Introduction: naive set theory

$$\begin{split} \mathbb{N} &= \{1, 2, 3, \dots, \} \\ \mathbb{Z} &= \{0, \pm 1, \pm 2, \dots, \} \\ \mathbb{Z}_+ &= \{0, 1, 2, \dots, \} \\ \mathbb{Q} &= \left\{\frac{a}{b} \mid a, b \in \mathbb{Z}, b \neq 0\right\} \\ \mathbb{C} &= \{a + bi \mid a, b \in \mathbb{R}\} \\ \mathbb{C}_q &= \{a + bi \mid a, b \in \mathbb{Q}\} \end{split}$$

Recall: given sets X and Y, a relation from X to Y is a subset of $X \times Y$, where \times denotes the cartesian product of X and Y.

A relation $f \subseteq X \times Y$ is a function from X to Y such that $\forall x \in X, \exists ! y \in Y$ such that $(x,y) \in f$. We write f(x) = y, and denote f as $f: X \to Y$.

X is the **domain** of f and Y is the **codomain**. The range $ran(f) = \{f(x) \mid x \in X\} \subseteq Y$.

The graph of a function $Graph(f) = \{(x, f(x)) \mid x \in X\} \subseteq X \times Y.$

Examples

$$id_x: X \to X, id_X(x) = x$$

This is the identity function.

The Characteristic Function: If $A \subseteq X$

$$\mathbf{1}_A: X \to \mathbb{R}, \ \mathbf{1}_A(x) = \begin{cases} 1, & x \in A \\ 0, & x \notin A \end{cases}$$

Algebra of Functions

Let X be any set, and $(X;\mathbb{R}) = \{f: X \to \mathbb{R}\}$ represent the function space of X with codomain \mathbb{R} .

Let $f, g \in \mathcal{F}(X; \mathbb{R})$. Then, (f+g)(x) = f(x) + g(x), and $(f \cdot g)(x) = f(x) \cdot g(x)$.

If $t \in \mathbb{R}$, then (tf)(x) = tf(x) (scalar multiplication). If $g(x) \neq 0 \forall x \in X$, then $\left(\frac{f}{g}\right)(x) := \frac{f(x)}{g(x)}$.

Finally, we have composition. If $f: X \to Y$ and $g: Y \to Z$ are functions, then $g \circ f(x) = g(f(x))$.

Injective, Subjective, and Bijective

A function $f: X \to Y$ is a **injective** map, then, if $f(x_1) = f(x_2)$, then $x_1 = x_2$. For example, the shift map $S: \mathbb{N} \to \mathbb{N}, \ S(n) = n+1$ is injective.

Any strictly increasing function $f: I \to \mathbb{R}$, where I is any interval, is injective.

A function f is **surjective** if $\forall y \in Y, \exists x \in X \text{ such that } f(x) = y.$

Consider the function $f: \mathbb{R} \to \mathbb{R}$, $f(x) = x^3 - 2x + 1$. We can show that this function is surjective because $\lim_{x \to \infty} f(x) = \infty$, $\lim_{x \to -\infty} f(x) = -\infty$. Due to the intermediate value theorem, we get that $\operatorname{ran}(f) = \mathbb{R}$.

f is **bijective** if it is injective and surjective.

Invertibility

Let $f: X \to Y$ be a function. f is **left-invertible** if $\exists g: Y \to X$ such that $g \circ f = \mathrm{id}_X$. f is **right-invertible** if $\exists h: Y \to X$ such that $f \circ h = \mathrm{id}_Y$.

f is **invertible** if $\exists k: Y \to X$ such that $f \circ k = \mathrm{id}_Y$ and $k \circ f = \mathrm{id}_X$.

Proposition

f is invertible if and only if f is left and right invertible.

Forward direction: This is via the definition of invertibility.

Reverse direction: Suppose g is a left-inverse of f, and h is a right-inverse of f. Therefore, $g \circ f = \mathrm{id}_X$, and $f \circ h = \mathrm{id}_Y$. Observe that $g = g \circ \mathrm{id}_Y$. Therefore, $g = g \circ (f \circ h)$. Via associativity, $g = (g \circ f) \circ h = \mathrm{id}_X \circ h = h$.

Theorem

If $f: X \to Y$ is a function:

- 1. f is injective $\Leftrightarrow f$ is left-invertible.
- 2. f is surjective $\Leftrightarrow f$ is right-invertible.
- 3. f is bijective $\Leftrightarrow f$ is invertible.

We will prove the first proposition in the forward direction. Suppose f is injective. Given $y \in \text{ran}(f)$, we know that $\exists ! x_y \in X$ such that $f(x_y) = Y$, by the definition of injective.

Let $g: Y \to X$. We will define g as follows:

$$g(y) = \begin{cases} x_y & y \in \operatorname{ran}(f) \\ x_0 & y \notin \operatorname{ran}(f) \end{cases}$$

Where x_0 is an arbitrary point in X. We can see that $g \circ f = id_X$.

For example, the function $\operatorname{Sin}(x)$ defined as $\operatorname{sin}(x)$ restricted to $[-\pi/2, \pi/2]$ has an inverse, $\operatorname{arcsin}(x): [-1,1] \to [-\pi/2, \pi/2]$.

Cardinality and Finitude

Which set is "larger," $\{1,2,3\}$ or $\{1,2,3,4\}$? \mathbb{N} or \mathbb{N}_0 ? \mathbb{Z} or \mathbb{Q} ?

In order to prove that one set is "the same size" as the other, we can create pairs. For two sets A and B, we can show that A is the same size as B by creating a function. For example, to show that \mathbb{N} and \mathbb{N}_0 have the same size, we create $s: \mathbb{N} \to \mathbb{N}_0$, s(n) = n + 1.

Definition

Sets A and B have the same **cardinality** if \exists bijection $f: A \to B$. We write card(A) = card(B).

Example

Given a < b and c < d, we know that card $([a, b]) = \operatorname{card}([c, d])$.

We can create a linear function from [a,b] to [c,d], and since linear functions are bijections, we know that $\operatorname{card}([a,b]) = \operatorname{card}([c,d])$.

Example 2

 $\operatorname{card}((0,1)) = \operatorname{card}(\mathbb{R})$

- $\tan: (-\pi/2, \pi/2) \to \mathbb{R}$ is a bijection:
 - $-\,$ tan is strictly increasing (and thus injective)
 - $-\lim_{x\to\infty}\tan(x)=\infty$ and $\lim_{x\to-\infty}\tan(x)=-\infty$, and by intermediate value theorem, tan is surjective
- $\ell:(0,1)\to(-\pi/2,\pi/2)$ is a bijection as it is a linear function between two intervals.
- Therefore, our bijection is $\tan \circ \ell : (0,1) \to \mathbb{R}$.

