

Propositions of solutions for *Analysis I* by Terence Tao

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1. Introduction

No exercises in this chapter.

2. Starting at the beginning: the natural numbers

EXERCISE 2.2.1. — *Prove that the addition is associative, i.e. that for any natural numbers a, b, c , we have $(a + b) + c = a + (b + c)$.*

Let's use induction on c while keeping a and b fixed.

- Base case for $c = 0$: let's prove that $(a + b) + 0 = a + (b + 0)$. The left hand side is equal to $(a + b)$ according to Lemma 2.2.3. For the right hand side, if we apply the same lemma to the $(b + 0)$ part, we get $a + (b + 0) = a + b$. Both sides are equal to $a + b$, and the base case is thus done.
- Now let's suppose inductively that $(a + b) + c = a + (b + c)$: we have to prove that $(a + b) + c++ = a + (b + c++)$. Using Lemma 2.2.3 on the right hand side leads to $a + (b + c)++$. Now consider the left hand side. Using still the same lemma, we get $(a + b) + c++ = ((a + b) + c)++$. By the inductive hypothesis, this is also equal to $(a + (b + c))++$. And, using the lemma 2.2.3 again, this also leads to $a + b + c++$. Therefore, both sides are equal to $a + b + c++$, and we have closed the induction.

EXERCISE 2.2.2. — *Let a be a positive number. Prove that there exists exactly one natural number b such that $b++ = a$.*

Let's use induction on a .

- Base case for $a = 1$: we know that $b = 0$ matches this property, since $0++ = 1$ by Definition 2.1.3. Furthermore, there is only one solution. Suppose that is another natural number b such that $b++ = 1$. Then, we would have $b++ = 0++$, which would imply $b = 0$ by Axiom 2.4. The base case is demonstrated.
- Let's suppose inductively that there is exactly one natural number b such that $b++ = a$. We have to prove that there is exactly one natural number b' such that $b'++ = a++$. By the induction hypothesis, and taking $b' = b++$, we have $b'++ = (b++)++ = a++$. So there exists a solution, with $b' = b++ = a$. Uniqueness is given by Axiom 2.4.: if $b'++ = a++$, then we necessarily have $b' = a$.

EXERCISE 2.2.3. — Let a, b, c be natural numbers. Prove the following properties of order for natural numbers:

- (a) Reflexivity: $a \geq a$. This is true since $a = 0 + a$ by Definition 2.2.1. By commutativity of addition, we can also write $a = a + 0$. So there is indeed a natural number n (with $n = 0$) such that $a = a + n$, i.e. $a \geq a$.
- (b) Transitivity: if $a \geq b$ and $b \geq c$, then $a \geq c$. From the part $a \geq b$, there exists a natural number n such that $a = b + n$ according to Definition 2.2.11. A similar consideration for the part $b \geq c$ leads to $b = c + m$, m being a natural number. Combining together those two equalities, we can write $a = b + n = (c + m) + n = c + (m + n)$ by associativity (see Exercise 2.2.1). Then, $n + m$ being a natural number¹, the transitivity is demonstrated.
- (c) Anti-symmetry: if $a \geq b$ and $b \geq a$, then $a = b$. From the part $a \geq b$, there exists a natural number n such that $a = b + n$. Similarly, there exists a natural number m such that $b = a + m$. Combining those two equalities leads to $a = b + n = (a + m) + n = a + (m + n)$. By cancellation law (Proposition 2.2.6), we can conclude that $0 = m + n$. According to Corollary 2.2.9, this leads to $m = n = 0$. Therefore, both m and n are null, meaning that $a = b + 0 = b$.
- (d) Preservation of order: $a \geq b$ iff $a + c \geq b + c$. First, let's prove that $a + c \geq b + c \implies a \geq b$. If $a + c \geq b + c$, there exists a natural number n such that $a + c = b + c + n$. By cancellation law (Proposition 2.2.6)², we conclude that $a = b + n$, i.e. $a \geq b$, thus demonstrating the first implication. Conversely, let's suppose that $a \geq b$. There exists a natural number m such that $a = b + m$. Therefore, $a + c = b + m + c$ for any natural number c . Still by associativity and commutativity, we can rewrite this as $a + c = (b + c) + m$, i.e. $a + c \geq b + c$.
- (e) $a < b$ iff $a++ \leq b$. First, let's prove that $a++ \leq b \implies a < b$. By definition of ordering, there exists a natural number n such that $b = (a++) + n$. By definition of addition, we can re-write: $b = (a++ + n)++$. Then, by commutativity and yet again by definition of addition, $b = (n + a++)++ = (n++) + (a++)$. Thus, there exists a natural number $n++$ such that $b = n++ + a$, which means that $b \geq a$. But we still have to prove that $a \neq b$. Let's suppose that $a = b$: in this case, by cancellation law, we would have $n++ = 0$, which is impossible according to Axiom 2.3 (0 is not the successor of any natural number). Thus, $a \neq b$ et $b \geq a$: we have showed that $a < b$.
Conversely, let's prove that $a < b \implies a++ \leq b$. Starting from that strict inequality, there exists a *positive*³ natural number n such that $b = a + n$. By Lemma 2.2.10, since n is positive, it has one unique antecessor m , so that n can be written $m++$. Thus, $b = a + (m++) = (a + m)++ = (m + a)++ = m + (a++) = (a++) + m$. And, m being a natural number, this corresponds to the statement $b \geq a$.
- (f) $a < b$ iff $b = a + d$ for some positive number d . First, let's prove the first implication, $a < b \implies b = a + d$ with $d \neq 0$. Since $a < b$, we have in particular $a \leq b$, and

¹This is a trivial induction from the definition of addition.

