

1 Set Theory

1.1 Set Axioms

1.1.1 Undefined notions

Set: A, B, C, \dots

1.1.2 Axioms

1. *Extension:* $\forall A \forall B [\forall C (C \in A \Leftrightarrow C \in B) \Rightarrow A = B]$
2. *Regularity:* $\forall A [\exists C (C \in A) \Rightarrow \exists B (B \in A \wedge \neg \exists D (D \in B \wedge D \in A))]$
(Every nonempty set contains a set that is disjoint from it. Also known as "Axiom of Foundation.")
3. *Schema of Specification:* $\forall B \forall X_1 \forall X_2 \dots \forall X_n \exists A \forall C [C \in A \Leftrightarrow (C \in B \wedge \phi)]$
4. *Pairing:* $\forall X_1 \forall X_2 \exists A (X_1 \in A \wedge X_2 \in A)$
5. *Union:* $\forall \mathcal{F}_A \exists U \forall A \forall X [(X \in A \wedge A \in \mathcal{F}_A) \Rightarrow X \in U]$
6. *Schema of Replacement:* $\forall A \forall X_1 \forall X_2 \dots \forall X_n [\forall B (B \in A \Rightarrow \exists! D \phi) \Rightarrow \exists B \forall C (C \in A \Rightarrow \exists D (D \in B \wedge \phi))]$
7. *Infinity:* $\exists \omega_0 [\emptyset \in \omega_0 \wedge \forall X (X \in \omega_0 \Rightarrow X \cup X \in \omega_0)]$
8. *Power Set:* $\forall X \exists \mathcal{P}(X) \forall S [S \subseteq X \Rightarrow S \in \mathcal{P}(X)]$
9. *Empty Set:* $\exists A \forall X (X \notin A)$
10. *Choice:* $\forall X [\emptyset \notin X \Rightarrow \exists (f : X \rightarrow \bigcup X) \forall A \in X (f(A) \in A)]$

Proposition 1.1.1. *The empty set axiom is implied by the other nine axioms.*

Proof. Just choose any formula that is always false such as $\phi(X) = X \in B \wedge X \notin B$ and apply the axiom schema of specification. This will give the empty set. The axiom of extension proves uniqueness vacuously. \square

1.1.3 Universe

A set U is defined with the following properties...

1. $x \in u \in U \Rightarrow x \in U$
2. $u \in U \wedge v \in U \Rightarrow \{u, v\}, \langle u, v \rangle, u \times v \in U$
3. $X \in U \Rightarrow \mathcal{P}(X) \in U \wedge \bigcup X \in U$
4. $\omega_0 \in U$ is the set of finite ordinals
5. if $f : A \rightarrow B$ is a surjective function with $A \in U \wedge B \subset U$, then $B \in U$
(See: Set Constructions.)

In category theory, *small sets* are members of U .

1.2 Set Constructions

1.2.1 Union

- $A \cup B := \{x | x \in A \vee x \in B\}$
- $\bigcup \mathcal{F} := \{x | x \in X \text{ for some } X \in \mathcal{F}\}$

Proposition 1.2.1. *For sets A, B, C , the following hold...*

- Identity: $A \cup \emptyset = A$
- Idempotence: $A \cup A = A$
- Absorption: $A \subseteq B \Leftrightarrow A \cup B = B$
- Commutative: $A \cup B = B \cup A$
- Associative: $A \cup (B \cup C) = (A \cup B) \cup C$

1.2.2 Intersection

- $A \cap B := \{x \in A | x \in B\} = \{x \in B | x \in A\}$
- $\bigcap \mathcal{F} := \{x | x \in X \text{ for all } X \in \mathcal{F}\}$

Proposition 1.2.2. *For sets A, B, C , the following hold...*

- Zero: $A \cap \emptyset = \emptyset$
- Idempotence: $A \cap A = A$
- Absorption: $A \subseteq B \Leftrightarrow A \cap B = A$
- Commutative: $A \cap B = B \cap A$
- Associative: $A \cap (B \cap C) = (A \cap B) \cap C$

