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Cardinality and Countability

Section 1.1: Countable Sets

Definition (Denumerable Set). A set S is denumerable if there exists a function $f: S \to \mathbb{N}$ with f a bijection. We also say S is countably infinite.

Definition (Countable Set). We say S is countable if S is either finite or denumerable.

Theorem (Countability of Unions): If A and B are countable sets, then $A \cup B$ is countable.

Theorem (Countability of Subsets): If $A \subseteq B$, then if B is countable, then A is countable.

Theorem (Union of Finite Sets): If A and B are finite, then $A \cup B$ is finite.

Proof. If A is finite and B has one element, then we show that $A \cup B$ is finite (with two cases).

Afterward, for |B| > 1, we use induction on |B|.

Definition (Finite Set). A set A is finite if there exists a bijection $f: S \to \{1, 2, ..., n\}$ for some $n \in \mathbb{N} = \{0, 1, ...\}$.

We write |A| = n.

Theorem (Disjoint Union of Countable Sets): If A is denumerable, B is finite, and $A \cap B = \emptyset$, then $A \cup B$ is denumerable.

Proof. There exists a bijection $f : A \to \mathbb{N}$ (since A is denumerable), and a bijection $g : B \to \{1, 2, ..., n\}$ for some $n \in \mathbb{N}$ (since B is finite).

We create a new bijection $h : A \cup B \rightarrow \mathbb{N}$ by:

$$h(x) = \begin{cases} g(x) - 1 & x \in B \\ f(x) + n & x \in A \end{cases}.$$

Since $A \cap B = \emptyset$, we know that h is well-defined.

Now, we must show that h is a bijection.

Suppose h(x) = h(y).

Case 1: If $x, y \in B$, then h(x) = g(x) - 1, and h(y) = g(y) - 1, meaning g(x) - 1 = g(y) - 1, meaning g(x) = g(y). Since g is a bijection, x = y.

Case 2: If $x, y \in A$, a similar argument yields that x = y

Case 3: Without loss of generality, let $x \in A$ and $y \in B$. If $x \in A$, then h(x) = f(x) + n and h(y) = g(y) - 1. Thus, f(x) + n = g(y) - 1. However, since $f(x) + n \ge n$ and $0 \le g(y) - 1 \le n - 1$. Thus, we get that $0 \le n \le n - 1$, which is a contradiction.

Thus, we have shown that h is injective.

Theorem (Cartesian Product of Natural Numbers): $\mathbb{N} \times \mathbb{N}$ is denumerable.

Proof. We consider $\mathbb{N} \times \mathbb{N}$ as

$$\mathbb{N} \times \mathbb{N} = \mathbb{N} \times \{0\} \cup \mathbb{N} \times \{1\} \cup \cdots,$$

$$\mathbb{N} \times \{0\} : (0,0) \quad (1,0) \quad (2,0) \quad (3,0) \quad \cdots$$

$$\mathbb{N} \times \{1\} : (0,1) \quad (1,1) \quad (2,1) \quad (3,1) \quad \cdots$$

$$\mathbb{N} \times \{2\} : (0,2) \quad (1,2) \quad (2,2) \quad (3,2) \quad \cdots$$

$$\mathbb{N} \times \{3\} : (0,3) \quad (1,3) \quad (2,3) \quad (3,3) \quad \cdots$$

$$\vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots$$

Then, we can find an (informal) bijection as follows:

$$\mathbb{N} \times \{0\} : (0,0)^{-0} (1,0)^{-2} (2,0)^{-5} (3,0)^{-9} \cdots$$
 $\mathbb{N} \times \{1\} : (0,1)^{-1} (1,1)^{-4} (2,1)^{-8} (3,1) \cdots$
 $\mathbb{N} \times \{2\} : (0,2)^{-3} (1,2)^{-7} (2,2) (3,2) \cdots$
 $\mathbb{N} \times \{3\} : (0,3)^{-6} (1,3) (2,3) (3,3) \cdots$
 $\vdots \vdots \vdots \vdots \vdots \vdots \cdots$

We can also find a bijection $P : \mathbb{N} \times \mathbb{N} \to \mathbb{N}$, with

$$P(x,y) = \frac{(x+y)(x+y+1)}{2} + x$$

A fun challenge is to prove that P is a bijection.