²And also associativity and commutativity that we do not detail explicitly here.

³We make use here of the statement (f) demonstrated below. There is no circularity here, since proving (f) will not make use of (e).

there exists a natural number d such that $b = a + d$. For the sake of contradiction, let's suppose that $d = 0$. We would have $b = a$, which would contradict the condition $a \neq b$ of the strict inequality. Thus, d is a positive number, which demonstrates the left-to-right implication.

Conversely, let's suppose that $b = a + d$, with $d \neq 0$. This expression gives immediately $a \leq b$. But if $a = b$, by cancellation law, this would lead to $0 = d$, a contradiction with the fact that d is a positive number. Thus, $a \neq b$ and $a \leq b$, which demonstrates $a < b$.

EXERCISE 2.2.4. — *Demonstrate three lemmas used to prove the trichotomy of order for natural numbers.*

- (a) Show that we have $0 \leq b$ for any natural number b . This is obvious since, by definition of addition, $0 + b = b$ for any natural number b . This is precisely the definition of $0 \leq b$.
- (b) Show that if $a > b$, then $a++ > b$. If $a > b$, then $a = b + d$, d being a positive natural number. Let's recall that $a++ = a + 1$. Thus, $a++ = a + 1 = b + d + 1 = b + (d + 1)$ by associativity of addition. Furthermore, $d + 1$ is a positive natural number (by Proposition 2.2.8). Thus, $a++ > b$.
- (c) Show that if $a = b$, then $a++ > b$. Once again, let's use the fact that $a++ = a + 1$. Thus, $a++ = a + 1 = b + 1$, and 1 is a positive natural number. This is the definition of $a++ > b$.

EXERCISE 2.2.5. — *Prove the strong principle of induction, formulated as follows: Let m_0 be a natural number, and let $P(m)$ be a property pertaining to an arbitrary natural number m . Suppose that for each $m \geq m_0$, we have the following implication: if $P(m')$ is true for all natural numbers $m_0 \leq m' < m$, then $P(m)$ is also true. (In particular, this means that $P(m_0)$ is true, since in this case the hypothesis is vacuous.) Then we can conclude that $P(m)$ is true for all natural numbers $m \geq m_0$.*

First let's introduce a small lemma (similar to Proposition 2.2.12(e)).

Lemma. *For any natural number a and b , $a < b++$ iff $a \leq b$.*

Proof. If $a < b++$, then $b++ = a + n$ for a given positive natural n . By Lemma 2.2.10, there exists one natural number m such as $n = m++$. Thus $b++ = a + m++$, which can be rewritten $b++ = (a + m)++$ by Lemma 2.2.3⁴. By Axiom 2.4., this is equivalent to $b = a + n$, which can also be written $a \leq b$.

Conversely, if $a \leq b$, there exists a natural number m such as $b = a + m$. Thus, $b++ = (a + m)++ = a + (m++)$ by Definition of addition (2.2.1). And, $m++$ being a positive number, this means that $b > a$ according to Proposition 2.2.12(f). \square

Now we can prove the main proposition. Let $Q(n)$ be the property " $P(m)$ is true for all m such that $m_0 \leq m < n$ ". Let's induct on n .

- (Although this is not necessary,) we could consider two types of base cases. If $n < m_0$, $Q(n)$ is the proposition " $P(m)$ is true for all m such that $m_0 \leq m < n$ ", but there is no such natural number m . Thus, $Q(n)$ is vacuously true. If $n = m_0$, $P(m_0)$ is true by hypothesis, thus $Q(m_0)$ is also true.

⁴We could also rewrite $b + 1 = a + m + 1$ and then use the cancellation law.

- Now let's suppose inductively that $Q(n)$ is true, and show that $Q(n++)$ is also true. If $Q(n)$ is true, $P(m)$ is true for all m such that $m_0 \leq m < n$. By hypothesis, this implies that $P(n)$ is true. Thus, $P(m)$ is true for any natural number m such that $m_0 \leq m \leq n$, i.e. such that $m_0 \leq m < n++$ according to the lemma introduced above. This is precisely $Q(n++)$, and this closes the induction.

Thus, $Q(n)$ is true for all natural numbers n , which means in particular that $P(m)$ is true for any natural number $m \geq m_0$. This demonstrates the principle of strong induction.

EXERCISE 2.2.6. — *Let n be a natural number, and let $P(m)$ be a property pertaining to the natural numbers such that whenever $P(m++)$ is true, then $P(m)$ is true. Suppose that $P(n)$ is also true. Prove that $P(m)$ is true for all natural numbers $m \leq n$; this is known as the principle of backwards induction.*

Terence Tao suggests to use induction on n . So let $Q(n)$ be the following property: “if $P(n)$ is true, then $P(m)$ is true for all $m \leq n$ ”. The goal is to prove $Q(n)$ for all natural numbers n .