1.2.3 Complement

- *Relative Complement:* $A \setminus B := \{x \in A | x \notin B\}$
- *Absolute Complement:* For some universe U and $A \subseteq U$, $A^c := U \setminus A$

Proposition 1.2.3. *For a universe U and sets $A, B \subseteq U$...*

- $(A^c)^c = A$
- $\emptyset^c = U$
- $U^c = \emptyset$
- $A \cap A^c = \emptyset$

- $A \cup A^c = U$
- $A \subseteq B \Leftrightarrow B^c \subseteq A^c$

Proposition 1.2.4 (DeMorgan's Laws). *For a universe U and sets $A, B \subseteq U$...*

- $(A \cup B)^c = A^c \cap B^c$
- $(A \cap B)^c = A^c \cup B^c$

Proposition 1.2.5. *For sets A, B ...*

- $A \setminus B = A \cap B^c$
- $A \subseteq B \Leftrightarrow A \setminus B = \emptyset$
- $A \setminus (A \setminus B) = A \cap B$
- $A \cap (B \setminus C) = (A \cap B) \setminus (A \cap C)$
- $A \cap B \subseteq (A \cap C) \cup (B \cap C^c)$
- $(A \cup C) \cap (B \cup C^c) \subseteq A \cup B$

Proposition 1.2.6. *For a family \mathcal{F} ...*

- $\forall X \in \mathcal{F}, \bigcup_{k \in K} X_k = \bigcup_{j \in J} (\bigcup_{i \in I_j} X_i)$
- $\forall X \in \mathcal{F}, \bigcap_{k \in K} X_k = \bigcap_{j \in J} (\bigcap_{i \in I_j} X_i)$
- $\forall X \in \mathcal{F}, \bigcup_{i \in I} X_i = \bigcup_{j \in J} X_j$
- $\forall X \in \mathcal{F}, \bigcap_{i \in I} X_i = \bigcap_{j \in J} X_j$
- $(\bigcup_{i \in I} A_i) \cap (\bigcup_{j \in J} B_j) = \bigcup_{i,j} (A_i \cap B_j)$
- $(\bigcap_{i \in I} A_i) \cup (\bigcap_{j \in J} B_j) = \bigcap_{i,j} (A_i \cup B_j)$

Proposition 1.2.7 (Generalized DeMorgan's Laws). *For a universe U and a family \mathcal{F} ...*

- $(\bigcup_{X \in \mathcal{F}} X)^c = \bigcap_{X \in \mathcal{F}} X^c$
- $(\bigcap_{X \in \mathcal{F}} X)^c = \bigcup_{X \in \mathcal{F}} X^c$

1.2.4 Symmetric Difference

$$A \triangle B := (A \setminus B) \cup (B \setminus A)$$

1.2.5 Power Set

$$\mathcal{P}(X) := \{S \mid S \subseteq X\}$$

Proposition 1.2.8. *For sets A, B and a family $\mathcal{F} \dots$*

- $\mathcal{P}(A) \cap \mathcal{P}(B) = \mathcal{P}(A \cap B)$
- $\mathcal{P}(A) \cup \mathcal{P}(B) \subseteq \mathcal{P}(A \cup B)$
- $\bigcap_{X \in \mathcal{F}} \mathcal{P}(X) = \mathcal{P}(\bigcap_{X \in \mathcal{F}} X)$
- $\bigcup_{X \in \mathcal{F}} \mathcal{P}(X) \subseteq \mathcal{P}(\bigcup_{X \in \mathcal{F}} X)$

1.2.5.1 Characteristic Function of a subset

For $A \subseteq X$, $\chi_A : X \rightarrow 2$ where...

$$\chi_A(x) := \begin{cases} 0 & x \in X \setminus A \\ 1 & x \in A \end{cases}$$

1.2.6 n -Tuple

- *Ordered pair:* $\langle a, b \rangle := \{\{a\}, \{a, b\}\}$
- $\langle a_1, a_2, a_3, \dots, a_n \rangle := \langle \langle \langle a_1, a_2 \rangle, a_3 \rangle \dots \rangle, a_n \rangle$

