x_2 \quad x_4 \dots \}$
 $x_2 \Leftrightarrow f(x_2) = \{ x_1 \quad x_3 \quad \dots \}$
 $x_3 \Leftrightarrow f(x_3) = \{ x_1 \quad \quad x_4 \dots \}$
 $x_4 \Leftrightarrow f(x_4) = \{ \quad x_2 \ x_3 \quad \dots \}$
 $\dots \quad \dots \quad \dots \quad \dots \quad \dots$

This avoids the **problems** with **elements**: each **column** has a **designed element** that **won't repeat** later, or appear twice, and we can add **blank space** at the end of a **finite set**. It's temporary for solving this problem, of course. The blank spaces **aren't part** of the set, they're just a structure.

Now, we have each **column n matching row n's input**: originally, **row n** contained $f(n)$, so **column n** contained the **nth digit**. Now, **row n** uses $f(x_n)$, so **column n** contains the x_n **element**.

#####

There we go. Now, have all of our **subsets ordered**, and the **elements** are displayed in an ordered **grid**, with the **column** saying which element **is or is not there**.

Now we need to **eliminate each set** from possibly equalling ours. Before, we changed the n^{th} digit from $f(n)$. However, this time, we **either have an element** or **we don't**: the columns can't have multiple different elements.

To continue our **parallel**, we'll flip the x_n slot for $f(x_n)$.

Is x_n **in this set**, or **not**? That's all that a cell **really describes**. So, if we want to create a **distinct set**, we just need to flip it: **include** x_n if **it's not in** $f(x_n)$, and vice versa.

$$\begin{array}{l} R_c \\ x_1 \Leftrightarrow f(x_1) = \{ x_1 \quad x_3 \quad x_4 \dots \} \\ x_2 \Leftrightarrow f(x_2) = \{ x_1 \quad x_2 \quad \dots \} \\ x_3 \Leftrightarrow f(x_3) = \{ x_1 \quad _ \quad x_4 \dots \} \\ x_4 \Leftrightarrow f(x_4) = \{ \quad x_2 \quad x_3 \quad _ \dots \} \\ \dots \quad \dots \quad \dots \quad \dots \quad \dots \end{array}$$
$$B_c = \{ _ _ _ x_3 \ x_4 \dots \}$$

Diagonalization logic returns!

B_c is **unique** for all the same reasons as before: it can't match $f(x_1)$ because it doesn't have x_1 , it doesn't match $f(x_3)$ because it has x_3 . This is true for **every single subset**, so B is a **new subset**. f is supposed to be able to **match every subset**, but it looks like we can always **get a new subset**.

We'll describe how we built B_c in a compact way:

$$B_c = \{ x \in R_c : x \notin f(x) \}$$

Meaning, it will **include** x only **if $f(x)$ does not**.

Suddenly, with our formalized version, we can easily **modify** it to work for the **uncountable** variation: we just need to **replace R_c with R** . This definition doesn't depend on **order**, because it's just a set, so **uncountability isn't a problem**. It can **avoid every possible $f(x)$** .

$$B = \{ x \in R : x \notin f(x) \}$$

The same logic applies: B **can't match** any $f(x)$, because it will always either **lack** x or **have** x when $f(x)$ does the **opposite**.

A short proof by **contradiction**: if $B = f(x)$ for some x , then both $x \in B$ and $x \notin B$ are illogical: if $x \in f(x)$, then by B 's construction rules $x \notin B$, and $B \neq f(x)$. If you **flip** everything, you've **proven** it's illogical for $x \notin f(x)$.

In the same way we casually **replaced** R_c with R , we can actually **generalize** it further: this logic works for **any set A**. This means that not only is R **smaller** than $P(R)$, A is always **smaller** than $P(A)$.

Theorem 1.5.2 (Cantor's Theorem). Given any set A , there does not exist a function $f : A \rightarrow P(A)$ that is onto.

1.6 Epilogue

We'll wrap up by looking at some definitions, and the bigger picture of what all of this means for math moving forward.

When **two sets** have the **same cardinality** ($N \sim Q$), we call that an **equivalence relation**.

All of the sets with this relation are in the **same group**, a group we call the **equivalence class**, containing every set of the **same size**.

For a bigger picture, we can imagine that **every set that ever could exist** lives in **one of these classes**: each class is **disjoint**, because a set can only have one of these sizes.

N , Z , and Q live in the class of **countable sets**, while R lives in the same class as $(0,1)$. $P(R)$, according to **Cantor's theorem**, is in another class, containing some sets bigger than R . This is true for any $P(A)$, of course: it will be **in a different class from A**.

What about even **bigger sets**? Well, the **power set** worked once already, why not use it again? $P(P(R))$, despite seeming ridiculous, is perfectly valid, and is **even bigger** than $P(R)$. So we can **always** create a larger class: there must be an **infinite number** of them, then.

This whole time, we've talked about **collections** of "bigger" or "smaller" sets, but it's a bit hard to **describe** each of them without a label. Let's try to give them **labels** moving forward. In fact, we'll order them from **smaller to larger**.

Well, for finite sets, we can just use the number of elements: it's a **number** for **cardinality**, so we'll call it a... **cardinal number**. Brilliant. We'll write the **cardinal number** of X as **card X**.

We'll extend this **cardinal number** to **infinite sets**, but this gets a bit tricky. We won't define this object very **formally**, because it involves a lot of set theory. And we don't really have time for that.

Well, up until now, we've described size for **infinite sets** in terms of what other sets are the **same size**. Q is N-sized, and so on. And as it turns out, one way to define **card X** is to pick some **special set** that is the **same size** as X. Meaning, it's the **same** equivalence class.

But in general, we'll treat it like a **number** that matches X to its **class**.