Theorem (Countability of the Rationals): \mathbb{Q} is denumerable.

Theorem (Countability of the Integers): The set \mathbb{Z} is denumerable.

Proof. Let $f: \mathbb{Z} \to \mathbb{N}$ be defined by

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

Definition (Cardinality). We say two sets, A and B, have the same cardinality if there exists a bijection $f: A \to B$.

Theorem (Finite Subset Cardinality): If $m, n \in \mathbb{N}$ and $m \neq n$, then $\{1, 2, ..., m\}$ and $\{1, 2, ..., n\}$ do not have the same cardinality.

Theorem (Infinitude of the Natural Numbers): N is not finite.

Example. If $A \subseteq B$ and |A| = |B|, then both A and B are infinite.

In order to prove this, we need to show that every injection from a finite set to itself is a bijection.

Section 1.2

Definition (Uncountable Set). A set is uncountable if it is not countable.

Theorem (Uncountability of \mathbb{R}): \mathbb{R} is uncountable.

Proof. For all $x \in \mathbb{R}$, and for all $j \in \mathbb{N}$, we define $[x]_j$ to denote the j + 1-th digit after the decimal point in the decimal expansion of x.

For example, $[\pi]_0 = 1$, $[\pi]_1 = 4$, etc.

Let $f : \mathbb{N} \to \mathbb{R}$. We will show that f is not surjective.

Let $y \in [0,1) \subseteq \mathbb{R}$ defined by $\forall j \in \mathbb{N}$,

$$[y]_j = \begin{cases} 0 & [f(j)]_j = 1\\ 1 & [f(j)]_j \neq 1 \end{cases}$$

We claim that $y \notin f(\mathbb{N})$. We will show that $\forall j \in \mathbb{N}$, $f(j) \neq y$.

We can see that if $[f(j)]_j = 1$, then $[y]_j = 0$. Similarly, if $[f(j)]_j \neq 1$, then $[y]_j = 1$. Either way, $[f(j)]_j \neq [y]_j$ for all $j \in \mathbb{N}$.

Remark: The above proof is an example of a diagonalization proof. It can be imagined as

Note: A substantial problem that we might need to deal with is that a real number does not necessarily have a unique decimal representation. For instance, $3.999 \cdots = 4.000 \ldots$

In order to resolve this issue, we can default to the option with trailing 0 over trailing 9.

Definition (Power Set). The power set of a set S is

$$P(S) = \{A \mid A \subseteq S\}.$$

Theorem (Power Set Surjection): Let $f: S \to P(S)$. Then, f is not surjective.

Proof. Let $T = \{x \in S \mid x \notin f(x)\}$. Then, $T \notin f(S)$.

Let $y \in S$. We want to show that $f(y) \neq T$. Suppose toward contradiction that f(y) = T. Then, if $y \in T$, then $y \in f(y)$, which implies that $y \notin T$.

If $y \notin T$, then $y \notin f(y)$, which implies that $y \in T$.

Thus, it cannot be the case that f(y) = T.

Definition (Cardinality Comparison). Let A and B be sets. Then, we write $card(A) \le card(B)$ if there exists an injective map $f : A \hookrightarrow B$.

We write card(A) < card(B) if there exists an injection $f : A \hookrightarrow B$ but no bijection.

Example (Cardinality of the Power Set). For every set,

$$card(S) < card(P(S))$$
.

(1) We know that $card(S) \le card(P(S))$, defining $f : S \hookrightarrow P(S)$, $f(a) = \{a\}$, since if f(x) = f(y), then $\{x\} = \{y\}$, meaning $x \in \{y\}$, so x = y.

In the case of $f: \emptyset \to {\emptyset}$, we define $\emptyset = f \subseteq \emptyset \times {\emptyset}$.