- Base case $n = 0$: here, $Q(n)$ means that if $P(0)$ is true, then $P(m)$ is true for any $m \leq 0$. By Definition 2.2.11, if $m \leq 0$, there exists a natural number d such that $0 = m + d$. But, by Corollary 2.2.9, this implies that both $m = 0$ and $d = 0$. Thus, the only number m such that $m \leq 0$ is 0 itself. Therefore, $Q(0)$ is simply the tautology “if $P(0)$ is true, then $P(0)$ is true”—a statement that we can safely accept. The base case is the, demonstrated.
- Let's suppose inductively that $Q(n)$ is true: we must show that $Q(n++)$ is also true. If $P(n++)$ is true, then by definition of P , $P(n)$ is also true. Then, by induction hypothesis, $P(m)$ is true for all $m \leq n$. We have showed that $P(n++)$ implies $P(m)$ for all $m \leq n++$ ⁵, which is precisely $Q(n++)$. This closes the induction.

EXERCISE 2.3.1. — *Show that multiplication is commutative, i.e., if n and m are natural numbers, show that $n \times m = m \times n$.*

We will use an induction of n while keeping m fixed. However, this is not a trivial result, and even the base case is not straightforward. We will first introduce some lemmas.

Lemma. *For any natural number n , $n \times 0 = 0$.*

Proof. Let's induct on n . For the base case $n = 0$, we know by Definition 2.3.1 of multiplication that $0 \times 0 = 0$, since $0 \times m = 0$ for any natural number m .

Now let's suppose that $n \times 0 = 0$. Thus, $n++ \times 0 = (n \times 0) + 0$ by Definition 2.3.1. But by induction hypothesis, $n \times 0 = 0$, so that $n++ \times 0 = 0 + 0 = 0$. This closes the induction. \square

Lemma. *For all natural numbers m and n , we have $m \times n++ = (m \times n) + m$.*

⁵Actually, we use here yet another lemma, similar to the one introduced for the previous exercise. We use the fact that $m \leq n++$ is equivalent to $m = n++$ or $m \leq n$, which is easy to prove, but is not part of the “standard” results presented in the textbook.

Proof. Let's induct on m . The base case $m = 0$ is easy to prove: $0 \times n++ = 0$ by Definition 2.3.1 of multiplication, and $(0 \times n) + 0 = 0$.

Now suppose inductively that $m \times n++ = (m \times n) + m$, and we must show that

$$m++ \times n++ = (m++ \times n) + m++ \quad (1)$$

We begin by the left hand side: by Definition 2.3.1, $m++ \times n++ = (m \times n++) + n++$. By induction hypothesis, this is equal to $(m \times n) + m + n++$.

Then, apply the definition of multiplication to the right hand side: $(m++ \times n) + m++ = (m \times n) + n + m++$. The Lemma 2.2.3 and the commutativity of addition leads to $(m \times n) + n + m++ = (m \times n) + (n + m)++ = (m \times n) + (m + n)++ = (m \times n) + m + n++$, which is equal to the left hand side.

Thus, both sides of equation (1) are equal, and we can close the induction. \square

Now it is easier to prove the main result ($n \times m = m \times n$), by an induction on n .

- Base case $n = 0$: we already know by Definition 2.3.1 that $0 \times m = 0$. The first lemma introduced in this exercise also provides $m \times 0 = 0$. Thus, the base case is proved, since $0 \times m = m \times 0 (= 0)$.
- Now we suppose inductively that $n \times m = m \times n$, and we must prove that:

$$n++ \times m = m \times n++ \quad (2)$$

By Definition 2.3.1 of multiplication, the left hand side is equal to $(n \times m) + m$.

Using the lemma introduced above, the right hand side is equal to $(m \times n) + m$. By induction hypothesis, this is also equal to $(n \times m) + m$, which closes the induction.

EXERCISE 2.3.2. — *Show that positive natural numbers have no zero divisors, i.e. that $nm = 0$ iff $n = 0$ or $m = 0$. In particular, if n and m are both positive, then nm is also positive.*

We will prove the second statement first. Suppose, for the sake of contradiction, that $nm = 0$ and that both n and m are positive numbers. Since they are positive, by Lemma 2.2.10, there exists two (unique) natural numbers a and b such that $n = a++$ and $m = b++$. Thus, the hypothesis $nm = 0$ can also be written $(a++) \times (b++) = 0$. But, by Definition 2.3.1 of multiplication, $(a++) \times (b++) = (a \times b++) + b++$. Thus, we should have $(a \times b++) + b++ = 0$. By Corollary 2.2.9, this implies that both $(a \times b++) = 0$ and $b++ = 0$, which is impossible since zero is the successor of no natural number (Axiom 2.3).

Thus, we have proved that if n and m are both positive, then nm is also positive. The main statement can now be proved more easily.

- The right-to-left implication is straightforward: if $n = 0$, then by Definition of multiplication, $n \times m = 0 \times m = 0$. Since multiplication is commutative, we have the same result if $m = 0$.
- The left-to-right implication is exactly the contrapositive of the statement we have just proved above.

EXERCISE 2.3.3. — *Show that multiplication is associative, i.e., for any natural numbers a, b, c , we have $(a \times b) \times c = a \times (b \times c)$.*

We will induct on c while keeping a and b fixed.

- Base case: for $c = 0$, we must prove that $(a \times b) \times 0 = a \times (b \times 0)$. The left hand side is equal to 0 by definition (and commutativity) of multiplication⁶. The right hand side is equal to $a0$, which is also 0. Both sides are null, and the base case is proved.
- Suppose inductively that $(a \times b) \times c = a \times (b \times c)$, and let's prove that $(a \times b) \times c++ = a \times (b \times c++)$. By definition (and commutativity) of multiplication, the left hand side is equal to $(a \times b) \times c + (a \times b)$. The right hand side is equal to $a \times (b \times c + b)$, and by distributive law (i.e., Proposition 2.3.4), this is also $a \times (b \times c) + a \times b$. But then, by inductive hypothesis, this can be rewritten $(a \times b) \times c + a \times b$, which is equal to the left hand side. The induction is closed.