Definition

A set F is **finite** if F is empty or $\exists n \in \mathbb{N}$ such that $\operatorname{card}(F) = \operatorname{card}(\{1, 2, \dots, n\})$. A non-finite set is called infinite.

We can enumerate F by creating a function $\sigma:\{1,2,\ldots,n\}\to F$, such that $x_j=\sigma(j)$ for $F=\{x_1,x_2,\ldots,x_n\}$.

Proposition

If $m \neq n$, then $card\{1, 2, ..., m\} = card\{1, 2, ..., n\}$.

WLOG, suppose m > n.

Suppose toward contradiction that $f:\{1,2,\ldots,m\}\to\{1,2,\ldots,n\}$ is our bijection. This means there are m "pigeons" and n "holes."

One hole, j, must contain at least two pigeons (i.e., f(i) = f(k) = j for some $i \neq k \in \{1, 2, ..., m\}$). Since f is assumed to be injective, this is a contradiction.

Proposition

 $\mathbb N$ is infinite.

Suppose toward contradiction that \mathbb{N} is finite. Thus, $\exists m \in \mathbb{N}$ such that $f: \mathbb{N} \to \{1, 2, \dots, m\}$ is a bijection.

Consider the inclusion $i:\{1,2,\ldots,m+1\}\to\mathbb{N}.$ i is injective.

Then, $f \circ i : \{1, 2, \dots, m+1\} \to \{1, 2, \dots, m\}$ is an injection, but by the pigeonhole principle, this cannot be. Therefore, we have reached a contradiction.

Proposition

If A is infinite, $\exists i : \mathbb{N} \hookrightarrow A$.

 $\exists a_1 \in A, \text{ as } A \neq \emptyset.$

 $A \setminus \{a_1\} \neq \emptyset$, so $\exists a_2 \in A \setminus \{a_1\}$.

 $A \setminus \{a_1, a_2\} \neq \emptyset$, so $\exists a_3 \in A \setminus \{a_1, a_2\}$.

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We thus get a sequence $\{a_1, a_2, \dots\}$ of distinct elements of A.

Consider $f: \mathbb{N} \to A$, $f(n) = a_n$. f is injective as a_n are distinct.

Example

$$\operatorname{card}(\mathbb{Z})=\operatorname{card}(\mathbb{N})$$

$$f:\mathbb{Z}\to\mathbb{N}$$

$$f(m) = \begin{cases} 2m+1 & m \ge 0\\ -2m & m < 0 \end{cases}$$

f is a bijection as $g: \mathbb{N} \to \mathbb{Z}, \ g(n) = (-1)^{n+1} \lfloor \frac{n}{2} \rfloor$ is the inverse of f.

Definition

Given any set X, $\mathcal{P}(X) = \{A \mid A \subseteq X\}$ is the **power set** of X.

$$2^X := \{ f \mid f : X \to \{0, 1\} \}.$$

${\bf Proposition}$

$$\operatorname{card}(\mathcal{P}(X)) = \operatorname{card}(2^X)$$

Let $\varphi: \mathcal{P}(X) \to 2^X$.

For $A \subseteq X$, put $\varphi(A) := \mathbf{1}_A$.

Consider $\psi: 2^X \to \mathcal{P}(X)$. $\psi(f) = f^{-1}(\{1\}) = \{x \in X \mid f(x) = 1\}$.

Then, $\psi \circ \varphi(A) = \psi(\mathbf{1}_A) = \mathbf{1}^{-1}(\{1\}) = A$,

and, we claim $\varphi(\psi(f)) = \varphi(f^{-1}(\{1\})) = \mathbf{1}_{f^{-1}(\{1\})} = f$.

Cantor's theorem

 $\not\exists$ surjection $\mathbb{N} \to (0,1)$

Fact from calculus: $\forall \sigma \in (0,1), \sigma$ can be written uniquely as a decimal expansion.

$$\sigma = \sum_{k=1}^{\infty} \frac{\sigma_k}{10^k}$$

Where $\sigma_k \in \{0, 1, \dots, 9\}$ and not terminating in 9s.

Suppose toward contradiction that $\exists r : \mathbb{N} \to (0,1)$ that is a surjection. Write $r(n) = 0.\sigma_1(n)\sigma_2(n)\sigma_3(n)...$, and $\sigma_j(n) \in \{0,1,\ldots,9\}$, and not terminating in 9s.

Consider $\tau: \mathbb{N} \to \{0, 1, \dots, 9\}$:

$$\tau(n) = \begin{cases} 3 & \sigma_n(n) = 2\\ 2 & \sigma_n(n) \neq 2 \end{cases}$$

Let $\tau = 0.\tau(1)\tau(2)\tau(3)\dots$ Since r is surjective, $\exists m \in \mathbb{N}$ such that $r(m) = 0.\sigma_1(m)\sigma_2(m)\dots\sigma_m(m)\dots = \tau = 0.\tau(1)\tau(2)\dots\tau(m)\dots$

This implies that $\sigma_m(m) = \tau(m)$, which is definitionally not true, which is our contradiction.

Comparing Cardinalities

- $\operatorname{card}(A) \leq \operatorname{card}(B) \Rightarrow \exists f : A \hookrightarrow B$
- $\operatorname{card}(A) < \operatorname{card}(B) \Rightarrow \operatorname{card}(A) \le \operatorname{card}(B), \operatorname{card}(A) \ne \operatorname{card}(B)$

For example, $X \subseteq Y \Rightarrow \operatorname{card}(X) \leq \operatorname{card}(Y)$ because $i: X \hookrightarrow Y, i(x) = x$ is an injection.

Transitive Property

If $card(A) \le card(B) \le card(C)$, then $card(A) \le card(C)$.

The composition of two injective functions is injective.

Canonical Set Comparisons

Via the inclusion map, we know the following:

$$\operatorname{card}(\mathbb{N}) \leq \operatorname{card}(\mathbb{Z}) \leq \operatorname{card}(\mathbb{Q}) \leq \operatorname{card}(\mathbb{R})$$

Cantor-Schröder-Bernstein

For any set A, $card(A) < card(\mathcal{P}(A))$.

Let us construct a function: $f: A \to \mathcal{P}(A)$, where $a \mapsto \{a\}$.

f is injective, as if $\{a\} = \{a'\}, a = a'$. So, $\operatorname{card}(A) \leq \operatorname{card}(\mathcal{P}(A))$.

