

## Introduction

The course is split into two parts:

- Logic: syntax and semantics.
- Set theory: what does the universe of sets look like?

Course structure

- (I) Propositional logic (logic)
- (II) Well-orderings & ordinals (set theory)
- (III) Posets & Zorn's lemma (set theory)
- (IV) Predicate logic (logic)
- (V) Set theory (set theory)
- (VI) Cardinals (set theory)

Books:

- 1. Johnstone, *Notes on Logic & Set Theory*
- 2. Van Dalen, *Logic & Structure* (Chapter 4 and what 'goes next')
- 3. Hajnal & Hamburger, *Set Theory* (Chapters 2 and 6)
- 4. Forster, *Logic, Induction & Sets*

## 1 Propositional Logic

Let  $P$  be a set of *primitive propositions*. Unless otherwise stated,  $P = \{p_1, p_2, \dots\}$ . The *language*  $L$  or  $L(P)$  is defined inductively by

- 1. If  $p \in P$ , then  $p \in L$
- 2.  $\perp \in L$  ( $\perp$  is read 'false')
- 3. If  $p, q \in L$  then  $(p \Rightarrow q) \in L$ .

e.g.  $((p_1 \Rightarrow p_2) \Rightarrow (p_1 \Rightarrow p_3)), (p_4 \Rightarrow \perp), (\perp \Rightarrow \perp)$ .

**Notes.**

- 1. Each proposition (member of  $L$ ) is a finite string of symbols from language:  $\vdash, \Rightarrow, \perp, p_1, p_2, \dots$  (for clarity often omit outer brackets, use other types of bracket, etc).
- 2. ' $L$  is defined inductively' means, more precisely, the following

- Put  $L_1 = P \cup (\perp)$ ;
- Having defined  $L_n$ , put  $L_{n+1} = L_n \cup \{(p \Rightarrow q) : p, q \in L_n\}$ ;
- Set  $L = \bigcup_{n \geq 1} L_n$ .

3. Every  $p \in L$  is uniquely built up from steps 1,2 using 3. For example,  $((p_1 \Rightarrow p_2) \Rightarrow (p_1 \Rightarrow p_3))$  can from  $(p_1 \Rightarrow p_2)$  and  $(p_1 \Rightarrow p_3)$ .

We can now introduce  $\neg p$  ('not  $p$ ') as an abbreviation for  $(p \Rightarrow \perp)$ ;  $p \vee q$  (' $p$  or  $q$ ') as an abbreviation for  $(\neg p) \Rightarrow q$ ;  $p \wedge q$  (' $p$  and  $q$ ') as an abbreviation for  $\neg(p \Rightarrow (\neg q))$ .

### 1.1 Semantic Implication

**Definition.** A *valuation* is a function  $v : L \rightarrow \{0, 1\}$  (thinking of 0 as ‘False’ and 1 as ‘True’) such that

$$(i) \quad v(\perp) = 0$$

$$(ii) \quad v(p \Rightarrow q) = \begin{cases} 0 & \text{if } v(p) = 1, v(q) = 0 \\ 1 & \text{otherwise} \end{cases}.$$

**Remark.** On  $\{0, 1\}$ , could define a constant  $\perp = 0$  and an operation  $\Rightarrow$  by

$$(a \Rightarrow b) = \begin{cases} 0 & \text{if } a = 1, b = 0 \\ 1 & \text{otherwise} \end{cases}.$$

Then a valuation is precisely a mapping  $L \rightarrow \{0, 1\}$  that preserves ( $\perp$  and  $\Rightarrow$ ).

**Proposition 1.1.**

- (i) If  $v, v'$  are valuations with  $v(p) = v'(p)$  for all  $p \in P$ , then  $v = v'$ .
- (ii) For any function  $w : P \rightarrow \{0, 1\}$ , there exists a valuation  $v$  with  $v(p) = w(p)$  for all  $p \in P$ .

*Proof.*

- (i) Have  $v(p) = v'(p)$  for all  $p \in L_1$ . But if  $v(p) = v'(p)$  and  $v(q) = v'(q)$ , then  $v(p \Rightarrow q) = v'(p \Rightarrow q)$ , so  $v(p) = v'(p)$  for all  $p \in L_2$ . Continuing inductively we obtain  $v(p) = v'(p)$  for all  $p \in L_n$  for each  $n$ .
- (ii) Set  $v(p) = w(p)$  for all  $p \in P$  and  $v(\perp) = 0$  to obtain  $v$  on  $L_1$ . Now put

$$v(p \Rightarrow q) = \begin{cases} 0 & v(p) = 1, v(q) = 0 \\ 1 & \text{otherwise} \end{cases}$$

to obtain  $v$  on  $L_2$ , then induction.

□

**Example.** Let  $v$  be the valuation with  $v(p_1) = v(p_3) = 1$ ,  $v(p_n) = 0$  for all  $n \neq 1, 3$ . Then  $v((p_1 \Rightarrow p_2) \Rightarrow p_3) = 0$ .

**Definition.** A *tautology* is an element  $t \in L$  such that  $v(t) = 1$  for any valuation  $v$ . We write  $\models t$ .

**Examples.**

1.  $p \Rightarrow (q \Rightarrow p)$

$v(p)$	$v(q)$	$v(p \Rightarrow q)$	$v(p \Rightarrow (q \Rightarrow p))$
0	0	1	1
0	1	0	1
1	0	1	1
1	1	1	1

So this is a tautology.

2.  $(\neg\neg p) \Rightarrow p$ , i.e.  $((p \Rightarrow \perp) \Rightarrow \perp) \Rightarrow p$  ('law of excluded middle')

$v(p)$	$v(p \Rightarrow \perp)$	$v((p \Rightarrow \perp) \Rightarrow \perp)$	$v(((p \Rightarrow \perp) \Rightarrow \perp) \Rightarrow p)$
0	1	0	1
1	0	1	1

3.  $(p \Rightarrow (q \Rightarrow r)) \Rightarrow ((p \Rightarrow q) \Rightarrow (p \Rightarrow r))$  ("how implication chains").  
 Suppose this is not a tautology. Then we have a  $v$  with  $v(p \Rightarrow (q \Rightarrow r)) = 1$  and  $v((p \Rightarrow q) \Rightarrow (p \Rightarrow r)) = 0$ . Then  $v(p \Rightarrow q) = 1$  and  $v(p \Rightarrow r) = 0$ . Hence  $v(p) = 1$  and  $v(r) = 0$ , so  $v(q) = 1$ . Hence  $v(p \Rightarrow (q \Rightarrow r)) = 0$ , contradiction.

**Definition.** For  $S \subseteq L$ ,  $t \in L$ , we say  $S$  *entails* or *semantically implies*  $t$ , written  $S \models t$  if every valuation with  $v(s) = 1$  for all  $s \in S$  has  $v(t) = 1$ .

**Example.**  $\{p \Rightarrow q, q \Rightarrow r\}$  entails  $p \Rightarrow r$ . Indeed, suppose we have  $v$  with  $v(p \Rightarrow q), v(q \Rightarrow r) = 1$  but  $v(p \Rightarrow r) = 0$ . Then  $v(p) = 1, v(r) = 0$ . Hence  $v(q) = 1$ , contradicting  $v(q \Rightarrow r) = 1$ .

**Definition.** We say  $v$  is a *model* of  $S \subseteq L$  or  $S$  is *true* in  $v$ , if  $v(s) = 1$  for all  $s \in S$ . Thus  $S$  entails  $t$  means: every model of  $S$  is also a model of  $\{t\}$ .

**Remark.**  $\models t$  says  $\emptyset \models t$ .

## 1.2 Syntactic implication

For a notion of proof, we'll need axioms and deduction rules. As axioms, we'll take:

1.  $p \Rightarrow (q \Rightarrow p)$  for all  $p, q \in L$ ;
2.  $[p \Rightarrow (q \Rightarrow r)] \Rightarrow [(p \Rightarrow q) \Rightarrow (p \Rightarrow r)]$  for all  $p, q \in L$ ;
3.  $(\neg\neg p) \Rightarrow p$  for all  $p \in L$ .

**Notes.**

1. Sometimes we call these 'axiom schemes' since each is actually a set of axioms.
2. Each of these are tautologies.

For deduction rules, we'll have only *modus ponens*: from each  $p$  and  $p \Rightarrow q$  we can deduce  $q$ .

**Definition.** For  $S \subseteq L$ , and  $t \in S$ , say  $S$  *proves* or *syntactically implies*  $t$ , written  $S \vdash t$  if there exists a sequence  $t_1, \dots, t_n$  in  $L$  with  $t_n = t$  such that every  $t_i$  is either

- (i) An axiom; or
- (ii) A member of  $S$ ; or
- (iii) Such that there exist  $j, k < i$  with  $t_k \Rightarrow (t_j \Rightarrow t_n)$  (modus ponens).

Say  $S$  consists of the *hypotheses* or *premises*, and  $t$  the *conclusion*.

**Example.**  $\{p \Rightarrow q, q \Rightarrow r\} \vdash p \Rightarrow r$ :

1.  $q \Rightarrow r$  (hypothesis)
2.  $(q \Rightarrow r) \Rightarrow (p \Rightarrow (q \Rightarrow r))$  (axiom 1)
3.  $p \Rightarrow (q \Rightarrow r)$  (modus ponens' on 2,3)
4.  $[p \Rightarrow (q \Rightarrow r)] \Rightarrow [(p \Rightarrow q) \Rightarrow (p \Rightarrow r)]$  (axiom 2)
5.  $(p \Rightarrow q) \Rightarrow (p \Rightarrow r)$  (modus ponens' on 3,4)
6.  $p \Rightarrow q$  (hypothesis)
7.  $p \Rightarrow r$  (modus ponens on 5,6)

**Definition.** If  $\emptyset \vdash t$ , say  $t$  is a *theorem*, written  $\vdash t$ .

**Example.**  $\vdash (p \Rightarrow p)$ . We want to try to get to  $(p \Rightarrow (p \Rightarrow p)) \Rightarrow (p \Rightarrow p)$  using axiom 2.

1.  $[p \Rightarrow ((p \Rightarrow p) \Rightarrow p)] \Rightarrow [(p \Rightarrow (p \Rightarrow p)) \Rightarrow (p \Rightarrow p)]$  (axiom 2)
2.  $p \Rightarrow ((p \Rightarrow p) \Rightarrow p)$  (axiom 1)
3.  $(p \Rightarrow (p \Rightarrow p)) \Rightarrow (p \Rightarrow p)$  (modus ponens on 1,2)
4.  $p \Rightarrow (p \Rightarrow p)$  (axiom 1)
5.  $p \Rightarrow p$  (modus ponens on 3,4)

Often, showing  $S \vdash p$  is made easier by:

**Proposition 1.2** (Deduction Theorem). *Let  $S \subseteq L$  and  $p, q \in L$ . Then  $S \vdash (p \Rightarrow q)$  if and only if  $S \cup \{p\} \vdash q$ . Informally: “provability corresponds to the connective ‘ $\Rightarrow$ ’ in  $L$ ”.*

*Proof.* First we show  $(\Rightarrow)$ : given a proof of  $p \Rightarrow q$  from  $S$ , write down:

1.  $p$  (hypothesis)
2.  $q$  (modus ponens)

Which is a proof of  $q$  from  $S \cup \{p\}$ .

Now we show  $(\Leftarrow)$ : we have a proof  $t_1, \dots, t_n$  of  $q$  from  $S \cup \{p\}$ . We’ll show that  $S \vdash (p \Rightarrow t_i)$  for all  $i$ .

If  $t_i$  is an axiom, write down

1.  $t_i$  (axiom)
2.  $t_i \Rightarrow (p \Rightarrow t_i)$  (axiom 1)
3.  $p \Rightarrow t_i$  (modus ponens)

So  $S \vdash (p \Rightarrow t_i)$ .

If  $t_i \in S$ , do the same thing except step 1 will be “ $t_i$  (hypothesis)” instead of “ $t_i$  (axiom)”.

If  $t_i := p$ , we have  $S \vdash (p \Rightarrow p)$ , since  $\vdash (p \Rightarrow p)$ .

If  $t_i$  is obtained by modus ponens, we have  $t_j$  and  $t_k = (t_j \Rightarrow t_i)$  for some  $j, k < n$ . By induction, we can assume  $S \vdash (p \Rightarrow t_j)$  and  $S \vdash (p \Rightarrow (t_j \Rightarrow t_i))$ . So write down

1.  $[p \Rightarrow (t_j \Rightarrow t_i)] \Rightarrow [(p \Rightarrow t_j) \Rightarrow (p \Rightarrow t_i)]$  (axiom 2)
2.  $(p \Rightarrow t_j) \Rightarrow (p \Rightarrow t_i)$  (modus ponens)

3.  $p \Rightarrow t_i$  (modus ponens)

So  $S \vdash p \Rightarrow t$ . □

**Example.** To show  $\{p \Rightarrow q, q \Rightarrow r\} \vdash (p \Rightarrow r)$ , it is sufficient to show  $\{p \Rightarrow q, q \Rightarrow r, p\} \vdash r$ , which is just modus ponens twice.

**Question:** how are  $\models$  and  $\vdash$  related?

**Aim:**  $S \models t \iff S \vdash t$  (Completeness Theorem).

This is made up of:

- $S \vdash t \Rightarrow S \models t$  (soundness) i.e. “our axioms and deduction rule are not silly”;
- $S \models t \Rightarrow S \vdash t$  (adequacy) “our axioms are strong enough to deduce from  $S$ , every semantic consequence of  $S$ ”.