1.2.7 Cartesian Product

- $A \times B := \{\langle a, b \rangle \mid \text{for some } a \in A \text{ and for some } b \in B\}$
- $\times \mathcal{F} := \{\langle a_1, a_2, \dots, a_n \rangle \mid \text{for } a_1 \in A_1, a_2 \in A_2, \dots, a_n \in A_n \text{ where } A_1, A_2, \dots, A_n \in \mathcal{F}\}$

Proposition 1.2.9. *For sets $A, B \dots$*

- $(A \cup B) \times X = (A \times X) \cup (B \times X)$
- $(A \cap B) \times (X \cap Y) = (A \times X) \cap (B \times X)$
- $(A \setminus B) \times X = (A \times X) \setminus (B \times X)$

Proposition 1.2.10. *For families $\{A_i\}_{i \in I}, \{B_j\}_{j \in J}, \{X_i\}_{i \in I} \dots$*

- $(\bigcup_{i \in I} A_i) \times (\bigcup_{j \in J} B_j) = \bigcup_{i,j} (A_i \times B_j)$
- $(\bigcap_{i \in I} A_i) \times (\bigcap_{j \in J} B_j) = \bigcap_{i,j} (A_i \times B_j)$
- $\bigcap_i X_i \subseteq X_j \subseteq \bigcup_i X_i$

1.2.8 Quotient by Equivalence Relation

$X / \sim := \{[a]_{\sim} \mid a \in X\}$ (See: equivalence relations)

1.2.9 Family

Given a set X and an index set I , a family is a function $\mathcal{F} : I \rightarrow X$. A cleaner way of denoting the concept is...

$$\mathcal{F}(i) := S_i, \{S_i\}_{i \in I}$$

1.3 Relations

$\mathcal{R} : \subseteq A \times B$ for some $A \times B$

1.3.1 Equivalence Relations

Relations $\sim \subseteq A \times A$ such that $\forall a, b, c \in A \dots$

- *Reflexive*: $a \sim a$
- *Symmetric*: $a \sim b \Rightarrow b \sim a$
- *Transitive*: $a \sim b \wedge b \sim c \Rightarrow a \sim c$

1.3.1.1 Equivalence Class

$$[a]_{\sim} := \{b \in S \mid b \sim a\}$$

1.3.1.2 Set Partition

A set $P : \subseteq \mathcal{P}(X)$ such that...

- $\bigcup P = X$
- $\forall S_1, S_2 \in P (S_1 \cap S_2 \neq \emptyset \Rightarrow S_1 = S_2)$

1.3.2 Functions

A relation $f : A \rightarrow B$ satisfying $\forall a \in A \exists! b \in B$ such that afb , denoted $f(a) = b$.

1.3.2.1 Injection

A function $f : A \hookrightarrow B$ such that $\forall x, y \in A$ if $x \neq y$, then $f(x) \neq f(y)$. (See: monomorphism. Injections have right inverses.)

1.3.2.2 Surjection

A function $f : A \twoheadrightarrow B$ such that $\forall b \in B \exists a \in A$ such that $f(a) = b$. (See: epimorphism. Surjections have left inverses, called *sections*.)

1.3.2.3 Bijection

A function $f : A \xrightarrow{\sim} B$ which is an injection and a surjection. (See: isomorphism)

1.3.2.4 Restriction

For $C \subseteq A$ and $f : A \rightarrow B$, $f|_C : C \rightarrow B$ where $\forall c \in C \ f|_C(c) := f(c)$

1.3.2.5 Image

$$f(A) := \{f(a) | a \in A\}$$

Proposition 1.3.1. *For a function $f : A \rightarrow B$ and a family $\{X_i\}_{i \in I}$ where $\forall i \in I \ X_i \subseteq A \dots$*

- $f(\bigcup_i X_i) = \bigcup_i f(X_i)$
- In general, $f(\bigcap_i X_i) \neq \bigcap_i f(X_i)$
- In general, $f(X)^c \neq f(X^c)$