EXERCISE 2.3.4. — *Prove the identity $(a + b)^2 = a^2 + 2ab + b^2$ for all natural numbers a, b .*

By distribution law (i.e., Proposition 2.3.4) and commutativity of multiplication, we have:

$$\begin{aligned}(a + b)^2 &= (a + b)(a + b) = (a + b)a + (a + b)b \\ &= a \times a + b \times a + a \times b + b \times b \\ &= a^2 + a \times b + a \times b + b^2 \\ &= a^2 + 2ab + b^2\end{aligned}$$

(For the last step, we recall that, by Definition 2.3.1, $2 \times m = m + m$ for any natural number m .)

EXERCISE 2.3.5. — *Euclidean algorithm. Let n be a natural number, and let q be a positive number. Prove that there exists natural numbers m, r such that $0 \leq r < q$ and $n = mq + r$.*

We will induct on n while remaining q fixed.

- Base case: if $n = 0$, there exists an obvious solution, namely $m = 0$ and $r = 0$.
- Suppose inductively that there exists m, r such that $n = mq + r$ with $0 \leq r < q$, and let's prove that there exists m', r' such that $n + 1 = m'q + r'$, with $0 \leq r' < q$.

By the induction hypothesis, we have $n + 1 = mq + r + 1$. Since $r < q$, we have $r + 1 \leq q$ (this is Proposition 2.2.12). Thus, we have two cases here:

1. If $r + 1 < q$, then $n + 1 = mq + (r + 1)$, with $0 \leq r + 1 < q$, so that choosing $m' = m$ and $r' = r + 1$ is convenient.
2. If $r + 1 = q$, then $n + 1 = mq + q = (m + 1)q$ according to the distributive law (Proposition 2.3.4). Thus, choosing $m' = m + 1$ and $r' = 0$ is convenient.

This closes the induction.

⁶Actually, we use the second lemma introduced for the resolution of Exercise 2.3.1.

3. Set theory

EXERCISE 3.1.2. — *Using only Definition 3.1.4, Axiom 3.1, Axiom 3.2, and Axiom 3.3, prove that the sets \emptyset , $\{\emptyset\}$, $\{\{\emptyset\}\}$, and $\{\emptyset, \{\emptyset\}\}$ are all distinct (i.e., no two of them are equal to each other).*

As a general reminder, we recall that sets are objects (Axiom 3.1) and the empty set \emptyset is such that no object is an element of \emptyset , thus $\emptyset \notin \emptyset$.

1. First let's show that \emptyset is different from all other sets. \emptyset is an element of $\{\emptyset\}$ and $\{\emptyset, \{\emptyset\}\}$, and $\{\emptyset\}$ is an element of $\{\{\emptyset\}\}$. But none of those two objects are elements of \emptyset (by Axiom 3.2), thus \emptyset is different from all three other sets.
2. Then let's show that $\{\emptyset\} \neq \{\{\emptyset\}\}$. By Axiom 3.3, the singleton $\{\emptyset\}$ is such that $x \in \{\emptyset\} \iff x = \emptyset$. Similarly, the singleton $\{\{\emptyset\}\}$ is such that $x \in \{\{\emptyset\}\} \iff x = \{\emptyset\}$. But we already know that $\emptyset \neq \{\emptyset\}$ so there exists an object, \emptyset , which is a element of $\{\emptyset\}$ but not an element of $\{\{\emptyset\}\}$. Those sets are not equal.
3. Now let's show that $\{\emptyset\} \neq \{\emptyset, \{\emptyset\}\}$. By Axiom 3.3, the pair $\{\emptyset, \{\emptyset\}\}$ is such that x is an element of this set iff $x = \emptyset$ or $x = \{\emptyset\}$. Thus, $\{\emptyset\}$ is an element of $\{\emptyset, \{\emptyset\}\}$, but is not an element of $\{\emptyset\}$ (if it was, we should have $\emptyset = \{\emptyset\}$, which would be a contradiction with the first point of this proof). Those two sets are thus different.
4. Finally, we also have $\{\{\emptyset\}\} \neq \{\emptyset, \{\emptyset\}\}$. Indeed, we have $\emptyset \in \{\emptyset, \{\emptyset\}\}$ by Axiom 3.3. However, $\emptyset \in \{\{\emptyset\}\} \iff \emptyset = \{\emptyset\}$ by definition of a singleton, and we know this latest statement is false by the first point of this proof. Those two sets are also different.

EXERCISE 3.1.3. — *Prove the remaining claims in Lemma 3.1.13.*

Those claims are the following:

1. $\{a, b\} = \{a\} \cup \{b\}$. By Axiom 3.3, the pair $\{a, b\}$ is such that $x \in \{a, b\} \iff x = a$ or $x = b$. Let's consider three cases:
 - if $x = a$, $x \in \{a\}$ by Axiom 3.3, thus $x \in \{a\} \cup \{b\}$ by Axiom 3.4
 - if $x = b$, $x \in \{b\}$ by Axiom 3.3, thus $x \in \{a\} \cup \{b\}$ by Axiom 3.4
 - if $x \neq a$ and $x \neq b$, $x \notin \{a\}$ and $x \notin \{b\}$ by Axiom 3.3, so that $x \notin \{a\} \cup \{b\}$

Thus, $\{a, b\}$ and $\{a\} \cup \{b\}$ have the same elements, and are equal.