**Proposition 1.3** (Soundness). *Let  $S \subseteq L$ ,  $t \in L$ . Then  $S \vdash t \Rightarrow S \models t$ .*

*Proof.* We have a proof  $t_1, \dots, t_n$  of  $t$  from  $S$ . So we must show that every model of  $S$  is a model of  $t$ , i.e if  $v$  is a valuation with  $v(s) = 1$  for all  $s \in S$ , then  $v(t) = 1$ . But  $v(p) = 1$  for each axiom  $p$  (each axiom is a tautology), and for each  $p \in S$  whenever  $v(p) = v(p \Rightarrow q) = 1$ , we have  $v(q)$ . So  $v(t_i) = 1$  for all  $i$  (induction). □

One case of adequacy is: if  $S \models \perp$ , then  $S \vdash \perp$ . We say  $S$  is *consistent* if  $S \not\models \perp$ . So our statement is:  $S$  has no model  $\Rightarrow S$  inconsistent, i.e  $S$  consistent  $\Rightarrow S$  has a model.

In fact, this implies adequacy in general. Indeed, if  $S \models t$  then  $S \cup \{\neg t\}$  has no model. Hence (by the special case)  $S \cup \{\neg t\} \vdash \perp$ . So  $S \vdash (\neg t \Rightarrow \perp)$ , i.e  $S \vdash (\neg \neg t)$ . But  $S \vdash (\neg \neg t) \Rightarrow t$  (axiom 3), so  $S \vdash t$ .

So our task is: given  $S$  consistent, find a model of  $S$ . Could try: define

$$v(t) = \begin{cases} 1 & t \in S \\ 0 & t \notin S \end{cases}.$$

But this fails, since  $S$  might not be *deductively closed*, meaning  $S \vdash p \Rightarrow p \in S$ . So we could first replace  $S$  with its deductive closure  $\{t \in L : S \vdash t\}$  (which is consistent, because  $S$  is). However, this still fails: if  $S$  does not ‘mention’  $p_3$ , then  $S \not\models p_3$  and  $S \not\models \neg p_3$ , so  $v(p_3) = v(\neg p_3) = 0$  which is impossible.

**Theorem 1.4** (Model Existence Theorem). *Let  $S \subseteq L$  be consistent. Then  $S$  has a model.*

Idea: extend  $S$  to ‘swallow up’, for each  $p$ , one of  $p$  and  $\neg p$ .

*Proof.* Claim: for any consistent  $S \subseteq L$  and  $p \in L$ ,  $S \cup \{p\}$  or  $S \cup \{\neg p\}$  is consistent.

Proof of claim: if not, then  $S \cup \{p\} \vdash \perp$  and  $S \cup \{\neg p\} \vdash \perp$ . So  $S \vdash (p \Rightarrow \perp)$  (deduction theorem), i.e.  $S \vdash (\neg p)$ . Hence from  $S \cup \{\neg p\} \vdash \perp$  we obtain  $S \vdash \perp$ .

Now,  $L$  is countable (as each  $L_n$  is countable) so we can list  $L$  as  $t_1, t_2, \dots$ . Let  $S_0 = S$ . Let  $S_1 = S_0 \cup \{t_1\}$  or  $S_1 = S_0 \cup \{\neg t_1\}$  with  $S_1$  consistent. In general, given  $S_{n-1}$  let  $S_n = S_{n-1} \cup \{t_n\}$  or  $S_n = S_{n-1} \cup \{\neg t_n\}$  so that  $S_n$  is consistent. Now set  $\bar{S} = S_0 \cup S_1 \cup S_2 \cup \dots$ . Thus for all  $t \in L$ , either  $t \in \bar{S}$  or  $(\neg t) \in \bar{S}$ .

Now  $\bar{S}$  is consistent: if  $\bar{S} \vdash \perp$  then, since proofs are finite, we’d have  $S_n \vdash \perp$  for some  $n$ , a contradiction.

Also,  $\bar{S}$  is deductively closed: if  $\bar{S} \vdash p$ , must have  $p \in \bar{S}$ , since otherwise  $(\neg p) \in \bar{S}$ , so  $\bar{S} \vdash (p \Rightarrow \perp)$  and  $\bar{S} \vdash \perp$ .

Now define  $v : L \rightarrow \{0, 1\}$  by

$$t \mapsto \begin{cases} 1 & t \in \bar{S} \\ 0 & \text{otherwise} \end{cases}.$$

We’ll show  $v$  is a valuation (then we’re done as  $v = 1$  on  $S$ ).

$v(\perp)$ : have  $\perp \notin \bar{S}$  (since  $\bar{S}$  is consistent), so  $v(\perp) = 0$ .

$v(p \Rightarrow q)$ : if  $v(p) = 1$ ,  $v(q) = 0$ , then have  $p \in \bar{S}$ ,  $q \notin \bar{S}$ . But if  $(p \Rightarrow q) \in \bar{S}$ , then since  $p \in \bar{S}$ ,  $q \in \bar{S}$  (since  $\bar{S}$  is deductively closed). Now if  $v(q) = 1$ ,  $q \in \bar{S}$ . But  $\bar{S} \vdash (q \Rightarrow (p \Rightarrow q))$  (axiom 1), so  $\bar{S} \vdash (p \Rightarrow q)$  hence  $(p \Rightarrow q) \in \bar{S}$  ( $\bar{S}$  is deductively closed). Finally, if  $v(p) = 0$ , we have  $p \notin \bar{S}$  and want to show  $(p \Rightarrow q) \in \bar{S}$ . Then  $(p \Rightarrow \perp) \in \bar{S}$ , so it is enough to show  $(p \Rightarrow \perp) \vdash (p \Rightarrow q)$ . So it’s enough to show  $(p, p \Rightarrow \perp) \vdash q$ , so enough to show  $\perp \vdash q$ . But  $\perp \vdash (\neg \neg q)$  (axiom 1), and  $(\neg \neg q) \vdash q$  (axiom 3), so  $\perp \vdash q$  as required.  $\square$

#### Remarks.

1. We used  $P = (p_1, p_2, \dots)$ , in saying  $L$  is countable. In fact, it also holds if  $P$  is uncountable (see later in course).
2. Sometimes this theorem is called ‘The Completeness Theorem’

By the remarks stated before this theorem, we have



**Corollary 1.5** (Adequacy). *Let  $S \subseteq L$ ,  $t \in L$ , with  $S \models t$ . Then  $S \vdash t$ .*

Hence we have

**Theorem 1.6** (Completeness Theorem). *Let  $S \subseteq L$ ,  $t \in L$ . Then  $S \vdash t \iff S \models t$ .*

**Corollary 1.7** (Compactness Theorem). *Let  $S \subseteq L$ ,  $t \in L$  with  $S \models t$ . Then some finite  $S' \subseteq S$  has  $S' \models t$ .*

*Proof.* This is trivial if we replace  $\models$  by  $\vdash$  (as all proofs are finite).  $\square$

For  $t = \perp$ , the theorem says: if  $S \models \perp$  then some finite  $S' \subseteq S$  has  $S' \vdash \perp$ , i.e if every finite  $S' \subseteq S$  has a model then  $S$  has a model. In fact, this is equivalent to compactness in general:  $S \models t$  says  $S \cup \{-t\}$  has no model, and  $S' \models t$  says  $S' \cup \{-t\}$  has no model.

**Corollary 1.8** (Compactness Theorem equivalent form). *Let  $S \subseteq L$ . Then if every finite subset of  $S$  has a model, so does  $S$ .*

Another application:

**Corollary 1.9** (Decidability Theorem). *Let  $S \subseteq L$  be finite and  $t \in L$ . Then there is an algorithm to decide, in finite time, whether or not  $S \vdash t$ .*

**Remark.** This is a very surprising result.

*Proof.* Trivial if we replace  $\vdash$  with  $\models$ : to check if  $S \models t$  we just draw the truth table.  $\square$

## 2 Well-ordering & Ordinals

**Definition.** A *total order* or *linear order* is a pair  $(X, <)$  where  $X$  is a set and  $<$  is a relation on  $X$  that is

- (i) *irreflexive*: for all  $x \in X$ , not  $x < x$ ;
- (ii) *transitive*: for all  $x, y, z \in X$ , if  $x < y$ ,  $y < z$  then  $x < z$ ;
- (iii) *trichotomous*: for all  $x, y \in X$ , either  $x = y$  or  $x < y$  or  $y < x$ .

We sometimes write  $x > y$  if  $y < x$ , and  $x \leq y$  if  $x < y$  or  $x = y$ .

We can instead define a total order in terms of  $\leq$  as follows:

- (i) *reflexive*: for all  $x \in X$ ,  $x \leq x$ ;
- (ii) *transitive*: for all  $x, y, z \in X$ , if  $x \leq y$ ,  $y \leq z$  then  $x \leq z$ ;
- (iii) *antisymmetric*: for all  $x, y \in X$ , if  $x \leq y$ ,  $y \leq x$  then  $x = y$ ;
- (iv) *trichotomous*: for all  $x, y \in X$  either  $x \leq y$  or  $y \leq x$ .

**Examples.**

1.  $\mathbb{N}, <$ ;
2.  $\mathbb{Q}, \leq$ ;
3.  $\mathbb{R}, \leq$ ;
4.  $\mathbb{N}^+ = \mathbb{N} \setminus \{0\}$  under ‘divides’ is not a total order, e.g 2 and 3 are not related;
5.  $\mathcal{P}(S), \subseteq$  is not a total order - fails trichotomy.

**Definition.** A total order  $(X, <)$  is a *well-ordering* if every (non-empty) subset has a least element, i.e for all  $S \subseteq X$  if  $S \neq \emptyset$  then there exists  $x \in S$  such that  $x \leq y$  for all  $y \in S$ .

**Examples.**

1.  $\mathbb{N}, <$ ;
2.  $\mathbb{Z}, <$  is not a well ordering;
3.  $\mathbb{Q}, <$  is not a well ordering;
4.  $\mathbb{R}, <$  is not a well ordering;
5.  $[0, 1] \subseteq \mathbb{R}, <$  is not a well ordering, e.g  $(0, 1]$  has no least element;
6.  $\{1/2, 2/3, 3/4, \dots\} \subseteq \mathbb{R}$  is well ordered;
7.  $\{1/2, 2/4, 3/4, \dots\} \cup \{1\}$  is well ordered;

8.  $\{1/2, 2/4, 3/4, \dots\} \cup \{2\}$  is well ordered;
9.  $\{1/2, 2/3, 3/4, \dots\} \cup \{1 + 1/2, 1 + 2/3, 1 + 3/4, \dots\}$  is well ordered.

**Remark.**  $(X, <)$  is a well ordering if and only if there is no infinite strictly decreasing sequence.

We say total orders  $X, Y$  are *isomorphic* if there exists a bijection  $f : X \rightarrow Y$  such that  $x < y$  if and only if  $f(x) < f(y)$ . For example, Examples 1&6, 7&8 above are isomorphic. However examples 1&7 are not isomorphic, since in 7 there exists a greatest element, but not in 1.

**Proposition 2.1** (Proof by induction). *Let  $X$  be well ordered and let  $S \subseteq X$  be such that whenever  $y \in S$  for all  $y < x$ , then  $x \in S$ . Then  $S = X$ . Equivalently, if  $p(x)$  is a property such that  $p(y)$  for all  $y < x$  implies  $p(x)$ , then  $p(x)$  for all  $x \in X$ .*

*Proof.* Suppose  $S \neq X$  and let  $x$  be least in  $X \setminus S$ . Then  $y \in S$  for all  $y < x$  but  $x \notin S$ , a contradiction.  $\square$

**Proposition 2.2.** *Let  $X, Y$  be isomorphic well-orderings. Then there exists a unique isomorphism.*

**Note.** Note this is false for general total orders, for example  $\mathbb{Z} \rightarrow \mathbb{Z}$  could have  $x \mapsto x - t$  for any  $t$ , or  $\mathbb{R} \rightarrow \mathbb{R}$  could have  $x \mapsto x^3$ .

*Proof.* Let  $f, g : X \rightarrow Y$  be isomorphisms. We'll show  $f(x) = g(x)$  for all  $x$  by induction on  $X$ . Given  $f(y) = g(y)$  for all  $y < x$ , we want to show  $f(x) = g(x)$ . We must have  $f(x) = a$  where  $a$  is the least element of  $Y \setminus \{f(y) : y < x\}$  (non-empty since it contains  $f(x)$ ). Indeed, if not then  $f(x') = a$  for some  $x' > x$ , contradicting the fact  $f$  is order preserving. Similarly have  $g(x) = a$ .  $\square$

**Definition.** A subset  $I$  of a total order  $X$  is an *initial segment* if  $x \in I, y < x$  implies  $y \in I$  (i.e  $I$  is closed under  $<$ ). For example  $I_x = \{y \in X : y < x\}$  is an initial segment for any  $x \in X$ , however not every initial segment is of this form, e.g in  $\mathbb{Q}$   $\{x \in \mathbb{Q} : x \leq 0 \text{ or } x^2 < 2\}$ .

**Note.** In a well-ordering, every proper initial segment  $I$  is of the form  $I_x$ , for some  $x \in X$ . Indeed let  $x$  be the least element of  $X \setminus I$  (non-empty since  $I$  is proper). Then  $I = I_x$ , since if  $y < x$  then  $y \in I$  (by choice of  $x$ ), and conversely if  $y \in I$ , must have  $y < x$  or else  $y \geq x$  implying  $x \in I$  (as  $I$  is an initial segment).

Our aim is to show that every subset of a well-ordering  $X$  is isomorphic to an initial segment of  $X$ .

**Note.** This is false in general for total orders, e.g.  $\{1, 2, 3\}$  in  $\mathbb{Z}$ , or  $\mathbb{Q}$  in  $\mathbb{R}$ .

**Theorem 2.3** (Definition by recursion). *Let  $X$  be a well-ordering and let  $Y$  be any set. Take  $G : \mathcal{P}(X \times Y) \rightarrow Y$  (i.e. a ‘rule’). Then there exists a function  $f : X \rightarrow Y$  such that  $f(x) = G(f|_{I_x})$  for all  $x \in X$ . Moreover,  $f$  is unique.*

**Note.** In defining  $f(x)$ , we make use of  $f$  on  $I_x = \{y : y < x\}$ .

*Proof.* Say  $h$  is ‘an attempt’ if  $h : I \rightarrow Y$  for some initial segment  $I$  of  $X$ , and for all  $x \in I$  we have  $h(x) = G(h|_{I_x})$ . [This is the main idea].

