CHAPTER 1

PRELIMNARIES

1 Sets, functions and all that

Definition 1.1: Prelimnary definitions

1. (Cartesian Product): if A and B are non empty sets, the *Cartesian Product* $A \times B$ is defined as the set of ordered pairs a, b wherein $a \in A, b \in B$. i.e, $A \times B := \{(a, b) : a \in A, b \in B\}$
2. (Function): A function from A to B is a set $f \subseteq A \times B$ such that, $a, b \in f$ and $a, c \in f \implies b = c$. A is called the **Domain of** f. $Range(f) := f(A)$ (see next definition)
3. (Direct Image): Direct image $f(A) := \{y \in B : \exists x \in A \text{ such that } f(x) = y\}$
4. (Inverse Image):$f^{-1}(S \subseteq B) := \{x \in A : f(x) \in S\}$
5. (Relation): Any subset $R \subseteq A \times B$ is a relation from A to B.
   We say $x \in X$ is "related to" $y \in Y$ under the relation R, or simply xRy or $R(x) = y$ if $(x, y) \in R \subseteq X \times Y$.
6. (Injection): $f : A \to B$ is injective if $\forall x_1, x_2 \in A, (x_1, b) \in f$ and $(x_2, b) \in f \iff x_1 = x_2$
7. (Surjection): $f : A \to B$ is surjective if $\forall b \in B, \exists a \in A$ such that $f(a) = b$
8. (Bijection): $f : A \to B$ is bijective if its both surjective and injective.
9. (Identity function on a set): $I_A : A \to A$ defined by $\forall x \in A, I_A(x) = x$
10. (Permutation): Simply a bijection from A to itself is called a permutation.

Definition 1.2: (Left Inverse)

We say $f : A \to B$ has a left inverse if there is a function $g : B \to A$ such that $g \circ f = I_A$

Theorem 1.3

$f : A \to B$ has a left inverse if and only if it is injective.

Proof for Theorem.

$\implies$) If f has a left inverse g, Consider $x, y \in A$ such that $f(x) = f(y) = p$.
We have $g \circ f(x) = g(p) = x = g \circ f(y) = y$. Hence, $x = y$, Injective.
$\impliedby$) Given that $f : A \to B$ is injective, define $g : B \to A$ as:

$$g(z \in B) = \begin{cases} a, \text{ where } f(a) = z, & \text{if } z \in f(A) \\ \text{whatever}, & \text{if } z \notin f(A) \end{cases}$$

consider $g \circ f(x \in A) = g \circ (f(x))$.
Obviously, $f(x) \in f(A)$, therefore, $g(f(x)) =$ that a such that $f(a) = f(x)$.
That a is x. Hence, $g(f(x)) = x$ ■

Definition 1.4: (Right Inverse)

$f : A \to B$ is said to have a right inverse if there is a function $g : B \to A$ such that $f \circ g = I_B$

Theorem 1.5

$f : A \to B$ has a right inverse if and only if f is Surjective.

Proof for Theorem.

$\implies$) If f has a right inverse g, such that $f \circ g = I_B : B \to B$, then it is evident that the range of f is B, for if not, range of $f \circ g$ wouldn't be B either.
$\impliedby$) If f is surjective, then for all $b \in B$, there exists atleast one $a \in A$ such that $f(a) = b$ define g as:

$$g(x \in B) = \text{one of those a} \in A \text{ such that} f(a) = b$$

Consider $f \circ g(x \in B) = f($ one of the a such that $f(a) = b) = b, \forall b \in B$
Hence, $f \circ g = I_B$ ■

Theorem 1.6

If f has left inverse g_1 and right inverse g_2, then $g_1 = g_2$. *(True for anything that is Associative, and function composition is associative.)*

Proof for Theorem.

$g_1 \circ f = I_A$ and $f \circ g_2 = I_B$
$g_1 \circ (f \circ g_2) = g_1 \circ I_B = g$
$= (g_1 \circ f) \circ g_2 = I_A \circ g_2 = g_2$
Hence $g_1 = g_2$

Corollary 1.7

f is invertible (i.e, both left and right inverse exist) if and only if it is bijective.

Proof for Corollary.

