Notes and exercises from Set Theory

John Peloquin

Introduction

This document contains notes and exercises from [1].

Chapter 1

Exercise (1.2). There is no set *X* such that $P(X) \subset X$.

Proof. By the axiom of regularity (1.8), X is \in -minimal in $\{X\}$, so $X \notin X$ and hence $P(X) \notin X$.

Exercise (1.3). If *X* is inductive, then the set $\{x \in X \mid x \subset X\}$ is inductive. Hence *N* is transitive and for each $n \in N$, $n = \{m \in N \mid m < n\}$.

Proof. Let $S = \{x \in X \mid x \subset X\}$. By inductivity of X, $\emptyset \in S$, and if $x \in S$, then $x \cup \{x\} \in S$, so S is inductive. Taking X = N, it follows that S = N since N is the smallest inductive set. Hence $n \in N$ implies $n \subset N$, so N is transitive and $n = \{m \in N \mid m < n\}$. □

Remark. We proved transitivity of N "by induction" on N: $0 \subseteq N$ and if $n \subseteq N$ then $n+1 \subseteq N$, so $n \subseteq N$ for all $n \in N$. The following exercises are similar.

Exercise (1.4). If X is inductive, then the set $\{x \in X \mid x \text{ is transitive}\}$ is inductive. Hence every $n \in N$ is transitive.

Proof. The class C of transitive sets is inductive. Indeed, \emptyset is transitive, and if x is transitive then $x \cup \{x\}$ is transitive since $y \in x \cup \{x\}$ implies $y \subset x \subset x \cup \{x\}$. It follows that $\{x \in X \mid x \text{ is transitive}\} = X \cap C$ is inductive since the intersection of two inductive classes is inductive. Taking X = N, it follows as above that every $n \in N$ is transitive.

Exercise (1.5). If *X* is inductive, then the set $\{x \in X \mid x \text{ is transitive and } x \notin x\}$ is inductive. Hence $n \notin n$ and $n \neq n+1$ for all $n \in N$.

Proof. The class $C = \{x \mid x \text{ is transitive and } x \notin x\}$ is inductive. Indeed, $\emptyset \in C$. If $x \in C$, then $x \cup \{x\}$ is transitive (by inductivity of the class of transitive sets). Also $x \cup \{x\} \notin x$, lest $x \cup \{x\} \subset x$ by transitivity of x and hence $x \in x$ —contradicting $x \notin x$. Similarly $x \cup \{x\} \neq x$. Therefore $x \cup \{x\} \notin x \cup \{x\}$. So $x \cup \{x\} \in C$, and C is inductive. It follows as above that $X \cap C$ is inductive, and taking X = N that $n \notin n$ and hence $n \neq n+1$ for all $n \in N$. □

Remark. In order to prove that $n \notin n$ for all $n \in N$ by induction on N, we "loaded the induction hypothesis" with transitivity.

Exercise (1.6). If X is inductive, then the set $\{x \in X \mid x \text{ is transitive and regular}\}$ is inductive, where a set x is called *regular* if every nonempty subset of x has an ϵ -minimal element.

Proof. The class $C = \{x \mid x \text{ is transitive and regular}\}$ is inductive. Indeed, $\emptyset \in C$. If $x \in C$, then $x \cup \{x\}$ is transitive. If $y \subset x \cup \{x\}$ is nonempty, let $z = y - \{x\} \subset x$. If $z = \emptyset$, then $y = \{x\}$, and x is ∈-minimal in y by regularity of x. If $z \neq \emptyset$ and t is ∈-minimal in x, then $x \notin t$ by transitivity and regularity of x, so t is ∈-minimal in y. Therefore $x \cup \{x\}$ is regular. So $x \cup \{x\} \in C$, and C is inductive. It follows as above that $X \cap C$ is inductive.

Remark. Taking X = N it follows as above that every $n \in N$ is regular.

Exercise (1.7). Every nonempty $X \subset N$ has an \in -minimal element.

Proof. Choose $n \in X$. If n is not ϵ -minimal in X, then $n \cap X$ is a nonempty subset of n, which has an ϵ -minimal element m (Exercise 1.6). By transitivity of n (Exercise 1.4), m is ϵ -minimal in X.

Exercise (1.8). If *X* is inductive, then the set $\{x \in X \mid x = \emptyset \text{ or } \exists y(x = y \cup \{y\})\}$ is inductive. Hence for all $n \in \mathbb{N}$, n = 0 or n = m + 1 for some $m \in \mathbb{N}$.