Note that if  $h, h'$  are attempts both defined at  $x$ , then  $h(x) = h'(x)$ , by induction on  $x$  (if  $h(y) = h'(y)$  for all  $y < x$  then  $h(x) = h'(x)$ ).

Also, for every  $x$ , there exists an attempt defined at  $x$ , also by induction. Indeed, suppose that for all  $y < x$  there exists an attempt defined at  $y$ . So for all  $y < x$  there exists a unique (by above) attempt  $h_y$  with domain  $\{z : z \leq y\}$ . Now let  $h = \bigcup_{y < x} h_y$ , this is an attempt with domain  $I_x$  (single valued by uniqueness). Thus  $h \cup \{(x, G(h))\}$  is an attempt defined at  $x$ . Now define  $f : X \rightarrow Y$  by setting  $f(x) = y$  if there exists an attempt  $h$  defined at  $x$  such that  $h(x) = y$ .

Uniqueness of  $f$ : if  $f, f'$  are both such functions, then  $f(x) = f'(x)$  for all  $x$  by induction ( $f(y) = f'(y)$  for all  $y < x$  implies  $f(x) = f'(x)$ ).  $\square$

**Proposition 2.4** (Subset collapse). *Let  $X$  be a well-ordering and  $Y \subseteq X$ . Then  $Y$  is isomorphic to an initial segment of  $X$ . Moreover,  $I$  is unique.*

*Proof.* To have  $f : Y \rightarrow X$  an isomorphism with an initial segment of  $X$ , we need precisely that for every  $x \in Y$  we have that  $f(x)$  is the minimum element of  $X \setminus \{f(y) : y < x\}$ . So we’re done by the previous theorem.  $\square$

**Note.** We have  $X \setminus \{f(y) : y < x\} \neq \emptyset$ , since  $f(y) \leq y$  for all  $y$  (induction), so  $x \notin \{f(y) : y < x\}$ .

In particular,  $X$  itself cannot be isomorphic to a proper initial segment (uniqueness).

## How do different well-orderings relate to each other?

**Definition.** For well-orderings  $X, Y$  we write  $X \leq Y$  if  $X$  is isomorphic to an initial segment of  $Y$ .

**Example.** If  $X = \mathbb{N}$ ,  $Y = (\frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \dots)$ , then  $X \leq Y$ .

**Proposition 2.5.** *Let  $X, Y$  be well-orderings. Then  $X \leq Y$  or  $Y \leq X$ .*

*Proof.* Suppose  $Y \not\leq X$ , we'll show  $X \leq Y$ . To obtain  $f : X \rightarrow Y$  an isomorphism with an initial segment of  $Y$ , we need precisely that for every  $x \in X$ ,  $f(x)$  is the least element in  $Y \setminus \{f(y) : y < x\}$  [note this can only be empty if  $Y$  is isomorphic to  $I_x$ ]. So we're done by recursion.  $\square$

**Proposition 2.6.** *Let  $X, Y$  be well-orderings with  $X \leq Y$  and  $Y \leq X$ . Then  $X$  and  $Y$  are isomorphic.*

**Note.** This proposition and the previous one are “the most we could ever hope for”.

*Proof.* We have isomorphisms  $f$  from  $X$  to some initial segment of  $Y$ , and  $g$  from  $Y$  to some initial segment of  $X$ . Then  $g \circ f : X \rightarrow X$  is an isomorphism from  $X$  to an initial segment of  $X$  (as initial segment of an initial segment of  $X$  is itself an initial segment). So by uniqueness  $g \circ f = \text{id}_X$ . Similarly  $f \circ g = \text{id}_Y$ . Hence  $f$  and  $g$  are inverses, thus bijections.  $\square$

## New well-ordering from old

For well-orderings  $X, Y$ , we say  $X < Y$  if  $X \leq Y$  and  $X$  is not isomorphic to  $Y$ . Equivalently,  $X < Y$  if and only if  $X$  is isomorphic to a proper initial segment of  $Y$ .

We can ‘make a bigger one’: given a well-ordering  $X$ , pick some  $x \notin X$  and well-order  $X \cup \{x\}$  by setting  $y < x$  for all  $y \in X$ . This is a well-ordering and is  $> X$ . Call this the *successor* of  $X$ , written  $X^+$ .

We can ‘put some together’: given  $\{X_i\}_{i \in I}$  well-orderings, seek  $X$  with  $X \geq X_i$  for all  $i$ . For well-orderings  $(X, <_X), (Y, <_Y)$  we say  $Y$  *extends*  $X$  if  $X \subseteq Y$ ,  $<_Y|_X = <_X$ , and  $X$  is an initial segment of  $(Y, <_Y)$ . Say well-orderings  $\{X_i\}_{i \in I}$  are *nested* if for all  $i, j$ ,  $X_i$  extends  $X_j$  or  $X_j$  extends  $X_i$ .

**Proposition 2.7.** *Let  $\{X_i\}_{i \in I}$  be a nested set of well-orderings. Then there exists a well-ordering  $X$  such that  $X \geq X_i$  for all  $i$ .*

*Proof.* Let  $X = \bigcup_{i \in I} X_i$ , with ordering  $<_X = \bigcup_{i \in I} <_i$ , i.e.  $x < y$  in  $X$  if there exists  $i$  such that  $x, y \in X_i$  and  $x <_i y$ . Given  $S \subseteq X$  non-empty, we have  $S \cap X_i$  non-empty for some  $i \in I$ . Let  $x$  be the least element of  $S \cap X_i$  (under  $<_i$ ). Then  $x$  is the least element of  $S$  in  $X$  since  $X_i$  is an initial segment of  $X$ , by nestedness. So  $X$  is a well-ordering, and  $X \geq X_i$  for all  $i$ .  $\square$

**Remark.** The above proposition also holds if we don’t know the  $X_i$  are nested.

## Ordinals

“Does the collection of all well-orderings itself form a well-ordering?”

**Definition.** An *ordinal* is a well-ordered set, with two well-ordered sets regarded as the same if they are isomorphic.<sup>1</sup>

**Definition.** For a well-ordering  $X$ , corresponding to an ordinal  $\alpha$ , say  $X$  has *order-type*  $\alpha$ .

For any  $k \in \mathbb{N}$ , write  $k$  for the order-type of the (unique up to isomorphism) well-ordering on a set of size  $k$ . Write  $\omega$  for the order-type of  $\mathbb{N}$ .

**Example.** In  $\mathbb{R}$ :

- $\{-2, 3, \pi, 5\}$  has order-type 4;
- $\{1/2, 2/3, 3/4, \dots\}$  has order-type  $\omega$ .

<sup>1</sup>Just as a rational is an expression  $m/n$  with two regarded as the same if  $mn' = m'n$ . However, cannot formalise this using equivalence classes in the case of ordinals, see later chapter.

Write  $\alpha \leq \beta$  if  $X \leq Y$ , where  $X$  has order-type  $\alpha$  and  $Y$  has order-type  $\beta$  (note this is well defined since it doesn't depend on the choice of  $X, Y$ ). Similarly define  $\alpha < \beta$ ,  $\alpha^+$  etc.

Hence for all ordinals  $\alpha, \beta$ ,  $\alpha \leq \beta$  or  $\beta \leq \alpha$ . Also, if  $\alpha \leq \beta$  and  $\beta \leq \alpha$ ,  $\alpha = \beta$ .

**Proposition 2.8.** *For any ordinal  $\alpha$ , the ordinals  $< \alpha$  form a well-ordered set of order-type  $\alpha$ .*

*Proof.* Let  $X$  have order-type  $\alpha$ . Then the well-ordered sets  $< X$  are precisely (up to isomorphism) the proper initial segments of  $X$ , i.e they are  $I_x$  for  $x \in X$ . These order biject with  $X$  itself, via  $I_x \leftrightarrow x$ .  $\square$

So for any  $\alpha$ , have  $I_\alpha = \{\beta : \beta < \alpha\}$  a well-ordered set of order-type  $\alpha$ .

**Proposition 2.9.** *Every non-empty set  $S$  of ordinals has a least element.*

*Proof.* Choose  $\alpha \in S$ . If  $\alpha$  is minimal in  $S$ , we're done. Otherwise,  $S \cap I_\alpha$  is non-empty, so has a least element in  $I_\alpha$  since  $I_\alpha$  is well-ordered, and this element is least in all of  $S$ .  $\square$

However:

**Theorem 2.10** (Burali-Forti Paradox). *The ordinals do not form a set.*

*Proof.* Suppose  $X$  was the set of all ordinals. Then  $X$  is a well-ordered set, so has an order type, say  $\alpha$ . Thus  $X$  is order-isomorphic to  $I_\alpha$ , so  $X$  is order-isomorphic to a proper initial segment of itself, contradiction.  $\square$

**Note.** Given a set  $S = \{\alpha_i\}_{i \in I}$  of ordinals, there exists an upper bound  $\alpha$  for  $S$ , by applying proposition 2.7 to the nested family of the  $\{I_{\alpha_n}\}_{i \in I}$ . Hence by proposition 2.9 it has a least upper bound. We write  $\sup S$ .

**Example.**  $\sup\{2, 4, 6, \dots\} = \omega$ .

We'll give some examples of ordinals

**Examples.**

- $0, 1, \dots, \omega, \omega + 1, \omega + 2, \omega + 3, \dots, \omega + \omega$  (really  $\omega + 1$  is  $\omega^+$  and  $\omega + \omega = \omega \cdot 2 = \sup\{\omega, \omega + 1, \dots\}$ ).
- Continuing with  $\omega \cdot 2, \omega \cdot 2 + 1, \omega \cdot 2 + 2, \dots, \omega \cdot 3, \dots, \omega \cdot 4, \dots, \omega \cdot \omega^2$  where  $\omega^2 = \omega \cdot \omega = \sup\{\omega, \omega \cdot 2, \omega \cdot 3, \dots\}$ .
- Now  $\omega^2, \omega^2 + 1, \dots, \omega^2 + \omega$  and  $\omega^2 + \omega \cdot 2, \omega^2 + \omega \cdot 3, \dots, \omega^2 + \omega^2 = \omega^2 \cdot 2$ .
- $\omega^2 \cdot 2, \omega^2 \cdot 3, \dots, \omega^3$ .
- $\omega^3, \dots, \omega^3 + \omega^2 \cdot 7 + \omega \cdot 4 + 13$ .
- $\omega^\omega = \sup\{\omega, \omega^2, \omega^3, \dots\}$
- $\omega^{\omega+1} = \sup\{\omega^\omega + 1, \omega^\omega + 2, \dots\}$
- $\omega^{\omega \cdot 2}, \omega^{\omega \cdot 3}, \dots, \omega^{\omega^2}$ .
- $\omega^{\omega^\omega}$
- $\omega^{\omega^{\omega^2}}, \omega^{\omega^{\omega^4}}$
- $\omega^{\omega^\omega} = \varepsilon_0 = \sup\{\omega, \omega^\omega, \omega^{\omega^\omega}, \dots\}$ .
- $\varepsilon_0, \varepsilon_0 + 1, \dots, \varepsilon_0 + \omega, \dots, \varepsilon_0 + \varepsilon_0$
- $\varepsilon_0 \cdot \omega, \dots, \varepsilon_0^2$
- $\varepsilon_0^{\varepsilon_0} = \sup\{\varepsilon_0^\omega, \varepsilon_0 \omega^\omega, \varepsilon_0^{\omega^\omega}\}$
- $\varepsilon_1 = \sup\{\varepsilon_0, \varepsilon_0^{\varepsilon_0}, \varepsilon_0^{\varepsilon_0^{\varepsilon_0}}\}$ .

All of the above are countable (e.g countable union of countable sets). Is there an uncountable ordinal? i.e is there is there an uncountable well-ordering. e.g can well-order  $\mathbb{N}$ , can well-order  $\mathbb{Q}$  (bijection with  $\mathbb{N}$ ), can we well-order  $\mathbb{R}$ ? Amazingly, we can prove we can.

**Theorem 2.11.** *There is an uncountable ordinal.*

*Proof.* Let  $A = \{R \in \mathcal{P}(\omega \times \omega) : R \text{ is a well-ordering of a subset of } \omega\}$ . Let  $B = \{\text{order-type}(R) : R \in A\}$ . So  $\alpha \in B$  if and only if  $\alpha$  is a countable ordinal. Let  $\omega_1 = \sup B$ . We must have  $\omega_1$  uncountable - if it was countable, then it would be the greatest element of  $B$ , contradicting  $\omega_1 < \omega_1^+$  since  $\omega_1^+$  is countable.  $\square$



**Remark.** Alternatively having the set  $B$ , could say that  $B$  isn't all ordinals since the set of ordinals is not a set (Burali-Forti), so there exists an uncountable ordinal.

**Note.**  $\omega_1$  is the least uncountable ordinal by definition of  $B$ .

The ordering  $\omega_1$  has some remarkable properties, e.g

1.  $\omega_1$  is uncountable but  $\{\beta : \beta < \alpha\}$  is countable for all  $\alpha < \omega_1$ .
2. Any sequence  $\alpha_1, \alpha_2, \dots$  in  $I_{\omega_1}$  is bounded. Namely, by  $\sup\{\alpha_1, \alpha_2, \dots\}$  which is countable as a countable union of countable sets.

The same argument shows:

**Theorem** (Hartogs' Lemma). *For every set  $X$ , there exists an ordinal  $\alpha$  that does not inject into  $X$ .*

We call the least such ordinal as in Hartogs' Lemma  $\gamma(X)$ , e.g  $\gamma(\omega) = \omega_1$ .

**Definition.** Say  $\alpha$  is a *successor* if there exists  $\beta$  such that  $\alpha = \beta^+$ . Otherwise we say  $\alpha$  is a *limit*.

Note that  $\alpha$  has a greatest element if and only if it is a successor. So  $\alpha$  is a limit if and only if  $\alpha$  has no greatest element, i.e for all  $\beta < \alpha$  there exists  $\gamma < \alpha$  with  $\beta < \gamma$ .