2. $A \cup B = B \cup A$ for all sets A and B . Indeed, $x \in A \cup B \iff x \in A$ or $x \in B$. If $x \in A$, then $x \in B \cup A$ by Axiom 3.4. A similar argument holds if $x \in B$. Thus, in both cases, $x \in B \cup A$. We can show in a similar fashion that any element of $B \cup A$ is in $A \cup B$.
3. $A \cup \emptyset = \emptyset \cup A = A$. Since we've just showed that union is commutative, proving $A \cup \emptyset = A$ is sufficient. If $x \in A$, then $x \in A \cup \emptyset$. The converse is also true: if $x \in A \cup \emptyset$, then $x \in A$ or $x \in \emptyset$. But there is no element in \emptyset , so that we have necessarily $x \in A$. Thus, $A \cup \emptyset$ and A have the same elements: they are equal.

EXERCISE 3.1.4. — *Prove the remaining claims from Proposition 3.1.18.*

Let A, B, C be sets. Those claims are the following:

1. If $A \subseteq B$ and $B \subseteq A$, then $B = A$. According to Definition 3.1.4, two sets A and B are equal iff every element of A is an element of B , and vice versa. This is precisely the present claim.
2. If $A \subsetneq B$ and $B \subsetneq C$, then $A \subsetneq C$. Let x be an element of A . Since $A \subsetneq B$, x is also an element of B . And since $B \subsetneq C$, x is also an element of C . This holds for any x in A , and thus it demonstrates that $A \subset C$. Furthermore, since $A \subsetneq B$, there exists an element $y \in B$ which is not an element of A . As $B \subsetneq C$, y is also an element of C . Thus we have y , an element of C which is not in A . Combined to the previous result $A \subset C$, this demonstrates $A \subsetneq C$.

EXERCISE 3.1.5. — *Let A, B be sets. Show that the three statements $A \subseteq B$, $A \cup B = B$ and $A \cap B = A$ are logically equivalent (i.e., any one of them implies the other two).*

1. First, we prove that $A \subseteq B \implies A \cup B = B$. The first inclusion $B \subseteq A \cup B$ is trivial, since any element of a set B is always either in A or B . For the converse inclusion, let x be an element of $A \cup B$, and let's prove that $x \in B$. By Axiom 3.4, we have $x \in A$ or $x \in B$. If $x \in B$, the result holds. If $x \in A$, then we also have $x \in B$ since $A \subseteq B$. Thus, any element of $A \cup B$ is an element of B , which demonstrates the equality $A \cup B = B$.
2. Then, we prove that $A \cup B = B \implies A \cap B = A$. The first inclusion is trivial: if $x \in A \cap B$, then we always have $x \in A$. Now let's prove the converse inclusion: let x be an element of A ; we must show that $x \in A \cap B$. If $x \in A$, then $x \in A \cup B$. But, by hypothesis, $A \cup B = B$, thus $x \in B$. So, $x \in A$ and $x \in B$, i.e. $x \in A \cap B$. This demonstrates the implication.
3. Finally, we prove that $A \cap B = A \implies A \subseteq B$. Let $x \in A$. Since $A \cap B = A$, we have $x \in A \cap B$. It follows that $x \in B$. We have proved that any element $x \in A$ is also an element of B , i.e. $A \subseteq B$.

EXERCISE 3.1.8. — *Let A, B be sets. Prove the absorption laws $A \cap (A \cup B) = A$ and $A \cup (A \cap B) = A$.*

1. The first inclusion $A \cap (A \cup B) \subseteq A$ is trivial: if $x \in A \cap (A \cup B)$ then in particular $x \in A$ by Definition 3.1.23 of an intersection⁷. Thus, we have $A \cap (A \cup B) \subseteq A$.

For the converse inclusion, let x be an element of A . Then by definition $x \in A$, and we have also $x \in A \cup B$ since $x \in A$. Thus, $x \in A \cap (A \cup B)$, which proves the converse inclusion.

Consequently, $A = A \cap (A \cup B)$.

2. First we show that $A \cup (A \cap B) \subseteq A$. Let $x \in A \cup (A \cap B)$. By Definition of an union, we have either $x \in A$, or $x \in A \cap B$. In both cases⁸, we have $x \in A$, so that the inclusion is proved.

⁷This intersection is not empty since A and $A \cup B$ are not disjoint.

⁸If A and B are disjoint, then the first case $x \in A$ necessarily holds, since $x \in A \cup B$ is impossible.

Conversely, let $x \in A$. Then in particular, we have $x \in A \cup (A \cap B)$ by Definition of an union, because $x \in A$. Thus, $x \in A \cup (A \cap B)$.

We have proved that $A \cup (A \cap B) = A$.

EXERCISE 3.1.9. — *Let A, B, X be sets such that $A \cup B = X$ and $A \cap B = \emptyset$. Show that $A = X \setminus B$ and $B = X \setminus A$.*

The two sets A and B play a symmetrical role here, so that proving one of these two assertions is sufficient. For instance, we prove that $A = X \setminus B$.