Like other numbers, two "cards" **can be equal**. So if **card X = card Y**, card X and card Y are the **same special set** in the **same class**. Of course, if their **cards** are the **same**, then X and Y are in the **same class** too. They're the **same size**: **card X = card Y** means the same thing as $X \sim Y$.

So, whatever defines $X \sim Y$ is true about **card X = card Y**: we need $f: X \rightarrow Y$ to be **1-1** and **onto**: the same requirement we had before. What about the other **comparisons**: $<$ and \leq ? (There's also $>$ and \geq but they're just flipped)

If Y is a **bigger** set than X, the **special set** in its class is **bigger** too: **card X < card Y**.

If this is true, $f: X \rightarrow Y$ **cannot be onto**: we'll **always** be able to find some $y \in Y$ that **doesn't match** any $f(x)$, because there are just **too many** y and **not enough** $x \in X$.

However, $f: X \rightarrow Y$ **can definitely be 1-1**: if Y is **bigger** than X, then there should be **enough elements** $y \in Y$ that every $x \in X$ can have a **unique partner**, with no overlap. There'll even be some y left over, since it **isn't onto**.

The last **number comparison** to explore is **card X ≤ card Y**: this would imply Y is either a **larger** set, or the **same size** as X.

Since both $=$ and $<$ **conditions** require for $f: X \rightarrow Y$ to be **1-1**, we know that the 1-1 requirement **is true**. However, now we're unsure whether or not it is **onto**.

This notation gives us an easier way to state things like **Cantor's Theorem**: we can just say that **card A < card P(A)**. P(A) is larger, so it has a greater **cardinal number**.

The fact that we can do these **comparisons**, and the endless sequence of **card A < card P(A) < card P(P(A)) < ...** does seem to imply a sort of **order** to the classes.

However, we need one thing to **prove** that we have **order**: **only one** of $<$, $>$, or $=$ can be true between any two items.

If **none** were true, then you can't **compare** those two items. Order requires comparisons, so that's out. If **multiple** were true, that would make it **impossible** to arrange them: how could we put things **in order** if one number is both **less than** and **more than** another number?

How can we confirm this statement, then? Well, let's think about how we usually **use** this fact: we often use it to prove **two things are equal**. If only one of the three is true, then **eliminating** two will force us to pick the last one: if $a < b$ is **false** and $a > b$ is **false**, then $a = b$ is **true**.

This works, but $<$ is **annoying**. It has both the **1-1** and **onto** requirements we might be able to negate. \leq is much **easier** to work with: we could just show it is or isn't **1-1**. Can we **convert** it into that form?

Indeed we can! If $a \geq b$ (**not** $a < b$) and $a \leq b$ (**not** $a > b$), then $a = b$. To translate this to cardinality, if $\text{card } A \leq \text{card } B$ and $\text{card } A \geq \text{card } B$, then $\text{card } A = \text{card } B$, or $A \sim B$.

What does this look like in terms of **sets**? If we can do $f: A \rightarrow B$ that is **1-1**, and we can do $f: B \rightarrow A$ that is **1-1**, then $f: A \rightarrow B$ is **onto** and **1-1**. This **proof** of this is called the **Schrodinger-Bernstein Theorem**. We will skip it for now, but we could **prove** it ourselves with what we know.

As we referenced earlier, **Cantor's Theorem** shows us that there is **no biggest set**: you can always take the **power set** to get a **bigger** one. That means we **can't possibly** have U , the **set of all possible things**. It can't contain $P(U)$.

This forces us to **restrict** what a **set can be**: we can't just say "it contains everything" and call it a day. In fact, set theory had to be carefully put together so the **axioms** prevented you from creating such confusing objects.

Another curiosity: as we said before, **countable sets** are the **smallest infinite sets**. If you made a smaller set S , it would **have to be finite**, because if it weren't, there's **no reason** you couldn't just fill every $n \in \mathbb{N}$ by **counting** through the set **forever**. In which case, $S \sim \mathbb{N}$ and you're **stuck**.

Because of this, the **cardinal number** of the **countable sets** is given a special symbol: \aleph_0 (said as "aleph null"/"aleph naught"). \mathbb{R} is also an **important set**, so its **cardinal number** gets its own symbol too: \mathfrak{c} . We already know that $\aleph_0 < \mathfrak{c}$, of course: **\mathbb{N} is smaller than \mathbb{R}** .

But, since we're creating an **order**, we might ask whether there's anything **in between** those two **cardinal numbers**. Can we find a set A , where $\aleph_0 < \text{card } A < c$?

This seems like a reasonable enough thing to ask about, in the same way we noticed there's a **rational number** between any two **real numbers**. Is there something in this **gap**?

It turns out this question, called the **continuum hypothesis**, was actually a **horrible mess** to figure out. It was one of the biggest mathematical problems of the 20th century.

The twist? In 1940, Kurt Godel showed you **couldn't prove** the **continuum hypothesis**. In 1963, Paul Cohen showed that you **couldn't disprove** it either. You could take it as **true or false**, and you'll run into **no contradictions**: it's unprovable. Absolutely absurd.

Cantor's **diagonalization proof** had a significant impact on the **writing** of proofs in the future, for many other problems.

For example, Kurt Godel's **Incompleteness Theorem** proved that **any axiom system** built for **arithmetic** (i.e. elementary school math) is always "**incomplete**": some true statements **could never be proven** by your axioms. The proof used a similar type of method as **diagonalization**.

Another example: the "**halting problem**" asks whether there can be an **algorithm** (program/set of instructions) that can look at **every program** in existence, and figure out whether it **eventually stops**. There is **no such algorithm**, and this too, is proven with **diagonalization**.

A third example will appear later, in Chapter 6.