**Example.** 5 is a successor:  $4^+$ .  $\omega+2$  is a successor:  $(\omega^+)^+$ .  $\omega$  is not a successor: no greatest element. 0 is also a limit.

## Ordinal Arithmetic

We define  $\alpha + \beta$  by induction on  $\beta$  ( $\alpha$  fixed) by:

- $\alpha + 0 = \alpha$ ;
- $\alpha + (\beta^+) = (\alpha + \beta)^+$ ;
- $\alpha + \lambda = \sup\{\alpha + \gamma : \gamma < \lambda\}$  for  $\lambda$  a non-zero limit.

### Examples.

- $\omega + 1 = \omega + 0^+ = (\omega + 0)^+ = \omega^+$ ;
- $\omega + 2 = \omega + 1^+ = (\omega + 1)^+ = \omega^{++}$ ;
- $1 + \omega = \sup\{1 + \gamma : \gamma < \omega\} = \omega$  - so  $+$  is not commutative.

**Remark.** Officially (as the ordinals do not form a set), this means: to define  $\alpha + \beta$  we actually define  $\alpha + \gamma$  on  $\{\gamma : \gamma \leq \beta\}$ , which is a set; plus uniqueness. Similarly, for proof by induction: if for some  $\alpha$  we have  $p(\alpha)$  false, then on  $\{\gamma : \gamma \leq \alpha\}$ ,  $p$  is not everywhere true.

**Proposition 2.12.** *We have  $\alpha + (\beta + \gamma) = (\alpha + \beta) + \gamma$  for all ordinals  $\alpha, \beta, \gamma$ .*

*Proof.* We proceed by induction on  $\gamma$  ( $\alpha, \beta$  fixed). If  $\gamma = 0$ :  $\alpha + (\beta + 0) = \alpha + \beta = (\alpha + \beta) + 0$ .

Successors:

$$\begin{aligned} \alpha + (\beta + \gamma^+) &= \alpha + (\beta + \gamma)^+ \\ &= (\alpha + (\beta + \gamma))^+ \\ &= ((\alpha + \beta) + \gamma)^+ \\ &= (\alpha + \beta) + \gamma^+ \end{aligned}$$

$\lambda$  a non-zero limit:

$$\begin{aligned} (\alpha + \beta) + \lambda &= \sup\{(\alpha + \beta) + \gamma : \gamma < \lambda\} \\ &= \sup\{\alpha + (\beta + \gamma) : \gamma < \lambda\}. \end{aligned}$$

We claim that  $\beta + \lambda$  is a limit. Indeed, have  $\beta + \lambda = \sup\{\beta + \gamma : \gamma < \lambda\}$ . But for every  $\gamma < \lambda$ , there exists  $\gamma' < \lambda$  with  $\gamma < \gamma'$  ( $\lambda$  a limit), so  $\beta + \gamma < \beta + \gamma'$ . Thus there is no greatest element of  $\{\beta + \gamma : \gamma < \lambda\}$ , so  $\beta + \lambda = \sup\{\beta + \gamma : \gamma < \lambda\}$  is a limit.

Therefore  $\alpha + (\beta + \lambda) = \sup\{\alpha + \delta : \delta < \beta + \lambda\}$ . So need to show  $\sup\{\alpha + (\beta + \gamma) : \gamma < \lambda\} = \sup\{\alpha + \delta : \delta < \beta + \lambda\}$ . Indeed,  $\gamma < \lambda$  implies  $\beta + \gamma < \beta + \lambda$  so  $\{\alpha + (\beta + \gamma) : \gamma < \lambda\} \subseteq \{\alpha + \delta : \delta < \beta + \lambda\}$ . Conversely, for all  $\delta < \beta + \lambda$ , we have  $\delta \leq \beta + \gamma$  for some  $\gamma < \lambda$  (definition of  $\beta + \lambda$ ) so  $\alpha + \delta \leq \alpha + (\beta + \gamma)$ . So each member of right hand set is at most some member of the left hand set.  $\square$

**Notes.**

1. We used:  $\beta \leq \gamma \Rightarrow \alpha + \beta \leq \alpha + \gamma$  (trivial by induction on  $\gamma$ )
2.  $\beta < \gamma \Rightarrow \alpha + \beta < \alpha + \gamma$  since  $\beta < \gamma \Rightarrow \beta^+ \leq \gamma$  which implies  $\alpha + \beta^+ \leq \alpha + \gamma$  so  $\alpha + \beta < (\alpha + \beta)^+ = \alpha + \beta^+ \leq \alpha + \gamma$ .
3. However  $1 < 2$ , but  $1 + \omega = 2 + \omega = \omega$ . So “stuff on the right always works as expected”.

The above is the inductive definition of  $+$ . There is also a synthetic definition of  $+$ :  $\alpha + \beta$  is the order type of  $\alpha \sqcup \beta$  (disjoint union, e.g.  $(\alpha \times \{0\}) \cup (\beta \times \{1\})$ ), with all of  $\alpha$  coming before all of  $\beta$ .

**Example.**

- $\omega + 1$  is the order type of  $\underbrace{\omega}_{\text{sequence}} \underbrace{\bullet}_{\text{point}};$
- $1 + \omega$  is the order type of  $\underbrace{\bullet}_{\text{point}} \underbrace{\omega}_{\text{sequence}};$
- $\alpha + (\beta + \gamma)$  is the order type of  $\underbrace{\alpha}_{\text{sequence}} \underbrace{\beta}_{\text{sequence}} \underbrace{\gamma}_{\text{sequence}}.$

**Proposition 2.13.** *The two definitions of  $+$  are equivalent.*

*Proof.* We write  $+$  for the inductively defined one, and  $+'$  for the synthetic one. We'll show  $\alpha + \beta = \alpha +' \beta$  for all  $\alpha + \beta$  by induction on  $\beta$  ( $\alpha$  fixed).  
Zero:  $\alpha + 0 = \alpha +' 0 = 0 = \alpha$ .

Successors:  $\alpha + (\beta^+) = (\alpha + \beta)^+ = (\alpha +' \beta)^+$  which is the order type of  $\underbrace{\alpha}_{\text{sequence}} \underbrace{\beta}_{\text{sequence}} \underbrace{\bullet}_{\text{point}}$  which is  $\alpha +' \beta^+$ .

$\lambda$  a non-zero limit:  $\alpha + \lambda = \sup\{\alpha + \gamma : \gamma < \lambda\} = \sup\{\alpha +' \gamma : \gamma < \lambda\} = \alpha +' \lambda$  (since sup is a union as sets are nested)  $\square$

Moral: synthetic definition beats the inductive one, if we do have a synthetic definition.

**Definition.** Define  $\alpha\beta$  ( $\alpha$  fixed, recursion on  $\beta$ ) by:

- $\alpha 0 = 0$ ;
- $\alpha(\beta^+) = \alpha\beta + \alpha$ ;
- $\alpha\lambda = \sup\{\alpha\gamma : \gamma < \lambda\}$  for  $\lambda$  a non-zero limit.

**Examples.**

- $\omega 2 = \omega 1 + \omega = (\omega 0 + \omega) + \omega = \omega + \omega$ ;

- $\omega 3 = \omega + \omega + \omega$ ;
- $\omega\omega = \sup\{0, \omega, \omega + \omega, \dots\}$ ;
- $2\omega = \sup\{0, 2, 4, 6, 8, \dots\} = \omega$ , so again this is not commutative.

Can show that  $\alpha(\beta\gamma) = (\alpha\beta)\gamma$ , etc.

We also have a synthetic definition (which can be shown to be equivalent):  $\alpha\beta$  is equal to the order type of

$$\underbrace{\underbrace{\alpha} \quad \underbrace{\alpha} \quad \underbrace{\alpha} \quad \dots \quad \underbrace{\alpha}}_{\beta \text{ times}},$$

ordered by:  $(x, y) < (z, w)$  if  $y < w$  or  $y = w$  and  $x < z$ .

**Example.**  $\omega 2$  is the order type of  $\underbrace{\omega} \quad \underbrace{\omega}$  which is  $\omega + \omega$ . Also  $2\omega$  is the order type of

$$\underbrace{\underbrace{\bullet \bullet} \quad \underbrace{\bullet \bullet} \quad \underbrace{\bullet \bullet} \quad \dots \quad \underbrace{\bullet \bullet}}_{\omega \text{ times}},$$

which is  $\omega$ .

We can also do exponentiation, towers etc similarly. For example, define  $\alpha^\beta$  by

- $\alpha^0 = 1$ ;
- $\alpha^{(\beta^+)} = \alpha^\beta \alpha$ ;
- $\alpha^\lambda = \sup\{\alpha^\gamma : \gamma < \lambda\}$  for  $\lambda$  a non-zero limit.

For example,  $\omega^2 = \omega^1 \omega = (\omega^0 \omega) \omega = \omega \omega$ ;  $2^\omega = \sup\{2^0, 2^1, \dots\} = \omega$ .

### 3 Posets and Zorn's Lemma

**Definition.** A *partially ordered set* or *poset* is a pair  $(X, \leq)$ , where  $X$  is a set and  $\leq$  is a relation on  $X$  that is

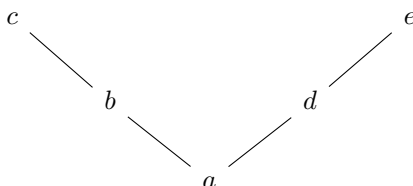
- (i) Reflexive:  $x \leq x$  for all  $x \in X$ ;
- (ii) Transitive:  $x \leq y, y \leq z$  implies  $x \leq z$  for all  $x, y, z \in X$ ;
- (iii) Antisymmetric:  $x \leq y, y \leq x$  implies  $x = y$  for all  $x, y$ .

We write  $x < y$  if  $x \leq y$  and  $x \neq y$ . In terms of  $<$ , a poset is:

- (i) Irreflexive:  $x \not< x$  for all  $x \in X$ ;
- (ii) Transitive:  $x < y, y < z$  implies  $x < z$  for all  $x, y, z \in X$ .

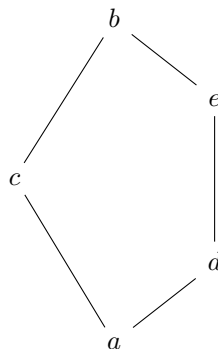
**Examples.**

1. Any total order.
2.  $\mathbb{N}^+$  with  $x \leq y$  if  $x|y$ .
3.  $(\mathcal{P}(S), \subseteq)$  for any set  $S$ .
4.  $X \subseteq \mathcal{P}(S)$  under  $\subseteq$ . For example,  $V$  a vector space,  $X$  the set of all subspaces.
- 5.

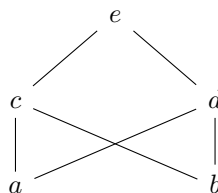


Consider a tree graph, with all edges pointing upwards. Then we say  $x \leq y$  for vertices  $x, y$  if the  $xy$  is a directed edge pointing upwards, and extend  $\leq$  by transitivity. In general the *Hasse diagram* of a poset is a drawing of its posets, with an upwards line from  $x$  to  $y$  if  $y$  covers  $x$  (meaning  $y > x$  and no  $z$  has  $y > z > x$ ). Hasse diagrams can be useful: e.g  $(\mathbb{N}, \leq)$ , or useless: e.g for  $(\mathbb{Q}, \leq)$  there are no covers.

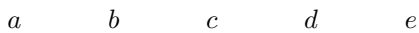
6.



7.



8.



A subset  $S$  of a poset  $X$  is a *chain* if it is totally ordered. E.g in example 2 above,  $\{1, 2, 4, 8, 16, \dots\}$ . Or in example 5,  $\{a, b, c\}$  or  $\{a, c\}$ .

A subset  $S$  is an *antichain* if no two elements are related. E.g in 2,  $\{n : n \text{ prime}\}$ , in 5,  $\{c, e\}$ , or in 8 take whole poset.

For  $S \subseteq X$ , an *upper bound* for  $S$  is an  $x \in X$  such that  $x \geq y$  for all  $y \in S$ . We say  $x$  is a *least upper bound* for  $S$  if  $x$  is an upper bound, and if  $y$  is an upper bound of  $S$ ,  $x \leq y$ .

### Examples.

- In  $\mathbb{R}$ : if  $S = \{x : x < \sqrt{2}\}$  then  $\sqrt{2}$  is an upper bound, and  $\sqrt{2}$  is the least upper bound. We write  $\sqrt{2} = \sup S$ , or  $\bigvee S$ .
- In  $\mathbb{Q}$ :  $\{x : x^2 < 2\}$  has  $\sqrt{2}$  as an upper bound, but there is no least upper bound.
- In example 5 from before,  $\{a, b\}$  has upper bounds  $b$  and  $c$ , so least upper bound  $b$ .  $\{b, d\}$  has no upper bound.
- From example 7 from before,  $\{a, b\}$  has upper bounds  $c, d, e$ , so does not have a least upper bound.

We say  $X$  is *complete* if every  $S \subseteq X$  has a least upper bound. For example,  $\mathbb{R}$  is not complete, e.g  $\mathbb{Z}$  has no upper bound.  $(0, 1)$  is not complete since  $(0, 1)$  itself has no upper bound.

$X = \mathcal{P}(S)$  is always complete:  $\sup$  of  $\{A_i : i \in I\}$  is  $\bigcup_{i \in I} A_i$ .

**Note.** Every complete poset  $X$  has a greatest element  $x$ , namely  $\sup X$ , and also a least element  $y$ , namely  $\sup\{\emptyset\}$ .

For  $f : X \rightarrow Y$  where  $X, Y$  are posets, we say  $f$  is *order preserving* if  $x \leq y$  implies  $f(x) \leq f(y)$ .

### Examples.

1.  $f : \mathbb{N} \rightarrow \mathbb{N}, x \mapsto x + 1$ .
2.  $f : [0, 1] \rightarrow [0, 1], x \mapsto \frac{1+x}{2}$ .
3.  $f : \mathcal{P}(S) \rightarrow \mathcal{P}(S), A \mapsto A \cup \{i\}$  for some fixed  $i \in S$ .