1.3.2.6 Preimage

$$f^{-1}(A) := \{a \in A | f(a) \in B\}$$

Proposition 1.3.2. *Given a function $f : X \rightarrow Y$, f is surjective if and only if $\forall A \subseteq Y$, where $A \neq \emptyset$, $f^{-1}(A) \neq \emptyset$.*

Proposition 1.3.3. *Given a function $f : X \rightarrow Y$, f is injective if and only if $\forall A \subseteq \text{ran } f$, where A is a singleton, $f^{-1}(A)$ is a singleton.*

Proposition 1.3.4. *Given a function $f : X \rightarrow Y \dots$*

- If $B \subseteq Y$, then $f(f^{-1}(B)) \subseteq B$.
- If f is surjective, then $f(f^{-1}(B)) = B$.
- If $A \subseteq X$, then $A \subseteq f^{-1}(f(A))$.
- If f is injective, then $A = f^{-1}(f(A))$.
- If $\{B_i\}$ is a family of subset of Y , then $f^{-1}(\bigcup_i B_i) = \bigcup_i f^{-1}(B_i)$ and $f^{-1}(\bigcap_i B_i) = \bigcap_i f^{-1}(B_i)$.

1.3.2.7 Function Composition

$f : X \rightarrow Y$ and $g : Y \rightarrow Z \Rightarrow g \circ f : X \rightarrow Z$ where $\forall x \in X$, $g \circ f(x) := g(f(x))$

1.4 Natural Numbers

1.4.1 Successor

For a set n , its *successor* n^+ is defined by...

$$n^+ = n \cup \{n\}$$

1.4.2 Inductive

A set N is *inductive* if and only if $\emptyset \in N$ and $(\forall n \in N) n^+ \in N$.

The Axiom of Infinity may be restated in terms of "inductiveness," i.e. . . .

There exists an inductive set ω_0 .

1.4.3 Natural Number

A *natural number* is a set that belongs to every inductive set, i.e. the intersection of them all.

The following theorem is a consequence of the definition. . .

Theorem 1.4.1 (Induction on ω_0). *Any inductive subset of ω_0 coincides with ω_0 .*

Proposition 1.4.1. *Every natural number except 0 is the successor of some natural number.*

Proof. Let $T = \{n \in \omega_0 \mid n = 0 \vee (\exists p \in \omega_0) n = p^+\}$ and use induction. □

1.4.4 Peano's Postulates

1.4.4.1 Peano System

An ordered triple $\langle N, S, e \rangle$ consisting of a set N , a function $S : N \rightarrow N$, and a member $e \in N$ such that the following three conditions are met:

1. $e \notin \text{ran} S$.
2. S is injective.
3. Any subset $A \subseteq N$ that contains e and is closed under S equals N itself.

Proposition 1.4.2. *Let $\sigma = \{\langle n, n^+ \rangle \mid n \in \omega_0\}$. Then $\langle \omega_0, \sigma, 0 \rangle$ is a Peano system.*

1.4.4.2 Transitive Set

A set A is said to be a *transitive set* if and only if $x \in a \in A \Rightarrow x \in A$.

Proposition 1.4.3. *For a transitive set a ,*

$$\bigcup (a^+) = a.$$

Proposition 1.4.4. *Every natural number is a transitive set and ω_0 is a transitive set.*

Proof. Use induction. □

1.4.5 Recursion

Theorem 1.4.2 (Recursion Theorem on ω_0). *Let A be a set, $a \in A$, and $F : A \rightarrow A$. Then there exists an unique function $h : \omega_0 \rightarrow A$ such that...*

$$h(0) = a,$$

and for every $n \in \omega_0$,

$$h(n^+) = F(h(n)).$$

Proof. The idea is to let h be the union of many approximating functions. For the purposes of this proof, call a function v *acceptable* if and only if $\text{dom } v \subseteq \omega_0$, $\text{ran } v \subseteq A$, and the following conditions hold:

1. If $0 \in \text{dom } v$, then $v(0) = a$.
2. If $n^+ \in \text{dom } v$ (where $n \in \omega_0$), then also $n \in \text{dom } v$ and $v(n^+) = F(v(n))$.