(2) Since there exists no bijection $f: S \to P(S)$, it is the case that $card(S) \neq card(P(S))$.

Example (Decimal Expansion). We know that for some decimal expansion

$$3.14159... = 3 + \frac{1}{10} + \frac{4}{100} + \cdots$$
$$= \sum_{i=0}^{\infty} \frac{n_i}{10^{i}},$$

with $0 \le n_i \le 9$ for $i \ge 1$.

However, we can also write any real number as

$$\sum_{i=0}^{\infty} \frac{n_i}{3^i}$$

with $0 \le n_i \le 2$ for all $i \ge 1$.

Example (Finite Strings). Let S be the set of all finite strings of 0 and 1. S is countable.

Proof 1: We define $f: S \to \mathbb{N}$ by, for a string $x \in S$, x starts with n_1 zeroes, then has n_2 ones, then n_3 zeroes, etc. We define $f(x) := 2^{n_1} \times 3^{n_2} \times 5^{n_3} \times 7^{n_4} \times 11^{n_5} \cdots$, or

$$f(x) = \prod_{i=1}^{\infty} p_{i}^{n_{i}},$$

where p_i denotes the ith prime number. We can see that f is an injection.

Since S is infinite (proof omitted), we can see that f(S) is also infinite.^I Since f(S) is an infinite subset of \mathbb{N} , f(S) is denumerable, meaning there exists a bijection $q:f(S)\to\mathbb{N}$. Therefore, we have $q\circ f:S\to\mathbb{N}$ is a bijection, meaning S is denumerable.

If f(S) is finite, then there exists a bijection $g : f(S) \to \{1, ..., n\}$. Composing g and f, we find S is finite as $g \circ f|_S$ is a bijection.

Proof 2: List the elements of S by length and lexicographic order: short strings come before long strings, and 0s come before 1s.

Rank	String
0	0
1	1
2	00
3 4	01
4	10
5	11
:	:

This pattern yields a systematic way to map S to the natural numbers.

Proof 3: We can see that

$$S = \bigcup_{i=1}^{\infty} S_i,$$

where S_i is the set of all strings of length i, each of which contains 2^i elements.

Since each S_i is finite, and $S_i \cap S_j = \emptyset$ (by definition). Thus, S is a countable union of pairwise disjoint countable sets, so S is countable.

Example (All Possible Writings). Let W be the set of all possible writings in English. We let W_n denote the writing with n characters. Then,

$$W = \bigcup_{n=1}^{\infty} W_n,$$

which is a countable union of disjoint finite sets, which is countable.

Similarly, we can list all the writings by length and lexicographic order.

This result implies that "almost all" real numbers, in a sense, are unable to be described.

Section 1.3: Cantor-Schröder-Bernstein Theorem

Example. If we have $|A| \le |B|$ and $|B| \le |A|$, it does not necessarily imply |A| = |B|.

This is because the \leq in the cardinality comparison implies there exist injections $f: A \hookrightarrow B$ and $g: B \hookrightarrow A$, not that the cardinalities are necessarily "less than or equal to" each other.

However, at the same time, this fact is true — this is what is known as the Cantor–Schröder–Bernstein Theorem.

Theorem (Cantor–Schröder–Bernstein): Let $f: C \hookrightarrow D$ and $g: D \hookrightarrow C$ be injective maps. Then, |C| = |D|.

An Informal Proof Sketch. Consider C to be a set of cats and D to be a set of dogs. Every cat chases a dog, and every dog chases a cat, with different cats chasing different dogs and vice versa.

There are four potential arrangements:

- (1) A set of cats and dogs are chasing each other in a circle.
- (2) A chain of dogs chasing cats that starts with a dog.

- (3) A chain of cats chasing dogs that starts with a cat.
- (4) An endless chain of cats chasing dogs with no discernible start or end point.

These four cases create a bijection from C to D:

- (1) Pair each cat with the dog that it is chasing.
- (2) Pair each cat with the dog that it is chasing.
- (3) Pair each cat with the dog that is chasing it.
- (4) Pair each cat with the dog that it is chasing.