Not every order preserving  $f : X \rightarrow X$  has a fixed point, e.g example 1 above. However:

**Theorem 3.1** (Knaster-Tarski Fixed Point Theorem). *Let  $X$  be a complete poset. Then any order preserving  $f : X \rightarrow X$  has a fixed point.*

*Proof.* Let  $E = \{x \in X : x \leq f(x)\}$ , and let  $s = \sup E$ . We'll show that  $f(s) = s$ .

We'll first show  $s \leq f(s)$ . It is enough to show  $f(s)$  is an upper bound for  $E$ , then done since  $s$  is a least upper bound for  $E$ . Indeed, if  $x \in E$ , then  $x \leq s$  so  $f(x) \leq f(s)$ . Now since  $x \in E$ ,  $x \leq f(x) \leq f(s)$ .

Now we show  $f(s) \leq s$ . It is enough to show  $f(s) \in E$ , then done since  $s$  is an upper bound for  $E$ . We have  $s \leq f(s)$ , so  $f(s) \leq f(f(s))$ . i.e  $f(s) \in E$ .  $\square$

**Remark.** We need to show  $s \leq f(s)$  before  $f(s) \leq s$  since  $s \leq f(s)$  says  $s \in E$ .

An application of this is:

**Corollary 3.2** (Schröder-Bernstein). *Let  $f : A \rightarrow B$  and  $g : B \rightarrow A$  be injections. Then there exists a bijection  $h : A \rightarrow B$ .*

*Proof.* We seek partitions  $A = P \cup Q, P \cap Q = \emptyset, B = R \cup S, R \cap S = \emptyset$  such that  $f(P) = R$  and  $g(S) = Q$  (then set  $h = f$  on  $P$  and  $h = g^{-1}$  on  $R$ ). Thus we seek exactly a fixed point of  $\Theta : \mathcal{P}(A) \rightarrow \mathcal{P}(A)$  given by  $P \mapsto A \setminus g(B \setminus f(P))$ . But  $\mathcal{A}$  is complete, and  $\Theta$  is order preserving, so done by Knaster-Tarski.  $\square$

## Zorn's Lemma

For a poset  $X$ ,  $x \in X$  is said to be *maximal* if no  $y \in X$  has  $y > x$ . For example, in  $[0, 1]$ , 1 is maximal. We've seen many posets without any maximal element, for example  $(\mathbb{R}, \leq)$  or  $(\mathbb{N}^+, |)$ . In each case, there exists a chain with no upper bound (e.g in  $(\mathbb{N}^+, |)$  take powers of 2).

**Theorem 3.3** (Zorn's Lemma). *Let  $X$  be a (non-empty) poset in which every chain has an upper bound. Then there exists a maximal element of  $X$ .*

*Proof.* Suppose not. So for each  $x \in X$  have  $x' \in X$  with  $x' > x$ , and for each chain we  $C$  we have an upper bound  $u(C)$ . Fix some  $x \in X$  and define  $x_\alpha$  for each  $\alpha < \gamma(X)$  by recursion:  $x_0 = x$ ,  $x_{\alpha+1} = x'_\alpha$  and  $x_\lambda = U(\{x_\beta : \beta < \lambda\})$  for  $\lambda$  a non-zero limit [note that the  $x_\beta$ ,  $\beta < \lambda$  do form a chain, by induction]. Then we have injected  $\gamma(X)$  into  $X$ , a contradiction.  $\square$

**Remark.** The proof was easy, given well-orderings; recursion and Hartogs' from Chapter 2.

A typical application: does every vector space have a basis?

### Examples.

- $\mathbb{R}^3$  has a basis  $\{e_1, e_2, e_3\} = \{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$ .
- Space of all real polynomials has basis  $\{1, X, X^2, X^3, \dots\}$ .
- Space  $S$  of all real sequences -  $\{e_i\}_{i \in \mathbb{N}}$  is not a basis - span doesn't contain  $(1, 1, 1, \dots)$ . In fact  $S$  has no countable basis (and can actually show there's no explicit basis).
- $\mathbb{R}$  as a vector space over  $\mathbb{Q}$  - no explicit basis. A basis in this case is called a *Hamel basis*.

**Theorem 3.4.** *Every vector space  $V$  has a basis.*

*Proof.* Let  $X = \{A \subseteq V : A \text{ is linearly independent}\}$ , ordered by  $\subseteq$ . We seek a maximal element of  $X$  [then done since if a maximal element doesn't span, could extend by adding something not in span]. Have  $X \neq \emptyset$  since  $\emptyset \in X$ . Given a chain  $\{A_i : i \in \mathbb{I}\}$ , let  $A = \bigcup_{i \in \mathbb{I}} A_i$ . Certainly  $A \supseteq A_i$  for every  $i$ , so we just need to show  $A \in X$ , i.e  $A$  is linearly independent. Suppose  $A$  is not linearly independent. Then we have  $x_1, \dots, x_n \in A$  which are linearly dependent. We have  $x_1 \in A_{i_1}, \dots, x_n \in A_{i_n}$  for some  $i_1, \dots, i_n \in \mathbb{I}$ , but some  $A_{i_k}$  contains all of  $A_{i_1}, \dots, A_{i_n}$  (since the  $A_i$  form a chain), so  $x_1, \dots, x_n \in A_{i_k}$ , contradicting the fact  $A_{i_k}$  is linearly independent.

Hence by Zorn's Lemma, there exists a maximal element of  $X$ .  $\square$

### Notes.

1. The only actual linear algebra we did was in the 'then done' part.



2. In the statement of Zorn's Lemma, the hypothesis  $X \neq \emptyset$  is not strictly needed since  $\emptyset$  is not a chain so has an upper bound.

Another application: completeness theorem for propositional logic with no restriction on  $P$ .

**Theorem 3.5.** *Let  $S \subseteq L = L(P)$  (for any set  $P$ ) be a set that is consistent. Then  $S$  has a model.*

*Proof.* We'll extend  $S$  to  $\bar{S}$  (consistent) such that for all  $t \in L$ ,  $t \in \bar{S}$  or  $(\neg t) \in \bar{S}$  - then done as in Chapter 1 by setting  $v = 1$  on  $\bar{S}$ ,  $v = 0$  elsewhere.

Let  $X = \{T \supseteq S : T \text{ consistent}\}$ , ordered by  $\subseteq$ . We seek a maximal element of  $X$  [then done: let  $\bar{S}$  be maximal, then if  $t \notin \bar{S}$ , we must have  $\bar{S} \cup \{t\} \vdash \perp$  (maximality of  $\bar{S}$ ), so  $\bar{S} \vdash (\neg t)$  (deduction theorem), so  $(\neg t) \in \bar{S}$  by maximality of  $\bar{S}$ ].

Now,  $X \neq \emptyset$  since  $S \in X$ . Given a non-empty chain  $\{T_i : i \in I\}$ , put  $T = \bigcup_{i \in I} T_i$ . Have  $T \supseteq T_i$  for all  $i$ , so we just need to show  $T \in X$ . Indeed  $S \subseteq T$  (chain is non-empty). Also, we claim  $T$  is consistent. Suppose not, i.e.  $T \vdash \perp$ . Then some  $\{t_1, \dots, t_n\} \vdash \perp$  for some  $t_1, \dots, t_n \in T$  (as proofs are finite). Now,  $t_1 \in T_{i_1}, \dots, t_n \in T_{i_n}$  for some  $i_1, \dots, i_n \in I$ . Then  $t_1, \dots, t_n \in T_{i_k}$  for some  $k$  since the  $T_i$  form a chain. But this contradicts the fact  $T_{i_k}$  is consistent.

Hence by Zorn's Lemma,  $X$  has a maximal element. □

**Theorem 3.6** (Well-ordering principle). *Every set  $S$  can be well-ordered.*

**Note.** This is a very surprising result, e.g for  $S = \mathbb{R}$  - until one has met Hartogs' lemma.

*Proof.* Let  $X = \{(A, R) : A \subseteq S, R \text{ is a well-ordering of } A\}$ , ordered by  $(A, R) \leq (A', R')$  if the latter extends the former (i.e  $R'|_A = R$  and  $A$  is an initial segment of  $R'$ ). We have  $X \neq \emptyset$  (e.g  $(\emptyset, \emptyset) \in X$ ). Given a chain  $\{(A_i, R_i) : i \in I\}$ , have an upper bound  $(\bigcup_{i \in I} A_i, \bigcup_{i \in I} R_i)$ , since the family is nested.

So by Zorn's Lemma, there exists a maximal element  $(A, R)$ . Must have  $A = S$ , if not we can take  $x \in S \setminus A$  and 'take the successor': well-order  $A \cup \{x\}$  by making  $x > y$  for all  $y \in A$  - contradicting maximality of  $(A, R)$ .  $\square$

## Zorn's Lemma & The Axiom of Choice

In our proof of Zorn's Lemma, we made infinitely many arbitrary choices - when selecting the  $x'$ . We also did this in IA, when showing a countable union of countable sets is countable: have  $A_1, A_2, \dots$ , each having a listing, and we fixed, all at once, a listing for each of them.

In terms of 'rules for building sets', we are appealing to the *Axiom of Choice* which states that, given a family of non-empty sets, one can choose an element from each one. More precisely: for any family  $\{A_i : i \in I\}$  of non-empty sets, there is a *choice function*  $f : I \rightarrow \bigcup_{i \in I} A_i$  such that  $f(i) \in A_i$  for all  $i \in I$ .

This is different in character from the other 'rules for building sets' (e.g 'given  $A, B$  can form  $A \cup B$ ' or 'given  $A$ , can form  $\mathcal{P}(A)$ ') in that the object whose existence is asserted is not uniquely specified by its properties. So the use of the Axiom of Choice gives rise to non-constructive proofs. [Many proofs in maths, even without AC, are non-constructive - e.g the proof by countability argument that there exists a transcendental number, or proof that in  $\mathbb{Q}[X_1, \dots, X_n]$  every ideal is finitely generated].

So it is often nice to know: did a proof need AC.

Did our proof of Zorn's Lemma need AC? Answer: yes, we can actually deduce AC from Zorn's (using only the other set-building rules). Indeed, AC follows from well-ordering (the previous theorem): given our family  $\{A_i : i \in I\}$ , just well-order  $\bigcup_{i \in I} A_i$  and now set  $f(i)$  to be the least element of  $A_i$  for each  $i \in I$ .

Conclusion:  $AC \iff ZL \iff WO$  (in the presence of the other set-building rules).

**Remark.** AC is trivial if  $|I| = 1$  ( $A \neq \emptyset$  means there exists  $x \in A$ ), also easy to prove for all  $I$  finite (by induction on  $|I|$ ). But, in general it turns out that AC cannot be deduced from the other set-building rules.

**Notes.**

1. ZL is hard from first principles because it needed ordinals, recursion and Hartogs' - not because it's equivalent to AC.
2. No theorem in Chapter 2 used AC. Indeed, AC was used only in two remarks in Chapter 2: the fact that in a non-well-ordering there exists an infinite decreasing sequence; and the fact that  $\omega_1$  is not a countable supremum.

## 4 Predicate Logic

Recall that a group is a set  $A$  equipped with functions  $M : A^2 \rightarrow A$  (of arity 2),  $i : A^1 \rightarrow A$  (of arity 1), and a constant  $e \in A$ , (i.e a function  $A^0 \rightarrow A$ , i.e arity 0).

Also recall a poset is a set  $A$  equipped with a relation  $\leq \subseteq A^2$  (arity 2) such that certain axioms hold.

Let  $\Omega$  ('set of all function symbols') and  $\Pi$  ('set of all relation symbols') be disjoint sets, and  $\alpha : \Omega \cup \Pi \rightarrow \mathbb{N}$  ('arity'). The *language*  $L = L(\Omega, \Pi, \alpha)$  is the set of all *formulae*, defined as follows:

*Variables:*  $x_1, x_2, x_3, \dots$

*Terms:* defined inductively by

- (i) Each variable is a term;
- (ii) For  $f \in \Omega$ ,  $\alpha(f) = n$ , and terms  $t_1, \dots, t_n$ ,  $f t_1 \dots t_n$  is a term (can insert brackets, commas etc for readability).

**Example.** Language of groups:  $\Omega = \{M, i, e\}$  (arities 2, 1, 0 respectively),  $\Pi = \emptyset$ . Some terms:  $M(x_1, x_2)$ ,  $M(x_1, i(x_2))$ ,  $e$ ,  $M(e, e)$ ,  $M(e, x_1)$ .

*Atomic formulae:*

- (i)  $\perp$  is an atomic formula;
- (ii) For terms  $s$  and  $t$ ,  $(s = t)$  is an atomic formula;
- (iii) For  $\phi \in \Pi$ ,  $\alpha(\phi) = n$ , and terms  $t_1, \dots, t_n$ ,  $\phi(t_1, \dots, t_n)$  is an atomic formula.

**Example.** In language of groups:  $e = M(e, e)$ ,  $M(x, y) = M(y, x)$  are atomic formulae.

**Example.** Language of posets:  $\Omega = \emptyset$ ,  $\Pi = \{\leq\}$  (arity 2). Some terms:  $x = y$ ,  $x \leq y$  (officially ' $\leq(xy)$ ').

*Formulae:* defined inductively by

- (i) Each atomic formula is a formula;
- (ii) If  $p, q$  are formulae, then  $(p \Rightarrow q)$  is a formula;
- (iii) If  $p$  a formula,  $x$  a variable then  $(\forall x)p$  is a formula.

**Example.** In the language of groups:  $(\forall x)(M(x, x) = e)$ ,  $(M(x, x) = e) \Rightarrow (\exists)(M(y, y) = x)$ .

**Notes.**

1. A formula is a finite string of symbols;
2. Can now define  $(\neg p)$ ,  $p \wedge q$ ,  $p \vee q$ , etc and also  $(\exists x)p$  as  $\neg(\forall x)(\neg p)$ .

A term is *closed* if it contains no variables. For example,  $e$ ,  $M(e, i(e))$  - but not  $M(x, e)$  or  $M(x, i(x))$ .