Proof. The class $C = \{x \mid x = \emptyset \text{ or } \exists y(x = y \cup \{y\})\}$ is obviously inductive, so $X \cap C$ is inductive. Taking X = N, the rest follows, with $m \in N$ by transitivity of N (Exercise 1.3). □

Exercise (1.9). Let $A \subset N$ be such that $0 \in A$, and if $n \in A$ then $n + 1 \in A$. Then A = N.

Proof. A is inductive, so A = N since N is the smallest inductive set.

Alternately, if $A \neq N$, let m be \in -minimal in N-A (Exercise 1.7). Then $m \neq 0$, and $m \neq n+1$ for any $n \in N$, which is impossible (Exercise 1.8).

Exercise (1.10). Each $n \in \mathbb{N}$ is T-finite.

Proof. By induction on N. First, n = 0 is T-finite since $P(\emptyset) = \{\emptyset\}$ and \emptyset is \subseteq maximal in $\{\emptyset\}$. If n is T-finite, suppose $X \subseteq P(n \cup \{n\})$ is nonempty. Let

$$X' = \{ u - \{ n \} \mid u \in X \}$$

Then $X' \subset P(n)$ is nonempty and has a \subset -maximal element $u - \{n\}$ for some $u \in X$ by T-finiteness of n, where we may assume $n \in u$ if $u \cup \{n\} \in X$. We claim u is \subset -maximal in X. Indeed, if $v \in X$ and $u \subset v$, then $u - \{n\} \subset v - \{n\}$, so $u - \{n\} = v - \{n\}$ by \subset -maximality of $u - \{n\}$ in X', so u = v by the assumption about u. Therefore n + 1 is T-finite.

Exercise (1.11). *N* is T-infinite. In fact, $N \subset P(N)$ has no \subset -maximal element.

Proof. We know $N \subset P(N)$ by transitivity of N (Exercise 1.3), and for all $n \in N$ we have $n \subset n+1 \in N$ but $n \neq n+1$ (Exercise 1.5).

Remark. If A is T-finite and $\pi: A \to B$ is surjective (onto), then B is T-finite.

Proof. By pullback. If $X \subset P(B)$ is nonempty, let

$$X_{-1} = \pi_{-1}(X) = \{ u_{-1} = \pi_{-1}(u) \mid u \in X \}$$

Then $X_{-1} \subset P(A)$ is nonempty and has a \subset -maximal element u_{-1} for some $u \in X$ by T-finiteness of A. We claim u is \subset -maximal in X. Indeed, if $v \in X$ and $u \subset v$, then $u_{-1} \subset v_{-1}$, so $u_{-1} = v_{-1}$ by \subset -maximality of u_{-1} in u_{-1} , so u = v by surjectivity of u. Therefore u is T-finite.

Exercise (1.12). Every finite set is T-finite.

Proof. By definition, every finite set is the image of a T-finite natural number (Exercise 1.10), so is T-finite by the previous remark.

Alternately, if S is T-infinite, choose $X \subset P(S)$ nonempty with no \subset -maximal element. By induction on N, for each $n \in N$ there is a properly ascending chain $u_0 \subset \cdots \subset u_n \subset S$ of length n+1 in X, and hence an injection $n \to S$ sending $m \in n$ into $u_{m+1} - u_m$. If S had k elements for some $k \in N$, there would then be an injection $k+1 \to k$, which is impossible by an easy induction on k. Therefore S is infinite.

Exercise (1.13). Every infinite set is T-infinite.

Proof. If *S* is infinite, let *X* be the set of finite subsets of *S*. Clearly *X* is nonempty since $\emptyset \in X$. Also *X* has no \subset -maximal element. Indeed, if $u \in X$ then there is $s \in S - u$ since *S* is infinite, and $u \cup \{s\}$ is finite (if *u* has *k* elements, then $u \cup \{s\}$ has k + 1 elements), so $u \subset u \cup \{s\} \in X$ where the inclusion is proper. Therefore *S* is T-infinite. □

Remark. The previous two exercises show that (Cantor) finiteness is equivalent to Tarski finiteness in ZF.

Chapter 2

Remark. In (2.1), < is actually a *well-ordering* on *Ord.* Indeed, if $C \subset Ord$ is a nonempty class of ordinals and $\alpha \in C$ is not \in -minimal in C, then $\alpha \cap C$ is a nonempty subset of α which has an \in -minimal element β . By transitivity of α , β is \in -minimal in C.

This observation provides an alternative proof that Ord is a proper class: if Ord were a set, then because it is transitive and strictly well-ordered by \in , it would be an ordinal, and hence $Ord \in Ord$ —contradicting strictness.