Obvious

1.1 Operations on Relations

If R and S are binary relations over $X \times Y$:

1. $R \bigcup U := \{(x, y) | xRy \text{ or } xSy\}$
2. $R \bigcap S := \{(x, y) | xRy \text{ and } xSy\}$
3. Given $S : Y \to Z$ and $R : X \to Y$, $S \circ R := \{(x, z) | \exists y \text{ such that } ySz \ \& \ xRy\}$
4. If R is binary over $X \times Y$, $\bar{R} := \{(x, y) | \neg(xRy)\}$

1.2 Homogeneous Relations

If R is a binary relation over $X \times X$, it is Homogeneous.

Definition 1.8: Definitions Regarding Relations

1. (Reflexive): $\forall x \in X, xRx$
2. (Symmetric): $\forall x, y \in X, xRy \implies yRx$
3. (Transitive): $\forall x, y, z \in X,$ if xRy & $yRz \implies xRz$
4. (Dense): $\forall x, y \in X,$ if $xRy,$ then there is some $z \in X$ such that xRz & zRy
5. (**Equivalence Relation**): R is an equivalence relation if it is Reflexive, Symmetric and Transitive.
6. (Equivalence class of $a \in A$(where there is an equivalence relation defined)): Set of all $b \in A$ such that bRa.
7. (Partition of A): Any collection of sets $\{A_i : i \in I\}$ (where I is some indexing set) such that:

$$A = \bigcup_{i \in I} A_i$$

$$A_i \cap A_j = \phi \text{ if } \forall i, j \in I, i \neq j$$

Theorem 1.9

Let A be a non-empty set. If R defines an equivalence Relation on A, then the set of all equivalence classes of R form a partition of A

Proof for Theorem.

Define our collection $\{A_\alpha\}$ as the set of all equivalence classes of A. Clearly, $\bigcup_{\alpha \in I} A_\alpha = A$. If A only has one element, obviously, that singleton set makes up the partition. Let A_α and $A_{\alpha'}$ be equivalence classes of two elements a and a' in A. If aRa', then $A_\alpha = A_{\alpha'}$ since every element in the equivalence class of a will, from the transitive property, be in the equivalence class of a' . Suppose $\neg(aRa')$. If, then, $\exists x \in A_\alpha$ such that $x \in A_{\alpha'}$, this means that $xR\alpha$ and $xR\alpha'$, but from transitive property, this means $\alpha R\alpha'$, which is a contradiction. Therefore, the pairwise intersection is disjoint. ■

Theorem 1.10

If $\{A_i : i \in I\}$ is a partition of A, then there exists an equivalence relation R on A whose equivalence classes are $\{A_i : i \in I\}$.

Proof for Theorem.

Define $R(x, y)$ if and only if $\exists$ unique $m \in I$ such that $x \in A_m$ and $y \in A_m$.

$R(x, x)$ is obvious if non empty, hence R is reflexive.

Suppose $R(x,y)$ and $R(y,z)$. Then, there exists a unique $m \in I$ such that x, y are in A_m. Similarly, there exists a unique $n \in I$ such that y, z are in A_n . Obviously, if $n \neq m$, intersection of A_n and A_m would be non empty, hence, $n = m$. Hence, R is transitive.

Consider $R(x,y)$, which means $\exists$ unique $n \in I$ such that $x, y \in A_n \implies R(y,x)$. Hence, R is an equivalence relation. ■

2 Induction, Naturals, Rationals and the Axiom of Choice

Axiom 2.1: Peano Axioms, characterisation of $\mathbb{N}$

1. $1 \in \mathbb{N}$
2. every $n \in \mathbb{N}$ has a predecessor $n-1 \in \mathbb{N}$ except 1
3. if $n \in \mathbb{N} \implies n+1 \in \mathbb{N}$

Definition 2.2: (Sequence of something)

A sequence of some object is simply a collection of objects $\{O_l : l \in \mathbb{N}\}$ which can be counted.

Axiom 2.3: Well Ordering Property of $\mathbb{N}$

Every non empty subset of $\mathbb{N}$ has a least element.