An occurrence of a variable  $x$  in a formula  $p$  is *bound* if it is inside the brackets of a ' $(\forall x)$ ' quantifier; otherwise it is *free*.

**Example.** In  $(\forall x)(M(x, x) = e)$ , each occurrence of  $x$  is bound. In  $(M(x, x) = e) \Rightarrow (\exists y)(M(y, y) = x)$ , each  $x$  is free but each  $y$  is bound.

**Note.** Consider  $M(x, x) = e \Rightarrow (\forall x)(\forall y)(M(x, y) = M(y, x))$ . The first two occurrences of  $x$  are free, while all variables in the right side of ‘ $\Rightarrow$ ’ are bound.

**Definition.** A *sentence* is a formula with no free variables.

**Example.**  $(\forall x)(M(x, x) = e)$ ,  $(\forall x)(M(x, x) = e \Rightarrow (\exists y)(M(y, y) = x))$  are sentences. In the language of posets:  $(\forall x)(\exists y)(x \leq y \wedge \neg x = y)$  is a sentence.

**Definition.** For a formula  $p$ , term  $t$  and variable  $x$ , the *substitution*  $p[t/x]$  is obtained from  $p$  by replacing each free occurrence of  $x$  with  $t$ .

**Example.** If  $p$  is ‘ $(\exists y)(M(y, y) = x)$ ’ then  $p[e/x]$  is ‘ $(\exists y)(M(y, y) = e)$ ’.

## Semantic Implication

**Definition.** Let  $L = L(\Omega, \Pi, \alpha)$  be a language. An *L-structure* is a non-empty<sup>2</sup> set  $A$  equipped with, for each  $f \in \Omega$ , a function  $f_A : A^n \rightarrow A$  (where  $n = \alpha(f)$ ), and for each  $\phi \in \Pi$ , a subset  $\phi_A \subseteq A^n$  ( $n = \alpha(\phi)$ ).

**Example.** Language of groups: an *L-structure* is an  $A$  with  $M_A : A^2 \rightarrow A$ ,  $i_A : A \rightarrow A$ ,  $e_A \in A$  (note: may not be a group). Language of posets: an *L-structure* is an  $A$  with  $\leq_A \subseteq A^2$  (may not be a poset).

For an *L-structure*  $A$  and a sentence  $p$ , we want to define ‘ $p$  holds in  $A$ ’.

**Example.** ‘ $(\forall x)(M(x, x) = e)$ ’ should hold in  $A$  if and only if for each  $a \in A$ , have  $M_A(a, a) = e_A$ .

So “insert ‘ $\in A$ ’ after each ‘ $\forall x$ ’ and add subscripts ‘sub  $A$ ’ and read it aloud”.

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<sup>2</sup>See later for why.

We now formally define what we mean in the above:

Define the *interpretation*  $p_A \in \{0, 1\}$  of a sentence  $p$  in an  $L$ -structure  $A$  as follows.

The *interpretation*  $t_A \in A$  of a closed term in an  $L$ -structure  $A$  is defined inductively:  $(ft_1, \dots, t_n)_A = f_A((t_1)_A, \dots, (t_n)_A)$  for  $f \in \Omega$ ,  $\alpha(f) = n$ ,  $t_1, \dots, t_n$  closed terms. [Note:  $c_A$  is already defined for each constant-symbol  $c \in \Omega$ .]

**Example.**  $M(e, i(e))_A = M_A(l_A, i_A(e_A))$ .

The interpretation of an atomic sentence:

(i)  $\perp_A = 0$ ;

(ii)

$$(s = t)_A = \begin{cases} 1 & \text{if } s_A = t_A \\ 0 & \text{if not} \end{cases}$$

for any closed terms  $s, t$ ;

(iii)

$$\phi(t_1, \dots, t_n)_A = \begin{cases} 1 & \text{if } ((t_1)_A, \dots, (t_n)_A) \in \phi_A \\ 0 & \text{if not} \end{cases}$$

for any  $\phi \in \Pi$ ,  $\alpha(\phi) = n$ , closed terms  $t_1, \dots, t_n$ .

Interpretation of sentences - inductively defined by:

(i)

$$(p \Rightarrow q)_A = \begin{cases} 0 & \text{if } p_A = 1, q_A = 0 \\ 1 & \text{otherwise} \end{cases}$$

(ii)

$$((\forall x)p)_A = \begin{cases} 1 & \text{if } p[\bar{a}/x]_A = 1 \text{ for all } a \in A \\ 0 & \text{otherwise} \end{cases}$$

where we add a constant symbol  $\bar{a}$  to  $L$  (for a fixed  $a \in A$ ), to form a language  $L'$ , and make  $A$  into an  $L'$ -structure by setting  $\bar{a}_A = a$ .

**Remark.** For a formula  $p$  with free variables, can define  $p_A \subseteq A^{\# \text{free variables}}$ . E.g if  $p$  is  $m(x, x) = e$  then  $p_A = \{a \in A : m_A(a, a) = e_A\} \subseteq A^1$ .

If  $p_A = 1$ , say  $p$  *holds* in  $A$ , or  $p$  is *true* in  $A$ , or  $A$  is a *model* of  $p$ . For a *theory*  $T$  (set of sentences),  $A$  is a *model* of  $T$  if  $p_A = 1$  for all  $p \in T$ .

For a theory  $T$ , sentence  $p$ , say  $T \models p$  if every model of  $T$  is a model of  $p$ . For example, the three group axioms  $\models M(e, e) = e$ .

**Examples.**

1. Groups: let  $L$  be the language of groups,  $T = \{(\forall x)(\forall y)(\forall z)(M(x, M(y, z)) = M(M(x, y), z)), (\forall x)(M(x, e) = x \wedge M(e, x) = x), (\forall x)(M(x, i(x)) = e \wedge M(i(x), x) = e)\}$ . Then an  $L$ -structure is a model of  $T$  if and only if it is a group. Say  $T$  *axiomatises* the theory of groups/the class of groups (often, the elements of  $T$  are called the *axioms* of  $T$ ).
2. Posets: let  $L$  be the language of posets,  $T$  the usual poset axioms. Then  $T$  axiomatises the class of posets.
3. Fields: let  $L$  be the language of fields:  $\Omega = \{0, 1, +, \times, -\}$  arities  $0, 0, 2, 2, 1$  respectively;  $T$  = usual field axioms - including  $(\forall x)(\neg(x = 0) \Rightarrow (\exists y)(xy = 1))$ . Then  $T$  axiomatises the class of fields. For example,  $T \models$  “inverses are unique”  $= (\forall x)(\neg(x = 0) \Rightarrow (\forall y)(\forall z)((yx = 1 \wedge zx = 1) \Rightarrow y = z))$ .
4. Graphs: let  $L$  with  $\Omega = \emptyset$ ,  $\Pi = \{a\}$ ,  $\alpha(a) = 2$  ( $a$  is “adjacency”). For  $T$  take  $T = \{(\forall x)(\neg a(x, x)), (\forall x)(\forall y)(a(x, y) \Rightarrow a(y, x))\}$ . Then  $T$  axiomatises the class of graphs.

**Syntactic Entailment**

We'll need (logical) axioms and deduction rules. Have 7 axioms (3 usual ones, 2 for '=', 2 for ' $\forall$ '):

1.  $p \Rightarrow (q \Rightarrow p)$  for all  $p, q$  formulae;
2.  $[p \Rightarrow (q \Rightarrow r)] \Rightarrow [(p \Rightarrow q) \Rightarrow (p \Rightarrow r)]$  for all  $p, q, r$  formulae;
3.  $(\neg\neg p) \Rightarrow p$  for each formula  $p$ ;
4.  $(\forall x)(x = x)$  for any variable  $x$ ;
5.  $(\forall x)(\forall y)(y = x \Rightarrow (p \Rightarrow p[y/x]))$  for any variables  $x, y$ , formula  $p$  with  $y$  not occurring bound;
6.  $[(\forall x)p] \Rightarrow p[t/x]$  for any variable  $x$ , formula  $p$  and term  $t$  with no free variable of  $t$  occurring bound in  $p$ ;
7.  $(\forall x)(p \Rightarrow q) \Rightarrow (p \Rightarrow (\forall x)q)$  for any variable  $x$  and formulae  $p, q$  with  $x$  not occurring free in  $p$ .

**Note.** Each of these is a *tautology* - i.e is true in every structure.

We have 2 deduction rules:

1. Modus ponens: from  $p, p \Rightarrow q$  can deduce  $q$ ;
2. Generalisation: from  $p$  can deduce  $(\forall x)p$ , provided  $x$  does not occur free in any premise used so to prove  $p$ .

For  $S \subseteq L$ ,  $t \in L$ , say  $S$  *proves*  $p$ , written  $S \vdash p$  if there exists a proof of  $p$  from  $S$ , meaning a finite sequence of formulae, ending with  $p$  such that each formula is either a logical axiom or a member of  $S$  or obtained from earlier lines by a deduction rule.

**Note.** Suppose we allowed the empty structure  $A$  (for a language with no constants). Then  $\perp$  is false in  $A$ , and  $(\forall x)\perp$  is true in  $A$ . So  $((\forall x)\perp) \Rightarrow \perp$  is false in  $A$ . But this has to be true by axiom 6.



**Example.**  $\{x = y, x = z\} \vdash y = z$ . Idea: go for axiom 5 to get  $y = z$  from  $x = z$ .

1.  $(\forall x)(\forall y)(x = y \Rightarrow (x = z \Rightarrow y = z))$  (axiom 5);
2.  $[(\forall x)(\forall y)(x = y \Rightarrow (x = z \Rightarrow y = z))] \Rightarrow [(\forall y)(x = y \Rightarrow (x = z \Rightarrow y = z))]$  (axiom 6);
3.  $(\forall y)(x = y \Rightarrow (x = z \Rightarrow y = z))$  (modus ponens);
4.  $[(\forall y)(x = y \Rightarrow (x = z \Rightarrow y = z))] \Rightarrow (x = y \Rightarrow (x = z \Rightarrow y = z))$  (axiom 6);
5.  $x = y \Rightarrow (x = z \Rightarrow y = z)$  (modus ponens);
6.  $x = y$  (hypothesis);
7.  $x = z \Rightarrow y = z$  (modus ponens);
8.  $x = z$  (hypothesis);
9.  $y = z$  (modus ponens).

**Proposition 4.1** (Deduction Theorem). *Let  $S \subseteq L$  and  $p, q \in L$ . Then  $S \vdash (p \Rightarrow q)$  if and only if  $S \cup \{p\} \vdash q$ .*

*Proof.* As before  $(\Rightarrow)$  is trivial. Indeed, given a proof of  $p \Rightarrow q$  from  $S$ , just write down  $p$  by hypothesis and apply modus ponens to get a proof of  $p \Rightarrow q$  from  $S \cup \{p\}$ .

So we show  $(\Leftarrow)$ : we proceed as we did with propositional logic. The only new case is deduction by 'generalisation'. So in the proof of  $q$  from  $S \cup \{p\}$  suppose we have

$$(\forall x)r \quad \text{(generalisation)}$$

and have proof of  $p \Rightarrow r$  from  $S$  (induction). Now, in proof of  $r$  from  $S \cup \{p\}$ , no hypothesis had  $x$  free, so same is true in our proof of  $p \Rightarrow r$  from  $S$ . Thus  $S \vdash (\forall x)(p \Rightarrow r)$  by generalisation.

If  $x$  is not free in  $p$ , get  $S \vdash p \Rightarrow (\forall x)r$  by axiom 7 (+modus ponens). If  $x$  occurs free in  $p$ , proof of  $r$  from  $S \cup \{p\}$  cannot have used hypothesis  $p$ , so in fact  $S \vdash r$  so  $S \vdash (\forall x)r$  (generalisation). Thus  $S \vdash p \Rightarrow (\forall x)r$  by axiom 1 (+modus ponens).  $\square$

**Aim:**  $S \vdash p$  if and only if  $S \vdash p$ .

For example, if  $p$  is true in all groups, then  $p$  must have a proof from the group axioms.

**\*Start of non-examinable section\*.**

**Proposition 4.2** (Soundness). *Let  $S$  be a set of sentences, and  $p$  a sentence in a language  $L$ . Then  $S \vdash p$  implies that  $S \models p$ .*

*Proof.* Have a proof  $t_1, t_2, \dots, t_n$  of  $p$  from  $S$ , and want to know that if  $A$  is a model of  $S$  then  $A$  is a model of  $t_i$  for every  $i$ . This is easy by induction.  $\square$

For adequacy, we want to show that if  $S \models p$  then  $S \vdash p$ . i.e  $S \cup (\neg p) \models \perp$  implies  $S \cup (\neg p) \vdash \perp$ , i.e if  $S \cup (\neg p)$  is consistent, then  $S \cup (\neg p)$  has a model.

**Theorem 4.3** (Model existence lemma). *Let  $S$  be a set of sentences in a language  $L$ . Then if  $S$  is consistent, it has a model.*

**Ideas:**

1. Build our structure out of the language itself - use the closed terms of  $L$ . For example, if  $L$  is the language of fields and  $S$  is the usual field axioms, take closed terms with  $+$ ,  $\times$  in the obvious way: e.g  $'(1+1)'+'(1+1)' = '(1+1) + (1+1)'$ .
2. But the closed terms  $1+0$  and  $1$  are distinct, yet  $S \vdash 1+0 = 1$  in a field. So we quotient out by the equivalence relation on closed terms given by  $s \sim t$  iff  $S \vdash (s = t)$ . If this set is  $A$ , we define  $[s] +_A [t] = [s + t]$  (can check this is well-defined).
3. Suppose  $S$  is the field axioms for fields of characteristic 2 or 3, i.e field axioms with  $1+1 = 0 \vee 1+1+1 = 0$ . Does  $S \vdash 1+1 = 0$ ? No. Does  $S \vdash 1+1+1 = 0$ ? Again no. Thus  $[1+1] \neq [0]$  and  $[1+1+1] \neq [0]$  - so  $A$  does not satisfy  $\text{char}(A) = 2$  or  $3$ . Solution: extend  $S$  to a maximal consistent set first.
4. Suppose  $S$  is now the field axioms for fields with a  $\sqrt{2}$ , i.e the field axioms together with  $(\exists x)(xx = 1+1)$ . But no closed term  $t$  has  $[tt] = [1+1]$ .  $S$  'lacks witnesses'. Solution: for each  $'(\exists x)p' \in S$ , add a new constant  $c$  to the language, and add to  $S$  the sentence  $p[c/x]$  (easy to check this is still consistent).
5. But now our new  $S$  is not necessarily maximal consistent (as we have extended  $L$ ). So must loop back to step 3 then to step 4, etc. Problem: this may not terminate.