- Let x be an element of A . Since $x \in A$, we also have $x \in A \cup B$ by definition of an union. But $A \cup B = X$, and then $x \in X$. On the other hand, we cannot have $x \in B$, because $x \in A$ and the sets A, B are disjoint. Thus, $x \in X$ and $x \notin B$, which means that $x \in X \setminus B$. We have proved that $A \subseteq X \setminus B$.
- Conversely, let x be an element of $X \setminus B$. By definition, this means that $x \in X$, i.e. $x \in A \cup B$, and $x \notin B$. Since $x \in A \cup B$, we have either $x \in A$ or $x \in B$, but we know that the latter is impossible. Thus, we have necessarily $x \in A$. We have proved that $X \setminus B \subseteq A$.
- We can conclude that $X \setminus B = A$.

EXERCISE 3.1.11. — *Prove that the axiom of replacement (Axiom 3.6) implies the axiom of specification (Axiom 3.5).*

Let's recall the axiom of replacement. Let A be a set. For every $x \in A$, and for every (abstract) object y , let $P(x, y)$ be a statement pertaining to both x and y , such that for any $x \in A$ there is at most one y for which $P(x, y)$ is true. Then there exists a set $\{y : P(x, y) \text{ is true for some } x \in A\}$, such that for any object z ,

$$z \in \{y : P(x, y) \text{ is true for some } x \in A\} \iff P(x, z) \text{ is true for some } x \in A$$

Now, let A be a set, x an element of A , and y an object. We accept the axiom of replacement, and show that it implies the axiom of specification.

Let $Q(x, y)$ be the property " $x = y$ and $P(x)$ ". According to the axiom of replacement, there exists a set $\{y : Q(x, y) \text{ is true for some } x \in A\}$ such that:

$$\begin{aligned} & z \in \{y : Q(x, y) \text{ is true for some } x \in A\} \\ \iff & Q(x, z) \text{ is true for some } x \in A \\ \iff & x = z \text{ and } P(x) \text{ is true for some } x \in A \\ \iff & x = z \text{ and } P(z) \text{ is true for some } x \in A \text{ (by axiom of substitution)} \\ \iff & z \in A \text{ and } P(z) \text{ is true} \end{aligned}$$

Thus, we have proved the existence of a set (the set $\{y : Q(x, y) \text{ is true for some } x \in A\}$) satisfying the axiom of specification: z belongs to this set iff $z \in A$ and $P(z)$ is true.

EXERCISE 3.3.1. — *Show that the definition of equality in Definition 3.3.7 is reflexive, symmetric and transitive. Also verify the substitution property: if $f_1, f_2 : X \rightarrow Y$ and $g_1, g_2 : Y \rightarrow Z$ are functions such that $f_1 f_2$ and $g_1 = g_2$, then $g_1 \circ f_1 = g_2 \circ f_2$.*

1. Definition 3.3.7 says that two functions f and g are equal if they have same domain X and range Y , and if, for all $x \in X$, $f(x) = g(x)$. This definition of equality is obviously reflexive, symmetric and transitive if we assume that the objects in the domain X and the range Y verify themselves the axioms of equality.
2. Since $f_1 = f_2$, they have same domain X and same range Y . This is also the case for g_1 and g_2 , with domain Y and range Z . Thus, $g_1 \circ f_1$ has domain X and range Z , and so has $g_2 \circ f_2$. Furthermore, we have, for all $x \in X$:

$$\begin{aligned} g_2 \circ f_2(x) &= g_2 \circ f_1(x) \text{ (since } f_1 = f_2) \\ &= g_1 \circ f_1(x) \text{ (since } g_1 = g_2) \end{aligned}$$

which closes the demonstration.

EXERCISE 3.3.2. — *Let $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ be functions. Show that if f and g are both injective, then so is $g \circ f$. Similarly, show that if f and g are both surjective, then so is $g \circ f$.*

First let's note that $g \circ f : X \rightarrow Z$.

1. Suppose that f and g are both injective, and let $x, x' \in X$. We have successively :

$$\begin{aligned} g \circ f(x) &= g \circ f(x') \\ g(f(x)) &= g(f(x')) \\ f(x) &= f(x') \text{ because } g \text{ is injective} \\ x &= x' \text{ because } f \text{ is injective} \end{aligned}$$

We have showed that $g \circ f(x) = g \circ f(x') \Rightarrow x = x'$ for all $x, x' \in X$, i.e. that $g \circ f$ is injective.

2. Suppose that f and g are both surjective, and let be $z \in Z$. Since g is surjective, there exists $y \in Y$ such that $z = g(y)$. And since f is surjective, there exists $x \in X$ such that $y = f(x)$. Thus, combining those two results, there exists $x \in X$ such that $z = g(f(x))$. This means precisely that $g \circ f$ is surjective.

EXERCISE 3.3.3. — *When is the empty function injective? surjective? bijective?*

Let f be the empty function, i.e. $f : \emptyset \rightarrow Y$ for a certain range Y .

1. f is injective iff $x \neq x' \Rightarrow f(x) \neq f(x')$. This can be considered as vacuously true since there are no such x and x' . f can be considered as always injective, for any range Y .
2. f is surjective iff for any $y \in Y$, there exists $x \in \emptyset$ such that $y = f(x)$. We can clearly see that this assertion is false if $Y \neq \emptyset$, since any $y \in Y$ will have no antecedent in \emptyset . Conversely, if $Y = \emptyset$, the assertion is vacuously true, since there is no element in Y . Thus, f is surjective iff $Y = \emptyset$.
3. Since f is always injective, and is surjective iff $Y = \emptyset$, it is clear that f is bijective iff $Y = \emptyset$.