Claim $\not\exists g: A \to \mathcal{P}(A), g \text{ is surjective.}$

Suppose toward contradiction that such a g exists. Consider $S:\{a\in A\mid a\notin g(a)\}.$

Since g is onto, $\exists a_0 \in A$ with $g(a_0) = S$. $a_0 \in g(a_0) \Leftrightarrow a_0 \in S \Leftrightarrow a_0 \notin g(a_0)$. \bot

Equivalent Propositions

- (i) $card(A) \leq card(B)$
- (ii) $\exists f: A \hookrightarrow B$
- (iii) $\exists g: B \to A, g \text{ surjection.}$

By definition, (i) \Leftrightarrow (ii).

- (ii) \Rightarrow (iii) If $f: A \hookrightarrow B$, f is left-invertible, and thus $\exists g: B \to A$ with $g \circ f = id_A$. So, g is right-invertible, so g is surjective.
- (iii) \Rightarrow (ii) If $g: B \to A$ is surjective, then g is right-invertible, so $\exists f: A \to B$ such that $g \circ f = id_B$. So, f is left-invertible, so f is injective.

Corollary

If $f: A \to B$ is any map, $card(f(A)) \le card(A)$.

Consider $g: A \to f(A)$, where g(a) = f(a). So, g is onto, so \exists an injection $f(A) \hookrightarrow A$.

More Cardinality of Canonical Sets

Consider the map $q: \mathbb{Z} \times \mathbb{N} \to \mathbb{Q}, q(m,n) = \frac{m}{n}$. This map is *not* injective, as 2/4 = 1/2. However, it is surjective, meaning $\operatorname{card}(\mathbb{Q}) \leq \operatorname{card}(\mathbb{Z} \times \mathbb{N})$.

Earlier, we showed that $\exists h : \mathbb{Z} \leftrightarrow \mathbb{N}$. Consider $H : \mathbb{Z} \times \mathbb{N} \to \mathbb{N} \times \mathbb{N}$, defined as H(m,n) = (h(m),n).

Claim H is a bijection.

Proof of Injection If $H(m_1, n_1) = H(m_2, n_2)$, then $h(m_1) = h(m_2)$, and $n_1 = n_2$, and since h is bijective, $m_1 = m_2$, and $n_1 = n_2$, so $(m_1, n_1) = (m_2, n_2)$.

Proof of Surjection Let $(k,\ell) \in \mathbb{N} \times \mathbb{N}$. We want to find $(m,n) \in \mathbb{Z} \times \mathbb{N}$ such that $H(m,n) = (k,\ell)$. Set $n = \ell$, and since h is surjective, set $m \in \mathbb{Z}$ such that h(m) = k.

Therefore $\operatorname{card}(\mathbb{Z} \times \mathbb{N}) = \operatorname{card}(\mathbb{N} \times \mathbb{N})$.

We claim that $\operatorname{card}(\mathbb{N}\times\mathbb{N})=\operatorname{card}(\mathbb{N})$. First, we need to find $\varphi:\mathbb{N}\times\mathbb{N}\hookrightarrow\mathbb{N}$. Consider $\varphi(m,n)=2^m\cdot 3^n$. By the Fundamental Theorem of Arithmetic, φ is injective.

Bringing together our inequalities, we have:

$$\begin{split} \operatorname{card}(\mathbb{N}) &\leq \operatorname{card}(\mathbb{Q}) \\ &\leq \operatorname{card}(\mathbb{Z} \times \mathbb{N}) \\ &= \operatorname{card}(\mathbb{N} \times \mathbb{N}) \\ &\leq \operatorname{card}(\mathbb{N}) \end{split}$$

Cardinality Rules

- (i) $card(A) \leq card(A)$ (Reflexivity)
- (ii) $\operatorname{card}(A) \leq \operatorname{card}(B) \leq \operatorname{card}(C) \Rightarrow \operatorname{card}(A) \leq \operatorname{card}(C)$ (Transitivity)
- (iii) $\operatorname{card}(A) \leq \operatorname{card}(B)$ and $\operatorname{card}(B) \leq \operatorname{card}(A) \Rightarrow \operatorname{card}(A) = \operatorname{card}(B)$ (Cantor-Schröder-Bernstein)
- (iv) Either $card(A) \leq card(B)$ or $card(B) \leq card(A)$.

Proof of (iii) We have injections $f: A \hookrightarrow B$ and $g: B \hookrightarrow A$.

Let $A_0 \setminus \operatorname{ran}(g)$. Let $A_1 = g \circ f(A_0)$. Note that $A_0 \cap A_1 = \emptyset$. Let $A_2 = g \circ f(A_1)$. Note that $A_0 \cap A_2 = \emptyset$.

Claim We claim $A_1 \cap A_2 = \emptyset$. If $\exists z \in A_1 \cap A_2$, then $z = g(f(x_0))$ for some $x_0 \in A_0$, and $z = g(f(x_1))$ where $x_1 \in A_1$. However, g and f are injective, so $g \circ f$ is injective, so $x_0 = x_1$, but $x_0 \cap A_1$. $x_0 \cap A_2 \cap A_2$.

We let $A_n = g \circ f(A_{n-1})$ for arbitrary n, and $A_{\infty} = \bigcup_{n \geq 0} A_n$. If $a \notin A_{\infty}$, then $a \notin A_0$, so $a \in \operatorname{ran}(g)$. Define $h : A \to B$.

$$h(x) = \begin{cases} f(x) & x \in A_{\infty} \\ y_x & x \notin A_{\infty} \end{cases}$$

Where y_x is the unique element in B with $g(y_x) = x$

Claim We claim h is the desired bijection.

Proof of Injection Suppose $h(x_1) = h(x_2)$.

If $x_1, x_2 \in A_{\infty}$, then by the definition of H, $f(x_1) = f(x_2)$, f is injective, so $x_1 = x_2$.

Suppose $x_1, x_2 \notin A_{\infty}$. Then, by definition, $h(x_1) = y_{x_1}$ and $h(x_2) = y_{x_2}$, then $g(y_{x_1}) = g(y_{x_2})$, so $x_1 = x_2$.

WLOG, suppose $x_1 \in A_{\infty}$, and $x_2 \notin A_{\infty}$. $h(x_1) = f(x_1) = h(x_2) = y_{x_2}$. Then, $g(f(x_1)) \in A_{\infty} = g(y(x_2)) = x_2 \notin A_{\infty}$. This case is not possible.

Thus, h is injective.