*Proof of model existence lemma.* Have a consistent  $S$  in language  $L(\Omega, \Pi)$ . Extend  $S$  to a maximal consistent  $S_1$  in  $L$  (Zorn). So for each sentence  $p \in L$  have  $p \in S_1$  or  $(\neg p) \in S_1$ . Now add witnesses for  $S_1$ : for each  $(\exists x)p \in S_1$  add a new constant  $c$  to the language, and add sentence  $p[c/x]$ . We obtain a theory  $T_1$  in language  $L_1 = L(\Omega \cup C_1, \Pi)$  that has witnesses for  $S_1$  (for each  $(\exists x)p \in S_1$  have  $p[t/x] \in T_1$  for some closed term  $t$ ). It is easy to check that  $T_1$  is consistent.

Now extend  $T_1$  to maximal consistent  $S_2$  in  $L_1$ , then add witnesses to form  $T_2$  in language  $L_2 = L(\Omega \cup C_1 \cup C_2, \Pi)$ . Continue inductively. Let  $\bar{S} = S_1 \cup S_2 \cup \dots$  in language  $\bar{L} = L(\Omega \cup C_1 \cup C_2 \cup \dots, \Pi)$ .

Claim:  $\bar{S}$  is consistent, complete and has witnesses (for itself).

Proof of claim: if  $\bar{S} \vdash \perp$  then some  $S_n \vdash \perp$  (as proofs are finite), a contradiction - so  $\bar{S}$  is consistent. Now show completeness: for a sentence  $p \in \bar{L}$ , have  $p \in L_n$  for some  $n$  (as  $p$  is a finite string). So  $S_{n+1} \vdash p$  or  $S_{n+1} \vdash (\neg p)$ , so  $\bar{S} \vdash p$  or  $\bar{S} \vdash (\neg p)$ . Finally show it has witnesses: if  $(\exists x)p \in \bar{S}$ , then it is in  $S_n$  for some  $n$ . Then  $p[t/x] \in T_n$ , for some closed term  $t$  so  $p[t/x] \in \bar{S}$ .

On the closed terms of  $\bar{L}$ , define  $s \sim t$  if  $\bar{S} \vdash (s = t)$ . Easy to check that this is an equivalence relation. Let  $A$  be the set of equivalence classes, made into an  $\bar{L}$ -structure by:

$f_A([t_1], \dots, [t_n]) = [f(t_1, \dots, t_n)]$  for  $f \in \Omega \cup C_1 \cup C_2 \cup \dots, \alpha(f) = n, t_1, \dots, t_n$  closed terms  
 $\phi_A = \{([t_1], \dots, [t_n]) \in A^n : \bar{S} \vdash \phi(t_1, \dots, t_n)\}$  for  $\phi \in \Pi, \alpha(\phi) = n, t_1, \dots, t_n$  closed terms.

Claim: for a sentence  $p \in \bar{L}$ , have  $p_A = 1$  if and only if  $\bar{S} \vdash p$  [then done as certainly  $p_A = 1$  for every  $p \in S$ , i.e  $A$  is a model of  $S$ ].

Proof of claim: easy induction. Atomic sentences:

- $\perp_A = 0$  and  $\bar{S} \not\vdash \perp$ ;
- For closed terms  $s, t$ :  $\bar{S} \vdash (s = t) \iff [s] = [t] \iff s_A = t_A \iff 's = t' \text{ holds in } A$ ;
- $\phi(t_1, \dots, t_n)$ : same.

Induction step:

- $\bar{S} \vdash (p \Rightarrow q) \iff \bar{S} \vdash \neg p \text{ or } \bar{S} \vdash q$  ( $(\Rightarrow)$ : if  $\bar{S} \not\vdash (\neg p)$  and  $\bar{S} \vdash q$  then  $\bar{S} \vdash p$ ,  $\bar{S} \vdash (\neg q)$  as  $\bar{S}$  is complete, contradicting  $\bar{S}$  consistent). Then this happens  $\iff p_A = 0$  or  $q_A = 1$  (induction hypothesis)  $\iff (p \Rightarrow q)$  is true in  $A$ ;
- $\bar{S} \vdash (\exists x)p \iff \bar{S} \vdash p[t/x]$  for some closed term  $t$  ( $(\Rightarrow)$ :  $\bar{S}$  has witnesses). This happens  $\iff p[t/x]_A = 1$  for some closed term  $t \iff (\exists x)p$  holds in  $A$  ( $(\Leftarrow)$ :  $A$  is the set of (equivalence classes of) closed terms).

□

Hence we have

**Corollary 4.4** (Adequacy). *For  $S$  a theory,  $p$  a sentence in a language  $L$ , we have  $S \models p \Rightarrow S \vdash p$ .*

**\*End of non-examinable section\*.**

**Theorem 4.5** (Completeness theorem/Godel's completeness theorem for first-order logic). *For  $S$  a theory,  $p$  a sentence in a language  $L$ , we have  $S \vdash p \iff S \models p$ .*

*Proof.* ( $\Rightarrow$ ): soundness.

( $\Leftarrow$ ): adequacy.

□

**Remarks.**

1. If  $L$  is countable ( $\Omega, \Pi$  are countable) then Zorn's Lemma is not needed;
2. 'First-order' means our variables range over elements (not subsets).

**Theorem 4.6** (Compactness theorem). *Let  $S$  be a theory in a language  $L$ . Then if every finite subset of  $S$  has a model, then  $S$  itself has a model.*

*Proof.* Trivial if we replace 'has a model' with 'is consistent' - as proofs are finite. □

**Note.** There is no decidability theorem for first-order logic - how do we check if  $S \models p$ ?

Can we axiomatise the theory of finite groups? (i.e a theory  $S$  such that a group is finite if and only if each  $p \in S$  holds in the group.)

**Corollary 4.7.** *The class of finite groups is not axiomatisable (in the language of groups).*

**Note.** It is remarkable that we can prove this, as opposed to merely guessing it is true.

*Proof.* Suppose  $S$  axiomatises the theory of finite groups. Consider  $S$  together with:  $(\exists x_1)(\exists x_2)(x_1 \neq x_2)$  (i.e ' $|G| \geq 2$ '),  $(\exists x_1)(\exists x_2)(\exists x_3)(x_1, x_2, x_3 \text{ distinct})$  (i.e ' $|G| \geq 3$ ') and so on.

Then any finite subset of our new  $S'$  has a model (e.g  $\mathbb{Z}_n$  some  $n$  large enough). So  $S'$  has a model - a finite group which, for each  $n$  has  $\geq n$  elements. □

Similarly

**Corollary.** *Let  $S$  be a theory with arbitrarily large finite models. Then  $S$  has an infinite model.*

*Proof.* Add sentences as above, and apply compactness as above.  $\square$

“Finiteness is not a first-order property.”

**Theorem 4.8** (Upward Löwenheim-Sholem theorem). *Let  $S$  be a theory with an infinite model. Then  $S$  has an uncountable model.*

*Proof.* Add constants  $\{c_i\}_{i \in I}$  to the language, where  $I$  is an uncountable set, and form theory  $S'$  by adding to  $S$  the sentences ‘ $c_i \neq c_j$ ’ for each  $i, j \in I$  with  $i \neq j$ . Then any finite subset of  $S'$  has a model (our infinite model of  $S$  will do), so  $S'$  has a model.  $\square$

**Remark.** Similarly, can get a model of  $S$  that does not inject into  $X$ , for any fixed set  $X$ . Just choose  $\gamma(X)$  constants, or  $\mathcal{P}(X)$  constants.

**Example.** There exists an infinite field (e.g.  $\mathbb{Q}$ , so there exists an uncountable field (e.g.  $\mathbb{R}$ ), and also, a field that does not inject into  $\mathcal{P}(\mathcal{P}(\mathbb{R}))$ .

**Theorem 4.9** (Downward Löwenheim-Sholem theorem). *Let  $S$  be a theory in a countable language. Then if  $S$  has a model, it also has a countable model.*

*Proof.* Have  $S$  consistent, and then the model constructed in the proof of theorem 4.3 is countable.  $\square$

**Remark.** This proof is not non-examinable, even though it relies on the non-examinable theorem 4.3.

## Peano Arithmetic

We try to make the usual axioms of  $\mathbb{N}$  into a first-order theory.

Language  $L$ :  $\Omega = \{0, S, +, \cdot\}$  (arities 0, 1, 2, 2),  $\Pi = \emptyset$ .

Axioms:

1.  $(\forall x)(s(x) \neq 0)$ ;
2.  $(\forall x)(\forall y)([s(x) = s(y)] \Rightarrow [x = y])$ ;
3.  $(\forall y_1) \dots (\forall y_n)[(p[0/x] \wedge (\forall x)(p \Rightarrow p[s/x])) \Rightarrow (\forall x)p]$ , each formula  $p$  with free variables  $y_1, \dots, y_n, x$  (the  $y_1, \dots, y_n$  are called *parameters*);
4.  $(\forall x)(x + 0 = x)$ ;
5.  $(\forall x)(\forall y)(x + s(y) = s(x + y))$ ;

6.  $(\forall x)(x \cdot 0 = 0)$ ;
7.  $(\forall x)(\forall y)(x \cdot s(y) = (x \cdot y) + x)$ .

These axioms are called *Peano arithmetic* or *PA* or *formal number theory*.

**Note.** For axiom 3, first guess would be be the same, without the parameters. But then we'd be missing sets such as  $\{x : x \geq y\}$ , where  $y$  is a variable.

Now, PA has an infinite model (e.g  $\mathbb{N}$ ), so by upper Löwenheim-Sholem (ULS) it has an uncountable model - which in particular is not isomorphic to  $\mathbb{N}$ . Doesn't this contradict the fact that the usual axioms for  $\mathbb{N}$  characterise  $\mathbb{N}$  uniquely (up to isomorphism)?

Answer: 3 is not 'true' induction (over *all* subsets) - even in  $\mathbb{N}$  itself, 3 applies to only countably many subsets.

**Definition.** We say  $S \subseteq \mathbb{N}$  is *definable* or *definable in the language of PA* if there exists a formula  $p$  and free variable  $x$  such that for every  $m \in \mathbb{N}$ :  $m \in S \iff p[m/x]$  holds in  $\mathbb{N}$  (officially by  $m$  we mean  $s(s(\dots s(0)))$ ).

So only countably many sets are definable.

**Examples.**

- Set of squares:  $p$  is  $(\exists y)(y \cdot y = x)$ ;
- Set of primes:  $p$  is  $(x \neq 0 \wedge x \neq 1) \wedge [(\forall y)(y \mid x \Rightarrow y = 1 \vee y = x)]$ ;
- Set of powers of 2:  $p$  is  $(\forall y)(y \text{ is prime} \wedge y \mid x \Rightarrow y = 2)$ ;
- Exercise: powers of 4;
- Challenge: powers of 6.

Is PA complete (i.e  $\text{PA} \vdash p$  or  $\text{PA} \vdash (\neg p)$  for all  $p$ )?

**Theorem 4.10** (Gödel's incompleteness theorem). *PA is not complete.*

So we have a sentence  $p$  such that  $\text{PA} \not\vdash p$  and  $\text{PA} \not\vdash (\neg p)$ . But one of  $p, \neg p$  holds in  $\mathbb{N}$ . So we conclude that there must be a sentence  $p$  which is true in the naturals, but PA doesn't prove it. This doesn't contradict the Completeness Theorem, which would tell us that if  $p$  is true in *every* model of PA then  $\text{PA} \vdash p$ .

## 5 Set Theory

Goal: "what does the Universe of sets look like?"

Liberating viewpoint: view set theory as 'just another first-order theory'.

## Zermelo-Fraenkel Set Theory

Language of ZF:  $\Omega = \emptyset$ ,  $\Pi = \{\in\}$  (arity 2) and a ‘universe of sets’ is a model  $(V, \in_V)$  of the ‘ZF axioms’.

There are 9 axioms (2 to get started, 4 to build things, and 3 you might not think of at first).

Could view this chapter as a worked example from the previous chapter. But it is much scarier, since (hopefully) every model of ZF will contain ‘all of mathematics’, and so will be very complicated.

**Axioms of ZF**

1. Axiom of extension: “sets with the same members are equal”

$$(\forall x)(\forall y)[(\forall z)(z \in x \iff z \in y) \Rightarrow x = y].$$

Note: converse is an instance of a logical axiom.

2. Axiom of separation (also ‘comprehension’ or ‘subset selection’): “can form subsets of a set”, or more precisely. “for a set  $x$  and property  $y$ , can form  $\{z \in x : p(z)\}$ ”

$$(\forall t_1) \dots (\forall t_n)(\forall x)(\exists y)(\forall z)(z \in y \iff z \in x \wedge p)$$

for each formula  $p$  with free variables  $t_1, \dots, t_n, z$ . Note: we do need parameters, as e.g might want to form  $\{z \in x : z \in t\}$ , for some variable  $t$ .

3. Empty set axiom: “there is an empty set”

$$(\exists x)(\forall y)[\neg y \in x].$$

We write  $\emptyset$  for the (unique by extension) set guaranteed by this axiom. This is (as usual) an abbreviation: so  $p(\emptyset)$  means  $(\exists x)(x \text{ has no members} \wedge p(x))$ . Similarly, write  $\{z \in x : p(z)\}$  for the set guaranteed by the axiom of separation.