Let \mathcal{H} be the collection of all acceptable functions, and let $h = \bigcup \mathcal{H}$. Thus...

$$\begin{aligned} (\star) \quad \langle n, y \rangle \in h &\Leftrightarrow \langle n, y \rangle \text{ is a member of some acceptable } v \\ &\Leftrightarrow v(n) = y \text{ for some acceptable } v. \end{aligned}$$

We claim that this h meets the demands of the theorem. This claim can be broken down into four parts. The four parts involve showing that (I) h is a function, (II) h is acceptable, (III) $\text{dom } h$ is all of ω_0 , and (IV) h is unique.

I. We first claim that h is a function. Let...

$$S = \{n \in \omega_0 \mid \text{for at most one } y, \langle n, y \rangle \in h\}.$$

We must check that S is inductive. If $\langle 0, y_1 \rangle \in h$ and $\langle 0, y_2 \rangle \in h$, then by (\star) there exist acceptable v_1 and v_2 such that $v_1(0) = y_1$ and $v_2(0) = y_2$. But by (1) it follows that $y_1 = a = y_2$. Thus $0 \in S$.

Next suppose that $k \in S$. Consider $\langle k^+, y_1 \rangle \in h$ and $\langle k^+, y_2 \rangle \in h$. As before there must exist acceptable v_1 and v_2 such that $v_1(k^+) = y_1$ and $v_2(k^+) = y_2$. By condition (2) it follows that...

$$y_1 = v_1(k^+) = F(v_1(k)) \quad \text{and} \quad y_2 = v_2(k^+) = F(v_2(k)).$$

But since $k \in S$, we have $v_1(k) = v_2(k)$. Therefore...

$$y_1 = F(v_1(k)) = F(v_2(k)) = y_2.$$

So $k^+ \in S$, proving S is inductive and coincides with ω_0 . Consequently h is a function.

II. Next we claim that h itself is acceptable. We have just seen that h is a function, and it is clear from (\star) that $\text{dom } h \subseteq \omega_0$ and $\text{ran } h \subseteq A$.

First examine (1). If $0 \in \text{dom } h$, then there must be some acceptable v with $v(0) = h(0)$. Since $v(0) = a$, we have $h(0) = a$.

Next examine (2). Assume $n^+ \in \text{dom } h$. Again there must be some acceptable v with $v(n^+) = h(n^+)$. Since v is acceptable we have $n \in \text{dom } v$ (and $v(n) = h(n)$) and

$$h(n^+) = v(n^+) = F(v(n)) = F(h(n)).$$

Thus h satisfies (2) and so is acceptable.

III. We now claim that $\text{dom } h = \omega_0$ (the function is nonempty). It suffices to show that $\text{dom } h$ is inductive. The function $\{\langle 0, a \rangle\}$ is acceptable and hence $0 \in \text{dom } h$. Suppose the $k \in \text{dom } h$. If $k^+ \notin \text{dom } h$, then let...

$$v = h \cup \{\langle k^+, F(h(k)) \rangle\}.$$

Then v is a function, $\text{dom } v \subseteq \omega_0$, and $\text{ran } v \subseteq A$. We will show that v is acceptable.

Condition (1) holds since $v(0) = h(0) = a$. For condition (2) there are two cases. If $n^+ \in \text{dom } v$ where $n^+ \neq k^+$, then $n^+ \in \text{dom } h$ and $v(n^+) = h(n^+) = F(h(n)) = F(v(n))$. The other case occurs if $n^+ = k^+$. Since the successor operation is injective, $n = k$. By assumption $k \in \text{dom } h$. Thus...

$$v(k^+) = F(h(k)) = F(v(k))$$

and (2) holds. Hence v is acceptable. But then $v \subseteq h$, so that $k^+ \in \text{dom } h$ after all. So $\text{dom } h$ is inductive and therefore coincides with ω_0 .