EXERCISE 3.3.4. — Let $f : X \rightarrow Y$, $\tilde{f} : X \rightarrow Y$, $g : Y \rightarrow Z$, $\tilde{g} : Y \rightarrow Z$ be functions. Show that if $g \circ f = g \circ \tilde{f}$ and g is injective, then $f = \tilde{f}$. Is this statement true if g is not injective? Also, show that if $g \circ f = \tilde{g} \circ f$ and f is surjective, then $g = \tilde{g}$. Is this statement true if f is not surjective?

This exercise introduces some cancellation laws for composition.

1. First, note that f and \tilde{f} have same domain and range, which is the first condition for two functions to be equal (by Definition 3.3.7). Then, suppose that $g \circ f = g \circ \tilde{f}$ and g is injective. For the sake of contradiction, suppose that there exists $x \in X$ such that $f(x) \neq \tilde{f}(x)$. Since g is injective, we would thus have $g(f(x)) \neq g(\tilde{f}(x))$, which would be a contradiction to the hypothesis $g \circ f = g \circ \tilde{f}$. Thus, there is no x such that $f(x) \neq \tilde{f}(x)$, or in other words, $f = \tilde{f}$.

This property is false if g is not injective. As a counterexample, one can think of $f : \mathbb{R} \rightarrow \mathbb{R}$ with $f(x) = x$, $\tilde{f} : \mathbb{R} \rightarrow \mathbb{R}$ with $\tilde{f}(x) = -x$, and $g : \mathbb{R} \rightarrow \mathbb{R}_+$ with $g(x) = |x|$.

2. As previously, first note that g and \tilde{g} have same domain and range. Let be $y, y' \in Y$. Since f is surjective, there exist $x, x' \in X$ such that $y = f(x)$ and $y' = f(x')$ respectively. Since $g \circ f = \tilde{g} \circ f$, we have $g(f(x)) = \tilde{g}(f(x))$, i.e. $g(y) = \tilde{g}(y)$. We have showed that, for any $y, y' \in Y$, we have $g(y) = \tilde{g}(y)$, which means that $g = \tilde{g}$.

This statement is false if f is not surjective. For instance, let f be a constant function, e.g. $f : \mathbb{R} \rightarrow \mathbb{R}$ with $f(x) = 1$ for all x . Let $g, \tilde{g} : \mathbb{R} \rightarrow \mathbb{R}$ with $g(x) = 0$ and $\tilde{g}(x) = -x + 1$. We have $g(1) = \tilde{g}(1)$, i.e. $g(f(x)) = \tilde{g}(f(x))$ for all $x \in X$, but we obviously do not have $g = \tilde{g}$.

EXERCISE 3.3.5. — Let $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ be functions. Show that if $g \circ f$ is injective, then f must be injective. Is it true that g must also be injective? Show that if $g \circ f$ is surjective, then g must be surjective. Is it true that f must be surjective?

1. If $g \circ f$ is injective, then for any given objects $x, x' \in X$, we have $g(f(x)) = g(f(x')) \implies x = x'$. For the sake of contradiction, suppose that f is not injective. In this case, there exist two elements $a, a' \in X$ such that $a \neq a'$ and $f(a) = f(a')$. We would thus have $g(f(a)) = g(f(a'))$ (axiom of substitution) and $a \neq a'$, which is incompatible with the hypothesis that $g \circ f$ is injective.

Thus, $g \circ f$ injective implies that f is injective.

However, g does not need to be injective. For instance, let's consider $X = \{1, 2\}$ and $Y = Z = \{1, 2, 3\}$. Let's define the function f as the mapping $f(1) = 1$, $f(2) = 2$. Let's define the function g as the mapping $g(1) = 1$, $g(2) = 2$, $g(3) = 2$. Here, f is injective, so is $g \circ f$, but g is not injective.

2. If $g \circ f$ is surjective, then for all $z \in Z$, there exists $x \in X$ such that $z = g(f(x))$. For the sake of contradiction, suppose that g is not surjective: then, there exists $z \in Z$ such that for all $y \in Y$, $z \neq g(y)$. In particular, for all $x \in X$, since $f(x) \in Y$, we would have $g(f(x)) \neq z$, which would be a contradiction with $g \circ f$ surjective.

However, f does not need to be surjective. For instance, let's consider $X = Y = \{1, 2\}$ and $Z = \{1\}$. Let f be the mapping $f(1) = f(2) = 1$, and g be the mapping $g(1) = g(2) = 1$. Here, $g \circ f$ is surjective, but f is not.

EXERCISE 3.3.6. — Let $f : X \rightarrow Y$ be a bijective function, and let $f^{-1} : Y \rightarrow X$ be its inverse. Verify the cancellation laws $f^{-1}(f(x)) = x$ for all $x \in X$ and $f(f^{-1}(y)) = y$ for all $y \in Y$. Conclude that f^{-1} is also invertible and has f as its inverse.

Recall that, by definition, for all $y \in Y$, $f^{-1}(y)$ is the only element $x \in X$ such that $f(x) = y$.

1. Let a be an element of X , we thus have $f(a) \in Y$. Let's apply the definition to the element $y = f(a) \in Y$: by definition, $f^{-1}(f(a))$ is the only element $x \in X$ such that $f(x) = f(a)$. Since f is bijective, this implies $x = a$. We thus have proved that $f^{-1}(f(a)) = a$.
2. The proof for $f(f^{-1}(y)) = y$ is similar.
3. To prove that f^{-1} is also invertible, we need to prove that f^{-1} is bijective, i.e. injective and surjective.