4. Pair-set axiom: “can form  $\{x, y\}$ ”

$$(\forall x)(\forall y)(\exists z)(\forall t)(t \in z \iff t = x \vee t = y).$$

We write  $\{x, y\}$  for this  $z$ . Write  $\{x\}$  for  $\{x, x\}$ .

**Definition.** We can now define the *ordered pair*  $(x, y) = \{\{x\}, \{x, y\}\}$ . Clearly have  $(x, y) = (z, t)$  if and only if  $x = z$  and  $y = t$ .

**Definition.** Say  $x$  is an *ordered pair* if  $(\exists y)(\exists z)(x = (y, z))$  and say  $f$  is a *function* if

$$(\forall x)(x \in f \Rightarrow x \text{ is an ordered pair}) \wedge (\forall x)(\forall y)(\forall z)[((x, y) \in f \wedge (x, z) \in f) \Rightarrow y = z].$$

Call  $x$  the *domain* of  $f$ , written  $x = \text{dom}(f)$  if  $(f \text{ is a function}) \wedge (\forall y)(y \in x \iff (\exists z)((y, z) \in f))$ . Then  $f : x \rightarrow y$  means

$$(f \text{ is a function}) \wedge (x = \text{dom}(f)) \wedge (\forall z)(\forall t)((z, t) \in f \Rightarrow t \in y)$$

**Back to the axioms:**

5. Union axiom: “can form unions”

$$(\forall x)(\exists y)(\forall z)(z \in y \iff (\exists t)(z \in t \wedge t \in x)).$$

So we think of  $A \cup B \cup C$  really as  $\bigcup\{A, B, C\}$ .



6. Power-set axiom: “can form power-sets”

$$(\forall x)(\exists y)(\forall z)(z \in y \iff z \subseteq x)$$

where  $z \subseteq x$  means  $(\forall t)(t \in z \Rightarrow t \in x)$ .

#### Notes.

1. Write  $\bigcup x$  and  $\mathcal{P}(x)$  for the sets guaranteed by these axioms. Can write  $x \cup y$  for  $\bigcup\{x, y\}$  etc.
2. No new axiom needed for  $\bigcap$ : can form  $\bigcap x$  (for  $x$  any set,  $x \neq \emptyset$ ) as a subset of  $y$ , any  $y \in x$  - so done by separation.
3. Can form  $x \times y$ , as a subset of  $\mathcal{P}(\mathcal{P}(x \cup y))$  - because if  $t \in x, z \in y$  then  $(t, z) \in \mathcal{P}(\mathcal{P}(x \cup y))$ .
4. Can form the set of all functions from  $x \rightarrow y$  as  $\mathcal{P}(x \times y)$ .

#### Back to the axioms:

7. Axiom of infinity: so far, any model  $V$  must be infinite. For example, writing  $x^+$  for  $x \cup \{x\}$ , the successor of  $x$ , have  $\emptyset, \emptyset^+, \emptyset^{++}, \dots$  distinct:

$$\emptyset^+ = \{\emptyset\}, \emptyset^{++} = \{\emptyset, \{\emptyset\}\}, \emptyset^{+++} = \{\emptyset, \{\emptyset\}, \{\emptyset, \{\emptyset\}\}\}, \dots$$

We often write 0 for  $\emptyset$ , 1 for  $\emptyset^+$ , 2 for  $\emptyset^{++}$ , etc. For example,  $0 = \emptyset$ ,  $1 = \{\emptyset\}$ ,  $2 = \{\emptyset, 1\}$ ,  $3 = \{\emptyset, 1, 2\}$  etc.

Does  $V$  have an infinite set? In the ‘world of maths’:  $V$  is infinite. But no  $x \in V$  has all  $y \in V$  as members:  $(\forall x)\neg(\forall y)(y \in x)$  by Russell’s paradox.

So we say  $x$  is a successor set if  $(\emptyset \in x) \wedge (\forall y)(y \in x \Rightarrow y^+ \in x)$ .

So the axiom of infinity says: “there exists an infinite set/a successor set”:

$$(\exists x)(x \text{ is a successor set}).$$

Note that any intersection of successor sets is a successor set - so there exists a least successor set, namely the intersection of all successor sets. Call this  $\omega$  (this will be our copy in  $V$ , of  $\mathbb{N}$ ). Thus

$$(\forall x)[x \in \omega \iff (\forall y)(y \text{ a successor set} \Rightarrow x \in y)].$$

E.g  $3 = \emptyset^{+++} \in \omega$ .

In particular, if  $x \subseteq \omega$  is a successor set then  $x = \omega$  (by definition of  $\omega$ ):

$$(\forall x)((x \subseteq \omega \wedge \emptyset \in x \wedge (\forall y)(y \in x \Rightarrow y^+ \in x)) \Rightarrow x = \omega)$$

(this is full induction (in  $V$ ), over all subsets of  $\omega$  - as opposed to e.g in PA from Chapter 4). It is easy to check  $(\forall x)(x \in \omega \Rightarrow x^+ \neq \emptyset)$  and  $(\forall x)(\forall y)((x \in \omega \wedge y \in \omega \wedge x^+ = y^+) \Rightarrow x = y)$ , so  $\omega$  satisfies (in  $V$ ) the usual axioms for  $\mathbb{N}$ .

Can now define ' $x$  is finite' for  $(\exists y)(y \in \omega \wedge x \text{ bijects with } y)$  and ' $x$  is countable' for  $(x \text{ is finite}) \vee (x \text{ bijects with } \omega)$ .

8. Axiom of foundation: “sets are built out of simpler sets”. We want to disallow  $x \in x$ . Similarly, want to disallow  $x \in y \wedge y \in x$ , and also sets  $x_0, x_1, \dots$  with  $x_1 \in x_0, x_2 \in x_1, x_3 \in x_2, \dots$ . The axiom of foundation says: “every (non-empty) set has an  $\in$ -minimal element”:

$$(\forall x)(x \neq \emptyset \Rightarrow (\exists y)(y \in x \wedge (\forall z)(z \in x \Rightarrow z \not\in y))).$$

9. Axiom of replacement: often we say “have a set  $A_i$  for each  $i \in I$ ; take  $\{A_i : i \in I\}$ ”. But why should that be a set? Why should  $i \mapsto A_i$  be a function? i.e why should there be a set  $\{(i, A_i) : i \in I\}$ ? We’d want “the image of a set, under something that looks like a function is a set”.

### Digression on classes

Let  $(V, \in)$  be an  $L$ -structure. A *class* is a collection  $C$  of elements of  $V$  such that for some formula  $p$ , free variables  $x$  (and maybe more), we have that  $x$  belongs to  $C$  if and only if  $p(x)$  holds in  $V$ .

For example,  $V$  is a class: take  $p$  to be ‘ $x = x$ ’. All infinite  $x \in V$  is a class: take  $p$  to be ‘ $x$  is not finite’. Or the collection of all  $x$  such that  $t \in x$  for some fixed  $t$  (the ‘maybe more’ variables refers to parameters like  $t$  here).

Note that every set  $y \in V$  is a class: take  $p$  to be  $x \in y$ . Say  $C$  is a *proper class* if it is not a set in  $V$ , i.e

$$\neg(\exists y)(\forall x)(x \in y \iff p(x)).$$

Similarly, a *function-class*  $F$  is a collection of ordered pairs from  $V$  such that for some formula  $p$ , free variables  $x, y$  (and maybe more), we have that  $(x, y)$  belongs to  $F$  if and only if  $p(x, y)$ , and if  $(x, y), (x, z)$  belong to  $F$  then  $y = z$ .

For example, the mapping  $x \mapsto \{x\}$  is a function class: take  $p(x, y)$  to be ‘ $y = \{x\}$ ’. Note this is not a function - e.g every  $f$  has a domain (obtained as a suitable subset of  $\bigcup \bigcup f$ ), and this  $f$  would have domain  $V$  which is not a set.

### Back to the axioms:

9. Axiom of replacement: “the image of a set under a function-class is a set”:

$$\underbrace{(\forall t_1) \dots (\forall t_n)}_{\text{parameters}} \underbrace{[(\forall x)(\forall y)(\forall z)(p \wedge p[z/y] \Rightarrow y = z)]}_{p \text{ is a function class}} \\ \implies (\forall x) \underbrace{(\exists y)(\forall z)(z \in y \iff (\exists t)(t \in x \wedge p[t/x.z/y]))}_{y \text{ is image of } x}$$

E.g for any set  $x$ , can form  $\{\{t\} : t \in x\}$  - the function class is  $t \mapsto \{t\}$ . This is a bad example however, as we could have formed this directly via power-sets and separation. See later for a good example.

The above are the axioms of ZF: write ZFC for ZF with AC, or Axiom of Choice: every family of non-empty sets has a choice function:

$$(\forall f)((f \text{ is a function} \wedge (\forall x)(x \in \text{dom}(f) \Rightarrow x \neq \emptyset)) \\ \Rightarrow (\exists g)((g \text{ is a function}) \wedge (\text{dom}(g) = \text{dom}(f)) \wedge (\forall x)(x \in \text{dom}(f) \Rightarrow g(x) \in f(x))))$$

**Definition.** Say  $x$  is *transitive* if each member of a member of  $x$  is again a member of  $x$ :

$$(\forall y)[(\exists z)(y \in z \wedge z \in x) \Rightarrow y \in x]$$

i.e  $\bigcup x \subseteq x$ .

**Examples.**  $\emptyset$ ,  $\{\emptyset\}$ ,  $\{\emptyset, \{\emptyset\}\}$  - and in general each  $x \in \omega$  is transitive. Formally, this is because  $\emptyset$  is transitive, and if  $y$  is transitive, so is  $y^+ = y \cup \{y\}$ , so done by  $\omega$ -induction.

**Lemma 5.1.** *Every set  $x$  is contained in a transitive set.*

**Remarks.**

1. Officially, this says: “let  $(V, \in)$  be a model of ZF. Then [statement]”. Equivalently:  $\text{ZF} \vdash [\text{statement}]$  (by the Completeness theorem);
2. Once we know lemma 1, we’ll know that any  $x$  is contained in a least transitive set, the *transitive closure* of  $x$ , written  $\text{TC}(x)$  - because any intersection of transitive sets is transitive.

*Proof.* We want to form  $x \cup (\bigcup x) \cup (\bigcup \bigcup x) \cup \dots$ , which will be a set by the union axiom applied to  $\{x, \bigcup x, \bigcup \bigcup x, \dots\}$ , which will itself be a set by replacement as the image of  $\omega$  under the function-class  $0 \mapsto x, 1 \mapsto \bigcup x, 2 \mapsto \bigcup \bigcup x, \dots$ . This is a good use of replacement - intuitively we are “going out into  $V$ , far from  $x$ ”.

But why is that a function-class? [Want  $p(z, w)$  to be:  $(z = 0 \wedge w = x) \vee ((\exists t)(\exists u)(z = t + 1 \wedge w = \bigcup u \wedge p(t, u)))$  - but this is nonsense as not a formula (it is self-referential).] Define ‘ $f$  is an attempt’ (this is the clever idea) to mean

$$(f \text{ is a function}) \wedge (\text{dom}(f) \in \omega) \wedge (\text{dom}(f) \neq \emptyset) \wedge (f(0) = x) \\ \wedge (\forall n \in \omega)(n \in \text{dom}(f) \wedge n \neq 0 \Rightarrow f(n) = \bigcup f(n-1)).$$

Then  $(\forall n \in \omega)(\exists f)(f \text{ an attempt} \wedge n \in \text{dom}(f))$  by  $\omega$ -induction, and

$$(\forall n \in \omega)(\forall f)(\forall g)(f \text{ an attempt} \wedge g \text{ an attempt} \\ \wedge n \in \text{dom}(f) \cap \text{dom}(g) \Rightarrow f(n) = g(n))$$

also by  $\omega$ -induction. So our function-class  $p = p(z, w)$  is

$$(\exists f)(f \text{ an attempt} \wedge z \in \text{dom}(f) \wedge f(z) = w).$$

□

We want foundation to be capturing the idea of ‘sets are built out of simpler sets’. So we’d want: if  $p(y)$  for all  $y \in x$  implies  $p(x)$ , then  $p(x)$  for all  $x$ .

**Theorem 5.2** (Principle of  $\in$ -induction). *For each formula  $p$  with free variables  $t_1, \dots, t_n, x$ :*

$$(\forall t_1) \dots (\forall t_n) [(\forall x)((\forall y)(y \in x \Rightarrow p(y)) \Rightarrow p(x)) \Rightarrow (\forall x)(p(x))].$$

*Proof.* Given  $t_1, \dots, t_n$ : given that  $(\forall x)((\forall y)(y \in x \Rightarrow p(y)) \Rightarrow p(x))$ , want  $(\forall x)(p(x))$ . Suppose some  $x$  has  $\neg p(x)$ . [Want to look at  $\{t : \neg p(t)\}$  and take an  $\in$ -minimal element. But  $\{t : \neg p(t)\}$  may not always be a set - e.g if  $p(x)$  is  $\neg x$ .]

Let  $u = \{t \in \text{TC}(\{x\}) : \neg p(t)\}$ :  $u \neq \emptyset$  as  $x \in u$ . Let  $t$  be a minimal element of  $u$ . Then  $\neg p(t)$  (as  $t \in u$ ), but  $p(z) \forall z \in t$  (by minimality of  $t$  - noting that each  $z \in t$  does belong to  $\text{TC}(\{x\})$ ). This is a contradiction.  $\square$

In fact,  $\in$ -induction is equivalent to foundation (in presence of all other ZF axioms). To deduce foundation: say ‘ $x$  is regular’ if  $(\forall y)(x \in y \Rightarrow y$  has a least element). So foundation says: ‘every set is regular’. Proof by  $\in$ -induction: given  $(\forall y \in x)(y$  regular) want to show  $x$  regular. For a set  $z$  with  $x \in z$ : if  $x$  minimal in  $z$  we’re done; if  $x$  not minimal in  $z$  then there exists  $y \in x$  such that  $y \in z$ . So  $x$  has a minimal element (as  $y$  regular).