Axiom 2.4: Weak Induction

For all subsets $S \subseteq \mathbb{N}$, $((1 \in S)\&((\forall k \in \mathbb{N})(k \in S \implies k+1 \in S)) \iff S = \mathbb{N})$

Weak Induction's Negation:(One direction)
There exists subset $S_0 \subseteq \mathbb{N}$, $((1 \in S_0)\&((\forall k \in \mathbb{N})(k \in S_0 \implies k+1 \in S_0))$ but $S_0 \neq \mathbb{N})$

Axiom 2.5: Strong Induction

For all subsets $S \subseteq \mathbb{N}$, $((1 \in S)\&((\forall k \in \mathbb{N})(1, 2, ...k \in S' \implies k+1 \in S')) \iff S = \mathbb{N})$

Strong Induction's Negation:(One direction)
There exists subset $S' \subseteq \mathbb{N}$, $((1 \in S')\&((\forall k \in \mathbb{N})(1, 2, ...k \in S' \implies k+1 \in S'))$ but $S' \neq \mathbb{N})$

Theorem 2.6

Weak Induction $\iff$ Strong Induction.

Proof for Theorem.

$\implies$) Suppose Weak induction is true, but not strong induction. Take our set to be that S' in the negation of the Strong Induction Statement. $S' \neq \mathbb{N}$ implies that, either $1 \notin S'$ or $\exists k \in \mathbb{N}$ such that $k \in S'$ but $k+1 \notin S'$. We know that $1 \in S'$, so it must be that $\exists k \in \mathbb{N}$ such that $k \in S'$ but $k+1 \notin S'$. $\{1\} \in S' \implies \{1,2\} \in S'$. Assume that for n, $\{1,2,..n\} \in S'$. This means that $\{1,2,...n+1\} \in S'$. This means that for every $n \in \mathbb{N}$, $\{1,2,...n\} \in S' \implies n \in S'$. Contradiction.
$\impliedby$)Suppose Strong Induction is true, but not weak induction. Take the set S_0 from the negation of Weak Induction. $S_0 \neq \mathbb{N}$. This means, from strong induction, either $1 \notin S_0$ or $\exists k \in \mathbb{N}$ such that $1,2,\ldots,k \in S_0$ but $k+1 \notin S_0$. $1 \in S_0$, hence, $2 \in S_0$ and $\{1,2\} \in S_0$. assume that $\{1,2,....n\} \in S_0$. This means, $n \in S_0 \implies n+1 \in S_0$, which means that $\forall k \in \mathbb{N}, \{1,2,..k\} \in S_0 \implies k+1 \in S_0$. Therefore, S_0 is $\mathbb{N}$. ■

Theorem 2.7

Weak Induction $\iff$ Strong Induction $\iff$ Well ordering.

Proof for Theorem.

$\implies$) Suppose that, on the contrary, S_0 is a non empty subset of $\mathbb{N}$, with no least element. Does 1 exist in S_0? No, for that will be the least element. Likewise, then, 2 does not belong in S_0. Assume that $\{1,2,...n\} \notin S_0$. Does $n+1$ exist in S_0? No, for that will become the least element then. From Strong Induction, $\mathbb{N} - S_0 = \mathbb{N} \implies S_0 = \phi$. Contradiction.
$\impliedby$)Suppose $\exists S_0 \subseteq \mathbb{N}$ such that $1 \in S_0$ and $\forall k \in \mathbb{N}$, $k \in S_0 \implies k+1 \in S_0$. Suppose on the contrary, S_0 is not $\mathbb{N}$. $\mathbb{N} - S_0$ is then, non-empty. From Well Ordering, there is a least element $q \in \mathbb{N} - S_0$. $\implies$, $q-1 \in S_0$. But this would imply $q-1+1 \in S_0$. Contradiction. $\mathbb{N} - S_0$ is empty. ■

Definition 2.8: (Finite Sets)

A set X is said to be finite, with n elements in it, if $\exists n \in \mathbb{N}$ such that there exists a bijection $f : \{1,2..,n\} \to X$. Set X is *infinite* if it is non-finite.

Theorem 2.9

If A and B are finite sets with m and n elements respectively, and $A \cap B = \phi$, then $A \cup B$ is finite, with $m+n$ elements.

Proof for Theorem.

$f : \mathbb{N}_m \to A$ and $g : \mathbb{N}_n \to B$.