Proof of Surjection Let $y \in B$. Set x := g(y).

Suppose $x \notin A_{\infty}$. Then, $h(x) = y_x$, where y_x is the unique element in B with $g(y_x) = x = g(y)$, so $y = y_x$, so h(x) = y.

If $x \in A_{\infty}$. We know that $x \notin A_0$, as $x \in \operatorname{ran}(g)$. So, x = g(f(z)) for some $z \in A_{m-1}$. Since g is injective, $y = f(z), z \in A_{\infty}$. Thus, h(z) = f(z) = y.

Therefore, we have $\operatorname{card}(\mathbb{Q}) = \operatorname{card}(\mathbb{N})$.

Countability

A set X is countable if $\exists f: x \hookrightarrow \mathbb{N} \ (\operatorname{card}(X) \leq \operatorname{card}(\mathbb{N}))$. $\operatorname{card}(\mathbb{N}) = \aleph_0$. If X is countable and infinite, X is denumerable.

Corollary to Cantor-Schröder-Bernstein

If X is denumerable, then $card(X) = \aleph_0$.

Since X is infinite, $\exists f : \mathbb{N} \hookrightarrow X$. Since X is countable, $\exists g : X \hookrightarrow \mathbb{N}$. By Cantor-Schröder-Bernstein, $\operatorname{card}(X) = \operatorname{card}(\mathbb{N})$, so $\operatorname{card}(X) = \aleph_0$.

Thus, we have:

$$\operatorname{card}(\mathbb{N}) = \operatorname{card}(\mathbb{Z}) = \operatorname{card}(\mathbb{Q})$$

(as shown earlier)

Countability under Union

The countable union of countable sets is countable. If I is a countable indexing set and for each $i \in I$, A_i is countable, then $\bigcup_{i \in I} A_i$ is countable.

Since each A_i is countable, $\exists \pi_i : \mathbb{N} \twoheadrightarrow A_i$. Consider the function

$$\pi:I\times\mathbb{N}\to\bigcup_{i\in I}A_i$$

defined as $\pi(i,j) = \pi_i(j)$.

Claim 1 π is a surjection.

Proof 1 Let $x \in \bigcup_{i \in I} A_i$. $\exists i_0$ such that $x \in A_{i_0}$. Since π_{i_0} is surjective, $\exists k \in \mathbb{N}$ with $\pi_{i_0}(k) = x$. $\pi_{i_0}(k) = \pi(i_0, k)$. Therefore, π is surjective.

Claim 2 $I \times \mathbb{N}$ is countable.

Proof 2 We know $\exists f: I \hookrightarrow \mathbb{N}$ since I is countable. Thus, $g: I \times \mathbb{N} \hookrightarrow \mathbb{N} \times \mathbb{N}$, $(i,n) \mapsto (f(i),n)$. Recall, $\mathbb{N} \times \mathbb{N} \hookrightarrow \mathbb{N}$, $(m,n) \mapsto 2^m \cdot 3^n$ is an injection. By composing these maps, $I \times \mathbb{N} \hookrightarrow \mathbb{N}$. Since π is onto, and $I \times \mathbb{N}$ is countable, $\bigcup_{i \in I} A_i$ is countable.

Continuum Hypothesis

We saw that $\operatorname{card}(\mathbb{N}) < \operatorname{card}(\mathcal{P}(\mathbb{N})) = \operatorname{card}(2^{\mathbb{N}}),$ where $2^{\mathbb{N}} \{ f \mid f : \mathbb{N} \to \{0,1\} \}.$

Theorem $\operatorname{card}(\mathbb{R}) = \operatorname{card}(I) = \operatorname{card}(2^{\mathbb{N}})$, where I is any non-degenerate interval.

Lemma 1 $\operatorname{card}([0,1]) \leq \operatorname{card}(2^{\mathbb{N}}).$

Proof 1 Every $t \in [0,1]$ has a binary expansion.

$$t = \sum_{k=1}^{\infty} \frac{\sigma_k}{2^k}$$

where $\sigma_k \in \{0, 1\}$.

Consider $2^{\mathbb{N}} \xrightarrow{\varphi} [0,1]$, defined as $\phi(f) = \sum_{k=1}^{\infty} \frac{f(k)}{2^k}$. Set $f: \mathbb{N} \to \{0,1\}$, $f(k) = \sigma_k$.

Therefore, φ is surjective, so $\exists \{0,1\} \hookrightarrow 2^{\mathbb{N}}$, so $\operatorname{card}([0,1]) \leq 2^{\mathbb{N}}$

Lemma 2 $\operatorname{card}([0,1]) = \operatorname{card}(\mathbb{R}).$

Proof 2 We have $[0,1] \stackrel{i}{\hookrightarrow} \mathbb{R}$ via inclusion, so $\operatorname{card}([0,1]) \leq \operatorname{card}(\mathbb{R})$.

 $Also, \, \operatorname{card}(\mathbb{R}) = \operatorname{card}((0,1)) \leq \operatorname{card}([0,1]), \, so \, \, by \, \, Cantor-Schröder-Bernstein, \, \operatorname{card}(\mathbb{R}) = \operatorname{card}([0,1]).$

Lemma 3 Any two non-degenerate intervals I and J have the same cardinality.

Proof 3 We can create injections $I \hookrightarrow J$ and vice-versa.

Lemma 4 $\operatorname{card}(2^{\mathbb{N}}) \leq \operatorname{card}([0,1]).$

Proof 4 $\psi: 2^{\mathbb{N}} \to [0,1]$. Where $\psi(f) = \sum_{k=1}^{\infty} \frac{f(k)}{3^k}$.

 ψ is well-defined:

$$0 \le \sum_{k=1}^{\infty} \frac{f(k)}{3^k} \le \sum_{k=1}^{\infty} \frac{1}{3^k} \le \frac{1}{2} \le 1$$

We claim ψ is injective. Suppose $f \neq g$ in $2^{\mathbb{N}}$. Let $k_0 = \min\{k \mid f(k) \neq g(k)\}$. WLOG, $f(k_0) = 0, g(k_0) = 1$. Let $t_f = \sum_{k>k_0}^{\infty} \frac{f(k)}{3^k}, t_g = \sum_{k>k_0}^{\infty} \frac{g(k)}{3^k}$.

Therefore, $\psi(f) = \sum_{k=1}^{k_0-1} \frac{f(k)}{3^k} + 0 + t_f$, and $\psi(g) = \sum_{k=1}^{k_0-1} + \frac{1}{3^{k_0}} + t_g$.