Remark. In (2.13), an ordinal is "finite" if and only if it is a "finite ordinal". In fact, if α is not a "finite ordinal" then $\omega \subset \alpha$, and it follows by induction on n that there is no surjection $n \to \omega$ (every function $n \to \omega$ is bounded), hence there is no surjection $n \to \alpha$, so α is not "finite". The converse is trivial.

Exercise (2.2). α is a limit ordinal if and only if $\beta < \alpha$ implies $\beta + 1 < \alpha$ for all β .

Proof. If α is a limit ordinal and $\beta < \alpha$, then $\beta + 1 \le \alpha$ (2.5) and $\beta + 1 \ne \alpha$, so $\beta + 1 < \alpha$. If α is not a limit ordinal, then $\beta + 1 = \alpha$ for some $\beta < \alpha$.

Remark. It follows that α is a nonzero limit ordinal if and only if it is inductive.

Exercise (2.3). If *X* is inductive, then $X \cap Ord$ is inductive. *N* is the least nonzero limit ordinal, where $N = \bigcap \{X \mid X \text{ inductive}\}.$

Proof. Clearly *Ord* is inductive, so $X \cap Ord$ is inductive since the intersection of two inductive classes is inductive. Taking X = N, it follows that $N \subset Ord$, and since N is also transitive, N is an ordinal. By the previous remark, N is the least nonzero limit ordinal.

Exercise (2.4). (Without the axiom of infinity.) Let ω be the least nonzero limit ordinal, if it exists, or *Ord* otherwise. The following are equivalent:

- (i) There exists an inductive set.
- (ii) There exists an infinite¹ set.
- (iii) ω is a set.

Proof. (i) \iff (iii): The smallest inductive set is the least nonzero limit ordinal (Exercise 2.3).

- (iii) \implies (ii): ω is infinite (Exercises 1.11–2).
- (ii) \implies (i): For any finite set A, let |A| denote the least $n \in \omega$ in bijective correspondence with A (the "number of elements" in A). If X is infinite, let

$$S = \{ |A| \mid A \subset X \text{ finite} \}$$

Note *S* is a set by replacement, and *S* is inductive. Indeed, $0 \in S$ since $\emptyset \subset X$ and $|\emptyset| = 0$. If $n \in S$ and $A \subset X$ with |A| = n, then there must exist $x \in X - A$ since *X* is infinite, and $|A \cup \{x\}| = n + 1 \in S$.

Remark. This exercise shows that (i)–(iii) are equivalent forms of the axiom of infinity in ZF.

Exercise (2.5). If W is a well-ordered set, then there is no sequence $\langle a_n \mid n \in \mathbb{N} \rangle$ in W such that $a_0 > a_1 > \cdots$.

Proof. If there were such a sequence, then $\{a_n \mid n \in N\}$ would be a nonempty subset of W with no least element, contradicting well-ordering.

Exercise (2.6). There are arbitrarily large limit ordinals.

Proof. Given α , let $\beta = \alpha + \omega$. Clearly $\beta > \alpha$. If $\gamma < \beta$, then either $\gamma < \alpha$, in which case $\gamma + 1 < \alpha + 1 < \beta$, or $\gamma \ge \alpha$, in which case $\gamma = \alpha + n$ for some $n \in \omega$ (Lemma 2.25), so $\gamma + 1 = \alpha + n + 1 < \beta$. Thus β is a limit ordinal (Exercise 2.2). \square

Remark (Chain rule). If $f,g: Ord \to Ord$ are nondecreasing and continuous, then so is $f \circ g$. If f and g are normal, then so is $f \circ g$.

¹In this exercise, a set is *finite* if it is in bijective correspondence with some n ∈ ω and *infinite* otherwise, even if ω = Ord.