For any given $y \in Y$, since f is bijective, there exists exactly one $x \in X$ such that $y = f(x)$. Similarly, for any given $y' \in Y$, there exists exactly one $x' \in X$ such that $y' = f(x')$. In other words, $f^{-1}(y) = x$ and $f^{-1}(y') = x'$. Suppose that $f^{-1}(y) = f^{-1}(y')$. This can be written $x = x'$, which necessarily implies $f(x) = f(x')$ since f is a function (and by axiom of substitution). And this can also be written $y = y'$. We thus have proved that for any $y, y' \in Y$, $f^{-1}(y) = f^{-1}(y') \implies y = y'$. Thus, f^{-1} is injective.

Furthermore, for any given $x \in X$, let's denote $y = f(x)$. Since f is bijective, this means that $f^{-1}(y) = x$. Thus, any $x \in X$ has a predecessor $y \in Y$ for f^{-1} , i.e. f^{-1} is surjective.

EXERCISE 3.3.7. — Let $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ be functions. Show that if f and g are bijective, then so is $g \circ f$, and we have $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$.

The first point is an immediate consequence of Exercise 3.3.2. We just have to show that $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$.

Let be any given element $z \in Z$. Since g is bijective, there exists one single element $y \in Y$ such that $z = g(y)$, i.e. $y = g^{-1}(z)$. And since f is also bijective, there exists exactly one single element $x \in X$ such that $y = f(x)$, i.e. $x = f^{-1}(y) = f^{-1}(g^{-1}(z))$.

Thus, for every $z \in Z$, there exists exactly one $x \in X$ such that $g \circ f(x) = z$, and this element is $f^{-1}(g^{-1}(z))$. This means exactly that $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$.

EXERCISE 3.4.1. — Let $f : X \rightarrow Y$ be a bijective function, and let $f^{-1} : Y \rightarrow X$ be its inverse. Let V be any subset of Y . Prove that the forward image of V under f^{-1} is the same as the inverse image of V under f ; thus the fact that both sets are denoted as f^{-1} will not lead to any inconsistency.

Since “ $f^{-1}(V)$ ” may refer to two different things here, let's first introduce some notations to avoid any confusion :

- Let F be the *forward image* of V under f^{-1} , i.e. $F = \{f^{-1}(y) \mid y \in V\}$.
- Let I be the *inverse image* of V under f , i.e. $I = \{x \in X \mid f(x) \in V\}$.

In this exercise we must show that $F = I$, so as to ensure that the two definitions of f^{-1} are equivalent. So, we will prove that $F \subseteq I$ and $I \subseteq F$.

1. Let be $x \in F$. Thus, there exists $y \in V$ such that $x = f^{-1}(y)$. By definition, this is equivalent to $f(x) = y$. But since $y \in V$, we can say that $f(x) \in V$. Thus, we have both $x \in X$ (because $F \subseteq X$) and $f(x) \in V$, which means that $x \in I$.
2. Conversely, let be $x \in I$. By definition, this means that $x \in X$ and that $f(x) \in V$, i.e. there exists a certain element $y \in V$ such that $y = f(x) \in V$. This latter statement is equivalent to $x = f^{-1}(y)$. Thus, we have $x \in X$ and $x = f^{-1}(y)$ for a certain $y \in V$, which means that $x \in F$.

EXERCISE 3.4.2. — Let $f : X \rightarrow Y$ be a function, let S be a subset of X and let U be a subset of Y . What, in general, can one say about $f^{-1}(f(S))$ and S ? What about $f(f^{-1}(U))$ and U ?

This exercise gives a first taste of Exercise 3.4.5 below.

1. First consider $f^{-1}(f(S))$ and S .
 - Do we have $f^{-1}(f(S)) \subset S$? Generally, no. As a counterexample, let's consider $f(x) = x^2$ with $X = Y = \mathbb{R}$ and $S = \{0, 2\}$. We have $f^{-1}(f(S)) = f^{-1}(\{0, 4\}) = \{-2, 0, 2\}$. In this set, we have an element, -2 , which is not an element of S .
 - Do we have $S \subset f^{-1}(f(S))$? Yes. Let be $x \in S$. Then, by definition, $f(x) \in f(S)$. So, $x \in X$ and is such that $f(x) \in f(S)$: this is precisely the definition of $x \in f^{-1}(f(S))$.
 - Conclusion: generally speaking, S and $f^{-1}(f(S))$ are not equal, but $S \subset f^{-1}(f(S))$.
2. Now consider $f(f^{-1}(U))$ and U .
 - Do we have $U \subset f(f^{-1}(U))$? Generally, no. As a counterexample, let's consider $f(x) = \sqrt{x}$ with $X = \mathbb{R}_+$, $Y = \mathbb{R}$ and $U = [-1, 1]$. We have $f(f^{-1}(U)) = f([0, 1]) = [0, 1]$, which is clearly not a subset of U .
 - Do we have $f(f^{-1}(U)) \subset U$? Yes. Let be $y \in f(f^{-1}(U))$. By definition, there exists $x \in f^{-1}(U)$ such that $y = f(x)$. But if $x \in f^{-1}(U)$, we have $f(x) \in U$. And since $y = f(x)$, this means that $y \in U$.
 - Conclusion: generally speaking, $U \neq f(f^{-1}(U))$, but $f(f^{-1}(U)) \subset U$.