A More Formal Proof Sketch. For $C = \{c_i\}_{i \in I}$ and $D = \{d_i\}_i$, we have four types of sequences.

- (i) Circular sequence: for some $m \in \mathbb{N}$, there exist c_1, \ldots, c_m and d_1, \ldots, d_m such that $f(c_i) = d_i$ and $g(d_i) = c_{i+1}$, where $c_{m+1} = c_1$.
- (ii) Cat sequence: there is c_1, c_2, \ldots and d_1, d_2, \ldots such that $f(c_i) = d_i$ and $g(d_i) = c_{i+1}$.
- (iii) Dog sequence: there is c_1, c_2, \ldots and d_1, d_2, \ldots such that $f(c_i) = d_{i+1}$ and $g(d_i) = c_i$.
- (iv) Bi-infinite sequence: $\{c_i\}_{i\in\mathbb{Z}}$ and $\{d_i\}_{i\in\mathbb{Z}}$ such that $f(c_i) = d_i$ and $g(d_i) = c_{i+1}$.

Claim 1: For every $c \in C$, c is in exactly one sequence that is either a circular sequence, a cat sequence, a dog sequence, or a bi-infinite sequence.

We define our bijection $h: C \rightarrow D$ by

$$h(c) = \begin{cases} g^{-1}(c) & c \text{ in a dog sequence} \\ f(c) & else \end{cases}.$$

Claim 2: h is well-defined.

Claim 3: h is a bijection.

Theorem: For every set A, B, either $|A| \le |B|$ or $|B| \le |A|$.

In order to prove this, we need the axiom of choice.

Example (Cardinality of the Reals). Recall that $|\mathbb{N}| < |P(\mathbb{N})|$ and $|\mathbb{N}| < |\mathbb{R}|$. According to the previous theorem, it is the case that either $|P(\mathbb{N})| \le |\mathbb{R}|$ or $|\mathbb{R}| \le |P(\mathbb{N})|$.

In particular, $|P(\mathbb{N})| = |\mathbb{R}|$.

An Informal Proof. Let S be the set of all functions $f : \mathbb{N} \to \{0,1\}$. We will show that $|S| = |P(\mathbb{N})|$ and $|S| = |\mathbb{R}|$. This will show that $|P(\mathbb{N})| = |\mathbb{R}|$ (by composing bijections).

To show that $|S| = |P(\mathbb{N})|$, define a subset of \mathbb{N} by the support^{II} of some element of S. This is a bijection between $P(\mathbb{N})$ and S.

To show $|S| = |\mathbb{R}|$, we place a decimal point in front of the string, and consider it as a real number in base 2, which yields a bijection between S and [0,1].

Next, we show that |[0,1]| = |(0,1)|.

Finally, we show that $|(0,1)| = \mathbb{R}$. Take $f:(0,1) \to \mathbb{R}$ to be $\cot(\pi x)$ — or $\tan(\pi x - \pi/2)$. These are bijections from (0,1) to \mathbb{R} .

^{II}The elements that f does not map to 0 for some $f \in S$.

Definition (Continuum Hypothesis). We are aware that

$$|\mathbb{N}| < |\mathbb{R}| = |P(\mathbb{N})|.$$

The continuum hypothesis states that there exists no set S such that

$$|\mathbb{N}| < |S| < |\mathbb{R}|$$
.

The continuum hypothesis is independent of the ZFC axioms. III

Exercise (Challenge Problem). Let $T = \{(a_0, a_1, a_2, \dots) \mid a_i \in \mathbb{N}; \text{ finitely many nonzero } a_i\}$. Is T countable? We also write

$$\mathsf{T} = \bigoplus_{i=0}^{\infty} \mathbb{N}.$$

Axiomatic Set Theory

Question. Is there a set A such that $A \in A$?

Answer. Yes! There is the set $\{\cdots\}$, which contains infinitely many sets in itself. Additionally, there is the set $A = \{x \mid x \text{ is a set}\}.$

Example (Russell's Paradox). Consider the set

$$R = \{x \mid x \notin x\}.$$

The question is if $R \in R$. However, this cannot be true, because if $R \in R$, then $R \notin R$ and vice versa.