Suppose toward contradiction $\psi(f) = \psi(g)$. Then, $t_f = \frac{1}{3^{k_0}} + t_g$, or $t_f - t_g = \frac{1}{3^{k_0}}$.

$$|t_f - t_g| = |\sum_{k > k_0} \frac{f(k)}{3^k} - \sum_{k > k_0} \frac{g(k)}{3^k}|$$

$$\leq \sum_{k > k_0} \frac{|f(k) - g(k)|}{3^k}$$

$$\leq \sum_{k > k_0} \frac{1}{3^k}$$

$$= \frac{(1/3)^{k_0 + 1}}{1 - (1/3)}$$

$$= \frac{1}{2} \cdot \frac{1}{3^{k_0}}$$

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We have thus shown:

$$\operatorname{card}(\mathbb{R}) = \operatorname{card}([0,1]) = \operatorname{card}(2^{\mathbb{N}})$$

We know that

$$\aleph_0=\operatorname{card}(\mathbb{N})=\operatorname{card}(\mathbb{Q})=\operatorname{card}(\mathbb{Z})<2^{\aleph_0}=\operatorname{card}(2^{\mathbb{N}})=\operatorname{card}(\mathbb{R})=\operatorname{card}(I)$$

However, the existence of an infinity with cardinality strictly greater than \aleph_0 and strictly less than 2^{\aleph_0} is an axiom (i.e., it can be an assumption or not).

Ordering

Let X be a non-empty set. A relation on X is a subset of $X \times X$.

- R is reflexive if $\forall x \in X, (x, x) \in R$.
- R is transitive if $(x, y), (y, z) \in R \to (x, z) \in R$.
- If R is antisymmetric $(x, y), (y, x) \in R \to x = y$.

If R is reflexive, transitive, and antisymmetric, then R is an ordering of X.

If R is an ordering of X, then we write:

$$(x,y) \in R \Leftrightarrow xRy \Leftrightarrow x \leq_R y$$

- $\bullet \ x \leq_R x \ \forall x \in X$
- $\bullet \ x \leq_R y, \ y \leq_R z \to x \leq_R z$
- $\bullet \ x \leq_R y, \ y \leq_R x \to x = y$

Additionally, $x <_R y$ means $x \leq_R y$ and $x \neq y$.

Algebraic ordering of \mathbb{N}_0

 $n \leq_a m \Leftrightarrow \exists k \in \mathbb{N}_0 \text{ such that } n+k=m$

N ordered via division

$$n \leq_D m \Leftrightarrow n|m$$

Under this definition, it is false that $2 \leq_D 5$, but it is true that $4 \leq_D 20$.

Inclusion Let S be any set, and let $X = \mathcal{P}(S)$. For $A, B \in \mathcal{P}(S)$, we define $A \leq_i B \Leftrightarrow A \subseteq B$.

Containment With X defined as above, $A \leq_c B \Leftrightarrow A \supseteq B$.

For $\mathcal{F}(X,\mathbb{R}) = \{f \mid f : X \to \mathbb{R}\}$, we can define $f \leq g \Leftrightarrow f(x) \leq g(x) \ \forall x \in X$.

Types of Orderings

- An ordering \leq of X is total or linear if $\forall x, y \in X, x \leq y$ or $y \leq x$.
- An ordering is directed if $\forall x, y \in X \ \exists z \in X \ \text{such that} \ x \leq z \ \text{and} \ y \leq z.$

If X is a totally ordered set, X is directed.

For example, all the following orderings are directed but not total:

$$(\mathbb{N}_0, \leq_D), \ (\mathcal{P}(S), \leq_i), \ (\mathcal{P}(S), \leq_c)$$

Upper/Lower Bounds

- (i) Let (X, \leq) be an ordered set, $A \subseteq X$. A is bounded above if $\exists v \in X$ with $a \leq v \ \forall a \in A$. Such a v is an upper bound.
- (ii) A is bounded below if $\exists \ell \in X$ such that $a \geq \ell \ \forall a \in A$. Such a w is a lower bound.
- (iii) If v is an upper bound of A and $v \in A$, then v is the greatest element of A, or $\max(A) = v$.
- (iv) If ℓ is a lower bound for A and $\ell \in A$, then ℓ is the least element of A, or $\min(A) = \ell$.
- (v) If u is an upper bound for A, and $u \le v$ for all other upper bounds v of A, then u is the least upper bound of A, or $\sup(A) = u$ (for supremum).
- (vi) If ℓ is a lower bound for A, and $\ell \leq g$ for all other lower bounds g of A, then ℓ is the *greatest lower bound* of A, or $\inf(A) = \ell$ (for *infimum*).
- (vii) If A is bounded above and below, then A is bounded.

Well-Ordering Principle

With (\mathbb{N}, \leq_a) , every nonempty $A \subseteq \mathbb{N}$ has a least element.

Examples

Example 1

For $A \subseteq (\mathbb{N}, \leq_a)$, $A = \{2, 3, \dots, 12\}$, we have the following:

Bounded Above? Yes.

Upper Bounds $12, 13, 14, \dots$

Greatest Element 12

Example 2

For $A \subseteq (\mathbb{N}, \leq_D)$, $A = \{2, 3, \dots, 10\}$

Bounded Above? Yes.

Upper Bounds 10!

Greatest Element? No.

Supremum $2^3 \cdot 3^2 \cdot 5 \cdot 7$

 ${\bf Bounded\ Below?\ Yes.}$

Lower Bound 1

Least Element? No.

 ${\bf Infimum} \ 1$

Example 3

For $A \subseteq (\mathcal{P}(S), \leq_i)$, $A = \{A_i\}_{i \in I} \subseteq \mathcal{P}(S)$.

Supremum $\bigcup_{i \in I} A_i$

Infimum $\bigcap_{i \in I} A_i$

Complete Sets

An ordered set (X, \leq) is *complete* if for all $A \subseteq X$ bounded, $\inf(A)$ and $\sup(A)$ exist.

For example, \mathbb{Q} is not complete, as there is not a largest rational number less than $\sqrt{2}$, for example.

Ordering of $\mathbb Z$

$$n \leq_a m \Leftrightarrow \exists k \in \mathbb{N}_0, \ n+k=m$$

This defines a total and complete ordering.