Define $h : \mathbb{N}_{m+n} \to A \cup B$ given by:

$$h(i) = \begin{cases} f(i) \text{ if } i = 1, 2...m \\ g(i-1) \text{ if } i = m+1, m+2, ...m+n \end{cases}$$

If $i = 1, 2, ...m$,$h(i)$ covers all the elements in A through f. If $i = m+1, ...m+n$, $h(i)$ covers all the elements in B through g.

Moreover, $h(i) \neq h(j); i \in [1, m], j \in [m+1, m+n]$ since $A \cap B = \phi$ ■

Theorem 2.10

If C is infinite, and B is finite, then $C - B$ is infinite.

Proof for Theorem.

Suppose $C - B$ is finite. We have $B \cap (C - B) = \phi$ and $B \cup (C - B) = C \cup B$

$n(C \cup B) = n(B \cup (C - B)) = n(B) + n(C - B)$ This implies $C \cup B$ is finite. Contradiction. ■

Theorem 2.11

Theorem: Suppose T and S are sets such that $T \subseteq S$. Then:

a) If S is finite, T is finite.

b)If T is infinite, S is infinite.

Proof for Theorem.

Given that S is finite, there is a function $f : \mathbb{N}_m \to S$. Suppose that S has 1 element. Then either T is empty, or S itself, which means T is finite. Suppose that, upto n, it is true that, if S is finite with n elements, all its subsets are finite. Consider S with $n+1$ elements.

$f : \mathbb{N}_{n+1} \to S$.

If $f(n+1) \in T$, consider $T_1 := T - \{f(n+1)\}$ We have $T_1 \subseteq S - \{f(n+1)\}$, and since $S - \{f(n+1)\}$ is a finite set with $n-1$ elements, from induction hypothesis, T_1 is finite. Moreover, since $T = T \cup \{f(n+1)\}$, T is also finite with one more element than T_1.

If $f(n+1) \notin T$, then $T \subseteq S - \{f(n+1)\}$, we are done.

(b) is simply the contrapositive of (a). ■

Definition 2.12: (Countable Sets)

A set S is said to be *countable*,or *denumerable* if, either S is finite, or $\exists f : \mathbb{N} \to S$ which is a bijection. If S is *not countable*, S is said to be *uncountable*

Theorem 2.13

The set $\mathbb{N} \times \mathbb{N}$ is countable.

Proof for Theorem.

The number of points on diagonals $1, 2, ...l$ are: $\psi(k) = 1 + 2 + ...k = \frac{k(k+1)}{2}$

The point (m, n) occurs on the $(m + n - 1$ th diagonal, on which the number $m + n$ is an invariant. The (m, n) point occurs m points down the diagonal. So, to characterise a point, it is enough to specify the diagonal it falls in, and its ordinate (the "rank" of that point on that diagonal). Count the elements till the $m + n - 2$nd diagonal, then add m, and this would be the position of the point (m, n).

Define $r : \mathbb{N} \times \mathbb{N} \to \mathbb{N}$ given by $r(m, n) = \psi(m + n - 2) + m$ That this is a bijection is pretty clear because we are counting the position of the point (m, n). For a given point (m, m), there can only be one unique diagnonal on which it exists, and on the diagonal, its rank is unique. Moreover, for every $q \in N$, there corresponds an (m, n) such that $r(m, n) = q$, for, we simply count along each diagonal in the "zig-zag" manner until we reach that (m, n) for which the position is given by q. Therefore, r is a bijection. (There are other explicit bijections too) ■

Theorem 2.14

The following are equivalent:

1. S is countable
2. $\exists$ a surjective function from $\mathbb{N} \to S$
3. $\exists$ an injective function from $S \to \mathbb{N}$

Proof for Theorem.

$(1 \implies 2)$ is obvious

$(2 \implies 3)$ $f : \mathbb{N} \to S$, every element of of S has atleast one preimage in $\mathbb{N}$. Define a function from $S \to \mathbb{N}$ by taking for each $s \in S$ the least such $n \in \mathbb{N}$ such that $f(n) = s$. This defines an injection.

$(3 \implies 1)$ If there is an injection from $S \to \mathbb{N}$, then there is a bijection from $S \to$ a subset of $\mathbb{N}$, which implies S is countable. ■

Corollary 2.15

The set of Rational Numbers $\mathbb{Q}$ is countable.

Proof for Corollary.