Axioms of Set Theory

We cannot just say

$$S = \{x \mid x \text{ is blah}\},\$$

as evidenced by Russell's paradox. We need to carefully construct rules to create a rigorous description of formal set theory.

Axiom (Existence): The existence axiom states that there exists a set:

$$\exists \alpha (\alpha = \alpha).$$

Axiom (Empty Set): The empty set axiom states that there exists a set with no elements:

$$\exists \alpha \, \forall x \, (x \notin \alpha)$$
.

Axiom (Pairing): The pairing axiom states that, given any sets a and b, there is a set c such that the only elements of c are a and b:

$$\forall a \ \forall b \ \exists c \ \forall x \ (x \in c \Leftrightarrow x = a \lor x = b)$$

Axiom (Extensionality): The axiom of extensionality states that if two sets have the same elements, they are the same sets:

$$\forall a \ \forall b \ (\forall x \ (x \in a \Leftrightarrow x \in b) \Rightarrow a = b)$$

Question. What is a set?

IIIZermelo-Fraenkel Axioms with the Axiom of Choice.

Answer. The unsatisfying answer is that "set" and "element" have no meaning *per se*. The main reason we define these axioms is to define relationships between objects (rather than objects themselves).

Example. We want to prove that for every set b, there exists a set {b}.

Symbolically, we want to show

$$\forall b \exists c \forall x (x \in c \Leftrightarrow x = b).$$

In particular, we can see that, in the pairing axiom, there is no requirement that a and b be distinct. Therefore, we can use the pairing axiom of a = b and b = b. Therefore, the pairing axiom becomes

$$\forall b \ \forall b \ \exists c \ \forall x (x \in c \Leftrightarrow x = b \lor x = b),$$

which reduces to

$$\forall b \exists c \forall x (x \in c \Leftrightarrow x = b).$$

In particular, if $b = \{\}$ in the previous example, then the pairing axiom implies the uniqueness of the empty set. We will denote $\{\} = \emptyset$. We can create a tower

entirely consisting of the empty set.

Axiom (Union): The axiom of union states that if a and b are sets, there exists a set c whose elements are either elements of a or elements of b, and every element of a is in c and every element of b is in c:

$$\forall a \ \forall b \ \exists c \ \forall x \ (x \in c \Leftrightarrow x \in a \lor x \in b)$$

Definition. The string $a \subseteq b$ is shorthand for

$$\forall x (x \in a \Rightarrow x \in b).$$

Axiom (Power Set): The power set axiom states that for all a, there is a set b such that all elements of b are subsets of a and all subsets of a are contained in b:

$$\forall a \exists b \forall y (y \in b \Leftrightarrow y \subseteq a).$$

Definition. We let (a, b) be shorthand for the set

$$\{a, \{a, b\}\}.$$

Exercise. If $\{a, \{a, b\}\} = \{c, \{c, d\}\}\$, it is the case that a = c and b = d.

Recall that

$$c = \{x \mid x \text{ is blah}\}\$$

is a problematic definition of a set. However, if a is a set, we can define

$$c = \{x \mid x \in a \land x \text{ is blah}\},\$$

which does not cause any contradictions. The following axiom schema formalizes this fact.

Axiom (Comprehension schema): The comprehension schema says that, given any formula $\varphi(x)$, in which x is a free variable, there exists a set c whose elements are those in α that satisfy φ :

$$\forall a \exists c \forall x (x \in c \Leftrightarrow x \in a \land \varphi(x)).$$

Remark: There are infinitely many axioms in the comprehension schema, one for each formula φ . This is why it is known as a schema rather than an axiom.

Remark: Since we can specify a formula $\varphi(x): x \neq x$, the comprehension schema obviates the empty set axiom.

Example (Some Logic). An example of a formula is $\forall p \ \exists q(p \Rightarrow q)$.

In the formula $\exists q \ (p \Rightarrow q)$, we say p is a free variable.