Define $\mathbb{Z}^+ = \{ m \in \mathbb{Z} \mid 0 \leq_a m \}$

Properties of \mathbb{Z}^+

- (i) $m, n \in \mathbb{Z} \Rightarrow m + n \in \mathbb{Z}^+, m \cdot n \in \mathbb{Z}^+$
- (ii) $m \in \mathbb{Z}$, then $m \in \mathbb{Z}^+$ or $-m \in \mathbb{Z}^+$
- (iii) $m, -m \in \mathbb{Z}^+$, then m = 0
- (iv) $m \leq_a n \Leftrightarrow n m \in \mathbb{Z}^+$

Ordering of \mathbb{Z} , \mathbb{Q} , and \mathbb{R}

Recall the ordering of \mathbb{Z} :

$$n \leq_a m \stackrel{\text{def}}{\Longleftrightarrow} \exists k \in \mathbb{N}_0 \text{ with } n+k=m$$

Claim \leq_a is an ordering of \mathbb{Z}

We claim that $\mathbb{Z}^+ = \{ m \in \mathbb{Z} \mid 0 \leq_a m \}$. Thus, $\mathbb{Z}^+ = \mathbb{N}_0$.

Properties of \mathbb{Z}^+

- (i) $m, n \in \mathbb{Z} \Rightarrow m + n \in \mathbb{Z}^+, m \cdot n \in \mathbb{Z}^+$
- (ii) $m \in \mathbb{Z}$, then $m \in \mathbb{Z}^+$ or $-m \in \mathbb{Z}^+$
- (iii) $m, -m \in \mathbb{Z}^+$, then m = 0
- (iv) $m \leq_a n \Leftrightarrow n m \in \mathbb{Z}^+$

Other Properties of $\mathbb Z$

- (1) $n \leq_a m \Leftrightarrow m n \in \mathbb{Z}^+$
- (2) $m \leq_a n$ and $p \leq_a q \Rightarrow m + p \leq_a n + q$
- (3) $m \leq_a n$ and $p \in \mathbb{Z}^+ \Rightarrow pm \leq_a pn$
- (4) $m \leq_a n \Rightarrow -m_a \geq n$
- (5) \leq_a is total.
- (6) If $a_a{>}-$, and $ab_a{\geq}0$, then $b_a{>}0$
- (7) If a > 0 and $ab_a \ge ac$, then $b \ge c$.

Proof of (3):

 $m \leq_a n \Rightarrow \exists k \in \mathbb{N}_0 \text{ with } m+k=n.$ $\Rightarrow pm+pk=pn$ $pk \in \mathbb{N}_0 \text{ by the properties of } \mathbb{Z}^+.$ So, $pm \leq_a pn$

Proof of (5):

Let $m, n \in \mathbb{Z}$. Consider m - n. By (ii), $m - n \in \mathbb{Z}^+$ or $-(m - n) \in \mathbb{Z}^+$. Thus, m - n = k for some $k \in \mathbb{Z}^+$, or $-(m - n) = \ell$ for some $\ell \in \mathbb{Z}^+$. Thus, $n \leq_a m$ in the first case, or $m \leq_a n$ in the second case.

We now want an ordering on Q.

Creating the Rationals

Recall that $Q = \mathbb{Z} \times \mathbb{Z}^* = \{(a, b) \mid a \in \mathbb{Z}, b \in \mathbb{Z}, b \neq 0\}$. Consider the equivalence relation:

$$(a,b) \sim (c,d) \stackrel{\text{def}}{\Longleftrightarrow} ad = bc$$

We will let $\mathbb{Q} = \{[(a,b)] \mid (a,b) \in Q\}$ be the set of all equivalence classes in Q. We write:

$$[(a,b)] = \frac{a}{b}$$

We define addition as follows:

$$\frac{a}{b} + \frac{c}{d} = \frac{ad + bc}{bd}$$

We must check that addition is well-defined: $\frac{a'}{b'} = \frac{a}{b}$ and $\frac{c'}{d'} = \frac{c}{d}$, then $\frac{a'd' + c'b'}{b'd'} = \frac{ad + bc}{bd}$.

We define multiplication as follows:

$$\frac{a}{b} \cdot \frac{c}{d} = \frac{ac}{bd}$$

These operations make \mathbb{Q} a **field**:

Fields

A ring is a nonempty set set R equipped with two binary operations:

- $+: R \times R \to R, (a, b) \mapsto a + b$ ("addition")
- $\cdot: R \times R \to R$, $(a, b) \mapsto a \cdot b$ ("multiplication")

such that the following hold:

- (1) (a+b)+c=a+(b+c)
- (2) $\exists z \in R$ such that $a + z = a = z + a \ \forall a \in R$; there is at most one such z. Set $z = 0_R$.
- (3) $\forall a \in R, \exists b \in R \text{ such that } a+b=0_R=b+a; \text{ there is at most one such } b. \text{ Set } b=-a.$
- $(4) \ \forall a, b \in R, \ a+b=b+a.$
- (5) $(a \cdot b) \cdot c = a \cdot (b \cdot c)$
- (6) $a \cdot (b+c) = a \cdot b + a \cdot c$, $(a+b) \cdot c = a \cdot c + b \cdot c$

The above six rules define a ring. If $(R, +, \cdot)$ satisfies ab = ba, R is a commutative ring.

If there exists $u \in R$ such that $ua = au = a \ \forall a \in R$, R is a unital ring; there is at most one unit. Set $u = 1_R$

An integral domain is a unital, commutative ring such that $ab=0 \Rightarrow a=0 \lor b=0$. For example, \mathbb{Z} is an integral domain. However, $c(\mathbb{R})=\{f:\mathbb{R}\to\mathbb{R}\mid f \text{ continuous}\}$ is a unital, commutative ring, but there exist two functions such that $f,g\neq \mathbf{0}$, but $f\cdot g=\mathbf{0}$.

A field is a unital, commutative ring such that every element has a multiplicative inverse.

$$\forall a \in R, a \neq 0_R, \exists b \in R, \text{ with } ab = 1_R$$

There is only one such b. Set $b = a^{-1}$.

Proof that \mathbb{Q} is a Field:

$$\left(\frac{a}{b}\right)^{-1} = \frac{b}{a}$$

Provided that $\frac{a}{b} \neq 0_{\mathbb{Q}}$.

Additionally, $\mathbb{Z} \stackrel{j}{\hookrightarrow} \mathbb{Q}$, $j(n) = \frac{n}{1}$ is injective.

Ordering of $\mathbb Q$

$$\frac{a}{b} \le_a \frac{c}{d} \Leftrightarrow ad \le_a bc \in \mathbb{Z}$$

Prove that this ordering is well-defined.