Proof. If $\alpha < \beta$, then $g(\alpha) \le g(\beta)$, so $f(g(\alpha)) \le f(g(\beta))$. Let α be a nonzero limit ordinal. Clearly $f(g(\alpha)) \ge \lim_{\xi \to \alpha} f(g(\xi))$. If $g(\alpha) = g(\xi')$ for some $\xi' < \alpha$, then $f(g(\alpha)) = f(g(\xi')) \le \lim_{\xi \to \alpha} f(g(\xi))$. Otherwise, $g(\alpha)$ is a limit ordinal. Indeed, $g(\alpha) = \lim_{\xi \to \alpha} g(\xi)$ by continuity of g, so if $\beta < g(\alpha)$, then $\beta < g(\xi)$ for some $\xi < \alpha$, and hence $\beta + 1 \le g(\xi) < g(\alpha)$. But then $f(g(\alpha)) = \lim_{\xi \to g(\alpha)} f(\xi)$ by continuity of g. If $g(\alpha) = \lim_{\xi \to g(\alpha)} f(\xi)$ by continuity of $g(\alpha) = \lim_{\xi \to g(\alpha)} f(\xi)$. Therefore again $g(\alpha) = \lim_{\xi \to g(\alpha)} f(\xi)$ and $g(\alpha) = \lim_{\xi \to g(\alpha)} f(\xi)$. Therefore again $g(\alpha) = \lim_{\xi \to g(\alpha)} f(\xi)$ and $g(\alpha) = \lim_{\xi \to g(\alpha)} f(\xi)$ and $g(\alpha) = \lim_{\xi \to g(\alpha)} f(\xi)$ and $g(\alpha) = \lim_{\xi \to g(\alpha)} f(\xi)$.

If f and g are also increasing, then $f \circ g$ is increasing and hence normal. \Box

Exercise (2.7). Every normal sequence $\langle \gamma_{\alpha} \mid \alpha \in Ord \rangle$ has arbitrarily large fixed points (that is, β such that $\gamma_{\beta} = \beta$).

Proof. Given α , let $\beta_0 = \gamma_\alpha$ and $\beta_{n+1} = \gamma_{\beta_n}$ for all $n \in \omega$. Note $\beta_{n+1} \ge \beta_n \ge \alpha$ for all $n \in \omega$ since γ is increasing (Lemma 2.4). Let $\beta = \lim_{n \to \omega} \beta_n$. Then

$$\gamma_{\beta} = \lim_{n \to \omega} \gamma_{\beta_n} = \lim_{n \to \omega} \beta_{n+1} = \beta$$

by the chain rule above (taking $\beta_{\alpha} = \beta$ for all $\alpha \ge \omega$).

Exercise (2.8). For all α , β , γ :

(i)
$$\alpha \cdot (\beta + \gamma) = \alpha \cdot \beta + \alpha \cdot \gamma$$

(ii)
$$\alpha^{\beta+\gamma} = \alpha^{\beta} \cdot \alpha^{\gamma}$$

(iii)
$$(\alpha^{\beta})^{\gamma} = \alpha^{\beta \cdot \gamma}$$

Proof. By induction on γ .

(i) If $\gamma = 0$,

$$\alpha \cdot (\beta + \gamma) = \alpha \cdot (\beta + 0) = \alpha \cdot \beta = \alpha \cdot \beta + 0 = \alpha \cdot \beta + \alpha \cdot 0 = \alpha \cdot \beta + \alpha \cdot \gamma$$

If the result holds for γ , then

$$\alpha \cdot (\beta + (\gamma + 1)) = \alpha \cdot ((\beta + \gamma) + 1)$$
 by associativity of +
$$= \alpha \cdot (\beta + \gamma) + \alpha$$
 by definition of \cdot
$$= (\alpha \cdot \beta + \alpha \cdot \gamma) + \alpha$$
 by hypothesis
$$= \alpha \cdot \beta + (\alpha \cdot \gamma + \alpha)$$
 by associativity of +
$$= \alpha \cdot \beta + \alpha \cdot (\gamma + 1)$$
 by definition of \cdot

so the result holds for $\gamma + 1$. If γ is a nonzero limit ordinal and the result holds for all $\xi < \gamma$, then

$$\alpha \cdot (\beta + \gamma) = \lim_{\xi \to \gamma} \alpha \cdot (\beta + \xi)$$
 by continuity of $\xi \mapsto \alpha \cdot (\beta + \xi)$
= $\lim_{\xi \to \gamma} (\alpha \cdot \beta + \alpha \cdot \xi)$ by hypothesis
= $\alpha \cdot \beta + \alpha \cdot \gamma$ by continuity of $\xi \mapsto \alpha \cdot \beta + \alpha \cdot \xi$

so the result holds for γ . Note that continuity of the composite mappings involved follows from continuity of addition and multiplication and the chain rule above.

- (ii) Similar.
- (iii) Similar, using (i) and (ii) in the successor step.

Exercise (2.9).