We know that a surjection from $\mathbb{N} \times \mathbb{N}$ to $\mathbb{Q}$ exists (where $f(0, 0) = 0$, and $f(m, n) = \frac{m}{n}$). We know that $\mathbb{N} \times \mathbb{N}$ is bijective to $\mathbb{N}$. This means $\mathbb{N}$ is surjective to $\mathbb{Q}$. We are Done. ■

Theorem 2.16

Every infinite subset of a countable set is countable.

Proof for Theorem.

Consider $N_s \subseteq \mathbb{N}$ which is infinite.
Define $g(1)$ = least number in N_s

Having defined $g(n)$, define $g(n+1)$= least number in N_s which is larger than $g(n)$.

That it is an injection is obvious, for $g(m) > g(n)$ if $m > n$.

Suppose it is not a surjection, i.e, $g(\mathbb{N}) \neq N_s \implies g(\mathbb{N}) \subset N_s \implies N_s - g(\mathbb{N}) \neq \phi$
Therefore, $N_s - g(\mathbb{N})$ has a least element, k. This means that $k-1$ is in $g(\mathbb{N})$. Therefore, there exists q in $\mathbb{N}$ such that $g(q) = k-1$. But then, $g(q+1)$= least number in N_s such that it is bigger than $g(q)$. This would, ofcourse be, k, which means $k = g(q+1)$, which puts k in $g(\mathbb{N})$. Contradicton. Hence, $g(\mathbb{N}) = N_s$, therefore, g is a bijection from $\mathbb{N} \to N_s$. Since every countable set is bijective to $\mathbb{N}$, and every infinite subset of a countable set is bijective to an infinite subset of $\mathbb{N}$, the theorem holds generally for countable sets. ■

Theorem 2.17

$\mathbb{N} \times \mathbb{N} \cdots \mathbb{N}$ is bijective to $\mathbb{N}$

Proof for Theorem.

$\mathbb{N} \times \mathbb{N}$ is bijective to $\mathbb{N}$ obviously. Assuume that $f : \mathbb{N} \to \mathbb{N} \cdots \mathbb{N}($ n times $)$ is bijective.

Consider $g : \mathbb{N} \times \mathbb{N} \to \mathbb{N} \cdots \mathbb{N}(n+1$ times $)$ given by $g(m,n) = (f(m), n)$. Clearly, this is bijective. ■

2.1 Axiom of Choice

Axiom 2.18: Axiom of Choice (AC)

For any collection of non empty sets $C = \{A_l : l \in L\}$, there exists a function f called the "counting function" which maps each set A_l to an element in A_l.
Formally: $f : C \to \bigcup_l A_l$ such that $\forall l \in L, f(A_l) \in A_l$

Theorem 2.19

Countable union of Countable sets is countable *(This theorem is an example of a theorem that requires* Axiom of Choice*)*

Proof for Theorem.

Suppose we are given a sequence of countable sets $\{S_n : n \in \mathbb{N}\}$. Since each S_j is countable, we have for each j, at least one bijective map $f_j : \mathbb{N} \to S_j$. Define $k : \mathbb{N} \times \mathbb{N} \to \bigcup_j S_j$ given by: $k(m, n) = f_m(n)$. Suppose $x \in \bigcup_j S_j$, i.e, $x \in S_j$ for some j. This means that, $f(n) = x$ for some n. Therefore, $k(j, n) = x$. Hence, k is surjective. From theorem 2.14, we are done.

(**Remark:** Keep in mind, for each S_j, there are a myriad of functions $(f_j)_k : \mathbb{N} \to S_j$. For each S_j, which is countably infinite, we have to choose one of the many functions that biject $\mathbb{N}$ to S_j. So we have a countable collection of sets $C = \{E_j : j \in \mathbb{N}\}$, where E_j denotes the set of all functions that biject $\mathbb{N}$ into S_j. So for every element in C, we need to choose one element in each element of C. This is where the Axiom of Choice comes into play.) ■

Theorem 2.20

If $f : A \to B$ is a surjection, then B is bijective to a subset of A

Proof for Theorem.

We are told that $f(A) = B$, i.e, for every $b \in B$, $\exists x_b$(many such x_b-s are possible) such that $f(x_b) = b$. Define a functino $g : B \to A$ as: $g(b) =$ one of those x_b such that $f(x_b) = b$. g is bijective to the set of all the chosen x_b for every b ■

Remark.