Order Embedding

 \leq is a well-defined total ordering of \mathbb{Q} , and $j: \mathbb{Z} \hookrightarrow \mathbb{Q}$, $j(n) = \frac{n}{1}$ is an order embedding.

$$j(n) \le j(m) \Leftrightarrow n \le_a m \in \mathbb{Z}$$

Properties of \mathbb{Q}^+

$$\mathbb{Q}^+ = \{ q \in \mathbb{Q} \mid q \ge 0_{\mathbb{Q}} \}$$

(i)
$$q_1, q_2 \in \mathbb{Q}^+ \Rightarrow q_1 + q_2 \in \mathbb{Q}^+, q_1 q_2 \in \mathbb{Q}^+$$

(ii)
$$q \in \mathbb{Q} \Rightarrow q \in \mathbb{Q}^+ \lor -q \in \mathbb{Q}^+$$

(iii)
$$\pm q \in \mathbb{Q}^+, q = 0$$

(iv)
$$x \le y, !u \le v \Rightarrow x + u \le y + v$$

(v)
$$x \le y$$
, $0 \le z \Rightarrow zx \le zy$

Ordering of \mathbb{R} , cont'd

An **ordered field** is a field F equipped with a total ordering \leq_F such that:

(i) if
$$s \leq_F t$$
, and $x \leq_F y$, then $s + x \leq_F t + y$

(ii) if
$$s \leq_F t$$
 and $0 \leq_F z$, then $zs \leq_F zt$

For example, \mathbb{Q} with its ordering is an ordered field.

Proposition 1: If (F, \leq_F) is an ordered field, we define $F^+ = \{x \in F, x \not \geq 0\}$ with the following properties:

(1)
$$x, y \in F^+ \Rightarrow x + y \in F^+, xy \in F^+$$

(2)
$$x \in F \Rightarrow x \in F^+, -x \in F^+$$

(3)
$$\pm x \in F^+ \Rightarrow x = 0_F$$

Proofs

- (1) Let $x,y\in F^+$. Then, $x\geq 0$ and $y\geq 0$, so by property (i) of an ordered field, $x+y\geq 0+0=0$, so $x+y\in F^+$. Additionally, we have $x\cdot y\geq x\cdot 0=0$, so $xy\in F^+$.
- (2) Let $x \in F$. Since the ordering on F is total, $x \ge 0$ or $0 \ge x$. In the first case, $x \in F^+$. In the second case, we add -x to both sides, so by (i), $-x \ge 0$, so $-x \in F^+$.
- (3) We have $x \ge 0$ and $-x \ge 0$. So $x \ge 0$ and $x + (-x) \ge x + 0$, so $x \ge 0$ and $0 \ge x$. So, x = 0 by antisymmetry.

Note: $x \leq_F y \Leftrightarrow y - x \in F^+$.

Proposition 2: Let F be an ordered field. Then, the following is true:

- (1) $\forall a \in F, a^2 \in F^+$
- (2) $0, 1 \in F^+$
- (3) If $n \in \mathbb{N}$, $n \cdot 1_F = \underbrace{1_F + 1_F + \dots + 1_F}_{n \text{ times}}$

- (4) If $x \in F^+$, and $x \neq 0$, then $x^{-1} \in F^+$
- (5) If xy > 0, then $x, y \in F^+$, or $-x, -y \in F^+$
- (6) If $0 < x \le y$, then $0 < y^{-1} \le x^{-1}$
- (7) If $x \leq y$, then $-y \leq -x$
- (8) $x > 1 \Rightarrow x^2 > x > 1$, and $0 < x < 1 \Rightarrow 0 < x^2 < x < 1$.

Proofs

(1) Let $a \in F$. Then, $a \in F^+$ or $-a \in F^+$.

Case 1 If $a \in F^+$, then by the previous proposition, $a^2 \in F^+$.

Case 2 If $-a \in F^+$, then by the previous proposition, $(-a)(-a) = a^2 \in F^+$.

- (2) $0 \ge 0$, so $0 \in F+$. $1 = 1 \cdot 1 = 1^2 \in F^+$ by the previous result.
- (3) $n \cdot 1_F = \underbrace{1_F + 1_F + \cdots 1_F}_{n \text{ times}} \in F^+$ by the previous proposition.
- (4) Let $x \neq 0, x \in F^+$. Suppose toward contradiction that $x^{-1} \notin F^+$, then $-x^{-1} \in F^+$. Thus, $x \cdot (-x^{-1}) \in F^+$, so $-1 \in F^+$, but $1 \in F^+$, so 1 = 0. \bot
- (5) Let xy>0, meaning $xy\in F^+$. Suppose toward contradiction that x>0 and y<0. So, x>0 and -y>0, so (x)(-y)>0, so $-(xy)\in F^+0$, so xy=0. \bot
- (6) Let $0 < x \le y$. We know $x^{-1} \in F^+$, so $x^{-1}x \le x^{-1}y$. So $1 \le x^{-1}y$. We also know $y \in F^+$, so $y^{-1} \in F^+$. So, $1 \cdot y^{-1} \le x^{-1} \cdot y \cdot y^{-1}$.
- (7) Let $x \leq y$. Then, $0 \leq y x$, so $-y \leq -x$.
- (8) Let $x \ge 1$. Then, $x \cdot x \ge 1 \cdot x \ge 1$.

Order Axiom

 \mathbb{R} is an ordered field. The injection $\mathbb{Q} \hookrightarrow \mathbb{R}$, i(q) = q is an order embedding.

Rational Orderings

Proposition 1: If $a \le b$, then $a \le \frac{1}{2}(a+b) \le b$

Proof

 $2a = a + a \le a + b \le b + b$, all by property (i) of an ordered field.

Therefore, $2a \le a+b \le 2b$. Since $2=1+1 \in \mathbb{R}^+$, $2^{-1} \in \mathbb{R}^+$, so $(2a)/2 \le \frac{1}{2}(a+b) \le (2b)/2$, so $a \le \frac{1}{2}(a+b) \le b$.

Proposition 2: If $a \ge 0$ and $(\forall \varepsilon > 0), a \le \varepsilon$.