(i)
$$(\omega + 1) \cdot 2 = \omega + 1 + \omega + 1 = \omega + \omega + 1 = \omega \cdot 2 + 1 < \omega \cdot 2 + 2 = \omega \cdot 2 + 1 \cdot 2$$

(ii)
$$(\omega \cdot 2)^2 = \omega \cdot 2 \cdot \omega \cdot 2 = \omega \cdot \omega \cdot 2 = \omega^2 \cdot 2 < \omega^2 \cdot 4 = \omega^2 \cdot 2^2$$

Remark. This result shows that $(\alpha + \beta) \cdot \gamma$ does not in general equal $\alpha \cdot \gamma + \beta \cdot \gamma$, and $(\alpha \cdot \beta)^{\gamma}$ does not in general equal $\alpha^{\gamma} \cdot \beta^{\gamma}$.

Exercise (2.10). If $\alpha < \beta$, then $\alpha + \gamma \le \beta + \gamma$, $\alpha \cdot \gamma \le \beta \cdot \gamma$, and $\alpha^{\gamma} \le \beta^{\gamma}$ for all γ .

Proof. By induction on
$$\gamma$$
.

Exercise (2.11)**.** 2 < 3 but

- (i) $2 + \omega = \omega = 3 + \omega$
- (ii) $2 \cdot \omega = \omega = 3 \cdot \omega$
- (iii) $2^{\omega} = \omega = 3^{\omega}$

Exercise (2.12). Let $\epsilon_0 = \lim_{n \to \omega} \alpha_n$ where $\alpha_0 = \omega$ and $\alpha_{n+1} = \omega^{\alpha_n}$. Then ϵ_0 is the least ordinal ϵ such that $\omega^{\epsilon} = \epsilon$.

Proof. By continuity of exponentiation and the chain rule above (taking $\alpha_{\beta} = \epsilon_0$ for all $\beta \ge \omega$),

$$\omega^{\epsilon_0} = \lim_{n \to \omega} \omega^{\alpha_n} = \lim_{n \to \omega} \alpha_{n+1} = \epsilon_0$$

If $\omega^{\epsilon} = \epsilon$, we prove by induction that $\alpha_n \le \epsilon$ for all $n \in \omega$, from which it follows that $\epsilon_0 \le \epsilon$. Indeed, since $\omega^0 = 1 \ne 0$, we have $\epsilon \ne 0$ and hence $\alpha_0 = \omega \le \omega^{\epsilon} = \epsilon$. If $\alpha_n \le \epsilon$, then $\alpha_{n+1} = \omega^{\alpha_n} \le \omega^{\epsilon} = \epsilon$.

Exercise (2.13). A limit ordinal $\gamma > 0$ is indecomposable if and only if $\alpha + \gamma = \gamma$ for all $\alpha < \gamma$ if and only if $\gamma = \omega^{\alpha}$ for some $\alpha > 0$.

Proof. If $\gamma = \alpha + \beta$ with $\alpha, \beta < \gamma$, then $\alpha + \gamma > \alpha + \beta = \gamma$. Conversely, if $\alpha < \gamma$ and $\alpha + \gamma > \gamma$, fix β such that $\alpha + \beta = \gamma$ (Lemma 2.25). If $\beta \ge \gamma$, then $\gamma = \alpha + \beta \ge \alpha + \gamma > \gamma$, which is impossible, so $\beta < \gamma$.

The forward direction of the second equivalence follows from the Cantor normal form (Theorem 2.26). For the reverse direction, we prove by induction on $\alpha > 0$ that ω^{α} is indecomposable. The result holds for $\alpha = 1$ since $n + \omega = \omega$ for all $n \in \omega$. If ω^{α} is indecomposable and $\beta < \omega^{\alpha+1} = \omega^{\alpha} \cdot \omega$, then $\beta < \omega^{\alpha} \cdot n$ for some $n \in \omega$, so (Exercises 2.10 and 2.8)

$$\beta + \omega^{\alpha+1} \le \omega^{\alpha} \cdot n + \omega^{\alpha} \cdot \omega = \omega^{\alpha} \cdot (n+\omega) = \omega^{\alpha} \cdot \omega = \omega^{\alpha+1}$$

and hence $\omega^{\alpha+1}$ is indecomposable. Finally if $\alpha>0$ is a limit ordinal, ω^{ξ} is indecomposable for all $\xi<\alpha$, and $\beta<\omega^{\alpha}$, then by continuity

$$\beta + \omega^{\alpha} = \lim_{\xi \to \alpha} (\beta + \omega^{\xi}) = \lim_{\xi \to \alpha} \omega^{\xi} = \omega^{\alpha}$$

and hence ω^{α} is indecomposable.

References

[1] Jech, Thomas. Set Theory, 3rd ed. Springer, 2002.