We make use of the Axiom of Choice in the previous theorem when we choose an x_b from a set of all possible x_b-s for b. Let A_b be the set of all possible x_b-s. Then the collection $\{A_b : b \in B\}$ is a collection of non-empty sets. And we are to select "one" element from each A_b. This requires AC.

Definition 2.21: (Power Set of a set)

Power set of A, denoted by $P(A)$ is the set of all subsets of A.

Theorem 2.22: Cantor's Theorem

For any set A, there *does not exist* any surjection from A onto $P(A)$

Proof for Theorem.

Suppose, on the contrary, a surjection $\psi : A \to P(A)$ exists. For every subset A_s of A, there exists an element x of A such that $\psi(x) = A_s$. Either this x exists in A_s, or it doesnt. Conider $D := \{x \in A : x \notin \psi(x)\}$. D is a subset of A, so there must be some element $y \in A$ such that $\psi(y) = D$. does y belong in D? If so, $y \notin \psi(y) = D$. Which means $y \notin D$. If, though, $y \notin D$, that implies $y \notin \psi(y) \implies y \in D$. Contradictions left and right. ■

3 Elementary Results regarding Integers

Definition 3.1

1. (Divides) We say $a \in \mathbb{Z} \setminus \{0\}$ divides $b \in \mathbb{Z}$ if there exists an integer δ such that $a\delta = b$. We denote it by $a|b$.

2. (GCD) We call a number d the "Greatest Common Divisor" of two integers a and b if $d|a$ and $d|b$, and d is the largest such number that divides both a and b (that the largest such number exists is clear, since divisors are finite).

3. (LCM) We call a number l the "Least Common Multiple" of two integers a and b if $a|l$ and $b|l$ and l is the smallest such integer.

Definition 3.2: Prime Number

A number p in $\mathbb{N}$ is *prime* if it has only itself and 1 as divisors. Non-primes are called composite.

Theorem 3.3

1. The GCD d of $a, b \in \mathbb{Z}$ is unique, and has the property that, if any other integer q is a divisor of a and b, then q divides d.

2. The LCM l of $a, b \in \mathbb{Z}$ is unique, and has the property that, if another integer p is a multiple of a and b, then l divides p.

3. If LCM of a, b and GCD of a, b are l and d respectively, then $dl = ab$.

Proof for Theorem.

(1) This will be proved below with the division algorithm. For now note that, if every divisor divides d, then d is the GCD.

(2) This is also proved using the divison algorithm. For now note that if every multiple of a, b is divisible by a multiple l, then it is the least common multiple.

(3) Suppose d is the unique GCD of a, b and l is the unique LCM of a, b.

Note that $d|ab$ which means $dc_0 = ab$ for some c_0. $c_0 = a(\frac{b}{d})$ and $c_0 = b(\frac{a}{d})$. This means c_0 is a multiple of a and b which means $l|c_0$. We have $lq_0 = c_0$ for some q_0. This means $dlq_0 = dc_0 = ab$. $(dq_0)(\frac{l}{a}) = b$ and $(dq_0)(\frac{l}{b}) = a$ which makes dq_0 a divisor. This would necessarily mean $q_0 = 1$, whence, we are done.

∎

3.1 Euclid's Divison Algorithm

Lemma 3.4: The Lemma

Given integers $a, b \in \mathbb{Z}$ with $b \neq 0$, we get a unique $q \in \mathbb{Z}$ and $r \in \mathbb{Z}$ such that:

$$a = bq + r$$

with $0 \leq r < |b|$.

Proof for Lemma

We Prove for the case that $a, b \in \mathbb{N}$. Assume that for $a_0 \in \mathbb{N}$, the divison lemma works, i.e, $\exists q_0$ and r_0 so that

$$a_0 = bq_0 + r_0$$

with $0 \leq r < |b|$. Look at $a_0 + 1 = bq_0 + r_0 + 1$. We have that, either $r_0 + 1 = b$, or $r_0 + 1 < b$. If its the former, then we see that $a_0 + 1 = bq_0 + b = b(q_0 + 1) + 0$ whence we see that the new quotient is $q_0 + 1$ and the new remainder is 0. Hence, by induction, the lemma is proved.