The main symbols in logic are \land , \lor , \neg , \Rightarrow , \Leftrightarrow , () (the symbols that make up propositional logic), as well as \forall , \exists (which form the basis of first-order logic).

In propositional logic, the only two symbols that are needed are \land and \neg (or \lor and \neg). IV

When we get to set theory, the last symbol we need is \in .

We can build larger formulae by substituting formulae into other formulae.

Example (Using the Comprehension Schema). Let $\phi(x)$: $\exists y (y \in X)$. This is an axiom:

$$\forall a \exists b \ \forall x \ (x \in b \Leftrightarrow x \in a \land \exists y \ (y \in x))$$

In particular, this axiom is equivalent to saying

$$\forall \alpha \, \exists b \text{ s.t. } b = \{x \in \alpha \mid x \neq \emptyset\}.$$

Axiom (Union): The union axiom states that for a collection of sets T, there is a union of the sets, $a = \bigcup T$.

$$\forall t \exists a \forall x (x \in a \Leftrightarrow \exists y (y \in t \land x \in y)).$$

Alternatively, we can say

$$\forall t \ \alpha = \{x \mid x \in \text{ some element of } t\}$$

is a set.

Axiom (Infinity): There exists an infinite set.

$$\exists \alpha (\emptyset \in \alpha \land \forall x (x \in \alpha \Rightarrow x \cup \{x\} \in \alpha))$$

Remark: To see that this set, a has an element, Ø. Thus,

$$\alpha = \{\emptyset, \{\emptyset\}, \{\emptyset, \{\emptyset\}\}, \{\emptyset, \{\emptyset, \{\emptyset\}\}\}\}, \dots\}$$

We define $0 = \emptyset$, $1 = \{\emptyset, \{\emptyset\}\}\$, etc. Thus, the axiom of infinity defines the natural numbers.

Axiom (Regularity): There is no infinite chain of the form

$$\cdots \in d \in c \in b \in a$$
.

$$\forall s \exists x (s = \emptyset \lor s \neq \emptyset \Rightarrow (x \in s \land x \cap s = \emptyset))$$

Remark: The existence of this axiom is meant to obviate the case where we imagined a set α with $\alpha \in \alpha$.

Definition (Function-like Formula). Let $\psi(x, y)$ be a formula with x, y free variables such that $\forall x, y, z, \psi(x, y) \land \psi(x, z) \Rightarrow y = z$.

Axiom (Replacement Schema):

$$\forall a \exists b \ \forall x (x \in b \Leftrightarrow \exists y (y \in a \land \psi(x,y)))$$

^{IV}In computers, the only gate that is necessary is the NAND gate.

Remark: It is possible to prove the comprehension schema from the replacement schema.

The axioms that we have discussed so far are known as the Zermelo-Fraenkel axioms.

Question. If A and B are nonempty, is it the case that $A \times B \neq \emptyset$

Answer. This is true. There exists $a \in A$ and $b \in B$ such that $(a, b) \in A \times B$. This can be proven using the ZF axioms.

Question. If $A_1, A_2, ..., \neq \emptyset$, then is $A_1 \times A_2 \times ... \neq \emptyset$?

Answer. This requires the axiom of choice.

Axiom (Choice): If T is a collection of sets, $\exists b$ such that $\forall a \in T$, $a \cap b \neq \emptyset$.

$$\forall t \,\exists b \,(\forall a \,(a \in t \Rightarrow \exists x \,(x \in a \land x \in b))).$$

Remark: We define $x \in (a \cap b)$ as shorthand for $x \in a \land x \in b$.

Remark: The axiom of choice is controversial.

Remark: The axiom of choice entails certain counterintuitive results, such as the Banach–Tarski paradox^V and the existence of non-measurable sets.

The Banach–Tarski paradox states that for any two bounded subsets of \mathbb{R}^3 with nonempty interior, one of the sets can be partitioned into finitely many subsets, with certain isometries applied to said partition, and reconstituted into the second set.

^vHey, one of the topics for my Honors thesis is on this.