Proof

If $a \ge 0$ and $a \ne 0$, then a > 0. So, we have that $\frac{1}{2}a < a$. Let $\varepsilon = \frac{1}{2}a$. We also have that $a \le \varepsilon = \frac{1}{2}a < a$, so a < a. \bot

Arithmetic and Geometric Means

Given $a_1, a_2, \ldots, a_n \in \mathbb{R}^+$:

Arithmetic Mean

$$=\frac{\sum_{i=1}^{n} a_i}{m}$$

Geometric Mean

$$=\sqrt[m]{a_1a_2\cdots a_m}$$

Arithmetic Mean-Geometric Mean Inequality

Let $a, b \geq 0$.

$$(ab)^{1/2} \le \frac{1}{2}(a+b)$$

If $x, y \ge 0$, $x \le y \Leftrightarrow x^2 \le y^2$.

$$0 \le x \cdot x \le x \cdot y \le y \cdot y$$

by property (ii) of ordered fields

Therefore,

$$(ab)^{1/2} \le \frac{1}{2}(a+b)$$

$$ab \le \frac{1}{4}(a^2 + 2ab + b^2)$$

$$4ab \le a^2 + 2ab + b^2$$

$$0 \le a^2 - 2ab + b^2$$

$$0 < (a-b)^2$$

by definition

Challenge: Prove for m.

Remark: The harmonic mean is defined as:

$$\frac{n}{\sum_{i=1}^{n} \frac{1}{a_i}}$$

Bernoulli's Inequality

If $x \ge -1$, then $(1+x)^n \ge 1 + nx$, for any $n \in \mathbb{N}_0$

By induction, we know that for n = 0 and n = 1, this holds.

Assume the inequality holds for some $m \geq 1$.

$$(1+x)^{m+1} = (1+x)^m (1+x)$$

$$\geq (1+mx)(1+x)$$

$$= 1+x+mx+mx^2$$

$$= 1+(m+1)x+mx^2$$

$$\geq 1+(m+1)x$$

by the inductive hypothesis

Cauchy's Inequality

Let $a_1, \ldots, a_n, b_1, \ldots, b_n \in \mathbb{R}$. Then

$$\left| \sum_{j=1}^{n} a_j b_j \right| \le \left(\sum_{j=1}^{n} a_j^2 \right)^{1/2} \left(\sum_{j=1}^{n} b_j^2 \right)^{1/2}$$

In linear algebra language, this is equivalent to $\vec{v} \cdot \vec{w} \leq ||\vec{v}|| \cdot ||\vec{w}||$.

Consider $f: \mathbb{R} \Rightarrow \mathbb{R}$

$$f(x) = \sum_{i=1}^{n} (a_j - b_j x)^2$$

We know that $f(x) \geq 0$ for all $x \in \mathbb{R}$

$$= \sum_{i=1}^{n} (a_j^2 - 2a_j b_j x + b_j^2 x^2)$$

$$= \left(\sum_{j=1}^{n} b_j^2\right) x^2 + \left(\sum_{j=1}^{n} -2a_j b_j\right) x + \sum_{j=1}^{n} a_j^2$$

$$= Ax^2 + Bx + C$$

Therefore, $\Delta = B^2 - 4AC \le 0 \Rightarrow B^2 \le 4AC$

$$\left(-2\sum_{j=1}^{n} a_{j}b_{j}\right)^{2} \leq 4\left(\sum_{j=1}^{n} a_{j}\right)\left(\sum_{j=1}^{n} b_{j}\right)$$
$$\left|\sum_{j=1}^{n} a_{j}b_{j}\right| = \left(\sum_{j=1}^{n} a_{j}\right)^{1/2}\left(\sum_{j=1}^{n} b_{j}\right)^{1/2}$$

As we know from linear algebra, the way we get equality is when $\vec{v} = c\vec{w}$, or that $a_j = cb_j \ \forall j$ for some $c \in \mathbb{R}$.

Triangle Inequality

Given $a_1, \ldots, a_n, b_1, \ldots, b_n \in \mathbb{R}$

$$\left(\sum_{j=1}^{n} (a_j + b_j)^2\right)^{1/2} \le \left(\sum_{j=1}^{n} a_j^2\right)^{1/2} + \left(\sum_{j=1}^{n} b_j^2\right)^{1/2}$$

In linear algebra, this is equivalent to $\|\vec{v} + \vec{w}\| \le \|\vec{v}\| + \|\vec{w}\|$.

$$\sum (a_j + b_j)^2 = \sum a_j^2 + \sum 2a_jb_j + \sum b_j^2$$

$$\leq \sum a_j^2 + 2\left(\sum a_j^2\right)^{1/2} \left(\sum b_j^2\right)^{1/2} + \sum b_j^2 \qquad \text{by Cauchy}$$

$$= \left(\left(\sum a_j^2\right)^{1/2} + \left(\sum b_j^2\right)^{1/2}\right)^2$$

we take square roots to get our end result

Metrics and Norms on \mathbb{R}^n

Consider $|\cdot|: \mathbb{R} \to \mathbb{R}$, defined as follows:

$$|x| := \begin{cases} x, & x \in \mathbb{R}^+ \\ -x, & x \notin \mathbb{R}^+ \end{cases}$$

Theorems about Absolute Value:

(i)
$$|ab| = |a||b|$$

(ii)
$$|a^2| = |a|^2$$

(iii)
$$|-a| = |a|$$

(iv)
$$|a| \in \mathbb{R}^+$$

$$(\mathbf{v}) \ -|a| \le a \le |a|$$

(vi)
$$|a| \le \delta \Rightarrow -\delta \le a \le \delta$$
 for $\delta > 0$

(vii)
$$|a+b| \leq |a| + |b|,\, |a-b| \leq |a| + |b|,\, ||a| - |b|| \leq |a-b|$$

Proofs

Proof of (i)

Case 1: If $a, b \in \mathbb{R}^+$, then |a| = a, and |b| = b, and $ab \in \mathbb{R}^+$, so |ab| = ab

Case 2: If $a, b \notin \mathbb{R}^+$, then |a| = -a, and |b| = -b. Additionally, $(-a)(-b) = ab \in \mathbb{R}^+$, so |ab| = ab. The LHS = ab, and the RHS = ab.

Case 3: $a \in \mathbb{R}^+$, $-b \in \mathbb{R}^+$. Then, |a||b| = (a)(-b) = -ab. Then, since $a(-b) \in \mathbb{R}^+$, $-ab \in \mathbb{R}^+$, so |ab| = -ab. Therefore, the LHS and RHS are equal.

Proof of (vii) Having established that $|a+b| \leq |a| + |b|$, we will show that $||a| - |b|| \leq |a-b|$.

$$|a| = |a - b + b|$$

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

$$|a| - |b| \leq |a - b|$$

Similarly, by exchanging a for b

$$|b| - |a| \le |b - a|$$
$$|b| - |a| \le |a - b|$$

Let t = |a| - |b|. We have shown that

$$\begin{aligned} & \pm t \leq |a-b| \\ -|a-b| \leq t \leq |a-b| \\ & |t| \leq |a-b| \end{aligned}$$