For the cases where $a < 0$ or $b < 0$, we can simply multiply by -1 to get the result. ∎

The Algorithm:

We start with $a, b \in \mathbb{Z} \setminus \{0\}$, and without loss of generality, we assume that $a \geq b$. We then have:

$$a = bq_0 + r_0 \text{ with } 0 \leq r_0 < |b|$$
$$b = r_0 q_1 + r_1 \text{ with } 0 \leq r_1 < r_0 < |b|$$
$$r_0 = r_1 q_2 + r_2 \text{ with } 0 \leq r_2 < r_1 < r_0 < |b|$$
$$r_1 = r_2 q_3 + r_3 \text{ with } 0 \leq r_3 < r_2 < r_1 < r_0 < |b|$$
$$\vdots$$
$$r_{n_0 - 1} = r_{n_0} q_{n_0+1} + r_{n_0+1} \text{ with } 0 \leq r_{n_0+1} < r_{n_0} \cdots b$$
$$r_{n_0} = r_{n_0+1} q_{n_0+2} + r_{n_0+2} \text{ with } 0 \leq r_{n_0+2} < r_{n_0+1} \cdots < b$$

Since we cannot have a sequence of strictly decreasing positive integers, we note that at some point, $r_n = 0 (= r_{n_0+2}$ for our sake).

We would then have (in the last step),

$$r_{n_0} = r_{n_0+1} q_{n_0+2} + 0$$

and back substituting,

$$r_{n_0 - 1} = r_{n_0+1}(q_{n_0+2} q_{n_0+1} + 1)$$

$$r_{n_0-2} = (r_{n_0+1}(q_{n_0+2}q_{n_0+1} + 1))q_{n_0} + r_{n_0+1}q_{n_0+2}$$

And finally we would end up with

$$a = r_{n_0+1}(\text{something}_1)$$

and

$$b = r_{n_0+1}(\text{something}_2)$$

with the added fact that r_{n_0+1} divides every remainder r_n in the division algorithm performed with a and b.

Proof that any divisor divides the GCD: Suppose that z is a divisor of a and b. From $a = bq_0 + r_0$, and

$$\frac{a}{z} = \frac{b}{z}q_0 + \frac{r_0}{z}$$

we see that z divides r_0. From $b = r_0q_1 + r_1$ and

$$\frac{b}{z} = \frac{r_0}{z}q_1 + \frac{r_1}{z}$$

we see that z divides r_1 too. Suppose z divides all remainders till r_{n_0}. $r_{n_0-1} = r_{n_0}q_{n_0+1} + r_{n_0+1}$ gives us $\frac{r_{n_0-1}}{z} = \frac{r_{n_0}}{z}q_{n_0+1} + \frac{r_{n_0+1}}{z}$ whence we see that r_{n_0+1} is divisible by z. Therefore, r_{n_0+1} is the GCD.

Proof that any multiple is divisible by LCM: Suppose that l and m are multiples of a, b and l is the least such multiple. Then $l \leq m$ with equality case being trivial. Suppose $l < m$. From Euclid's division lemma, we have $m = lq_0 + r_0$ with $0 < r_0 < l < m$. Both a and b divide m and l, which means

$$\frac{m}{a} = \frac{l}{a}q_0 + \frac{r_0}{a}$$

and

$$\frac{m}{a} = \frac{l}{a}q_0 + \frac{r_0}{a}$$

Which makes r_0 a multiple of a and b, which is absurd.

Theorem 3.5: Bezout's Theorem

If $a, b \in \mathbb{Z} \setminus \{0\}$, then there exists $x, y \in \mathbb{Z}$ so that $\gcd(a, b) = xa + yb$

Proof for Theorem.

From the first equation we see

$$a = bq_0 + r_0 \implies r_0 = a - bq_0$$

putting r_0 in the 2nd equation we see:

$$b = (a - bq_0)q_1 + r_1 \implies r_1 = b - (a - bq_0)q_1$$

Putting r_1 and r_0 into the 3rd equation, we get, likewise, r_2 in terms of a and b (a linear combination of a and b) As such, we can keep doing this to express r_{n_0+1} as a linear combination of a and b, like, $xa + yb$. ■