IV. Finally we claim that h is unique. For let h_1 and h_2 both satisfy the conclusion for the theorem. Let...

$$S = \{n \in \omega_0 \mid h_1(n) = h_2(n)\}.$$

S is inductive, showing $h_1 = h_2$. Thus h is unique. \square

Example 1.4.2.1. *There is no function $h : \mathbb{Z} \rightarrow \mathbb{Z}$ such that for every $a \in \mathbb{Z}$,*

$$h(a+1) = h(a)^2 + 1.$$

Proof. Note $h(a) > h(a-1) > h(a-2) > \dots > 0$. Recursion on ω_0 relies on there being a starting point 0. \mathbb{Z} has no analogous starting point. \square

Theorem 1.4.3. *Let $\langle N, S, e \rangle$ be a Peano system. Then $\langle \omega_0, \sigma, 0 \rangle$ is isomorphic to $\langle N, S, e \rangle$, i.e. there is a function h mapping ω_0 bijectively to N in a way that preserves the successor operation*

$$h(\sigma(n)) = S(h(n))$$

and the zero element

$$h(0) = e.$$

1.4.6 Arithmetic

1.4.6.1 Addition

Addition $(+)$ is the binary operation on ω_0 such that for any m and $n \in \omega_0$,

$$m + n = A_m(n),$$

where $A_m : \omega_0 \rightarrow \omega_0$ is the unique function given by the recursion theorem for which...

- $A_m(0) = m$
- $A_m(n^+) = A_m(n)^+ \forall n \in \omega_0$.

Proposition 1.4.5. *For natural numbers m and n ,*

- $m + 0 = m$,
- $m + n^+ = (m + n)^+$

1.4.6.2 Multiplication

Multiplication (\cdot) is the binary operation on ω_0 such that for any m and $n \in \omega_0$,

$$m \cdot n = M_m(n),$$

where $M_m : \omega_0 \rightarrow \omega_0$ is the unique function given by the recursion theorem for which...

- $M_m(0) = 0$
- $M_m(n^+) = M_m(n) + m$.

Proposition 1.4.6. *For natural numbers m and n ,*

- $m \cdot 0 = 0$,
- $m \cdot n^+ = m \cdot n + m$

1.4.6.3 Exponentiation

Exponentiation is the binary operation on ω_0 such that for any m and $n \in \omega_0$,

$$m^n = E_m(n),$$

where $E_m : \omega_0 \rightarrow \omega_0$ is the unique function given by the recursion theorem for which...

- $E_m(0) = 1$
- $E_m(n^+) = E_m(n) \cdot m$.

Proposition 1.4.7. *For natural numbers m and n ,*

- $m^0 = 1$,
- $m^{(n^+)} = m^n \cdot m$.

1.4.7 Ordering on the natural numbers

Define $m < n$ if and only if $m \in n$.

Lemma 1.4.4. *For any natural numbers m and n ...*

- $m \in n \Leftrightarrow m^+ \in n^+$.
- $n \notin n$

Theorem 1.4.5 (Trichotomy Law for ω_0). *For any natural numbers m and n , exactly one of the three conditions...*

- $m \in n$
- $m = n$
- $n \in m$

holds.

Corollary 1.4.5.1. *For any natural numbers m and n ,*

- $m \in n \Leftrightarrow m \subset n$
- $(m \in n) \vee (m = n) \Leftrightarrow m \subseteq n$

Proposition 1.4.8. *For any natural numbers m, n and p ,...*

- $m \in n \Leftrightarrow m + p \in n + p$.
- *If, in addition, $p \neq 0$, then $m \in n \Leftrightarrow m \cdot p \in n \cdot p$.*

Corollary 1.4.5.2. *The following cancellation laws hold for $m, n, p \in \omega_0$...*

- $m + p \in n + p \Rightarrow m = n$
- *If, in addition, $p \neq 0$, then $m \cdot p \in n \cdot p \Rightarrow m = n$*

Theorem 1.4.6 (Well Ordering of ω_0). *Let A be a nonempty set of ω_0 . Then there is some $m \in A$ such that $(m \in n) \vee (m = n)$ for all $n \in A$.*

Proof. Assume that A is a subset of ω_0 without a least element; we will show that $A = \emptyset$. We could attempt to do this by showing that the complement $\omega_0 \setminus A$ is inductive. But in order to show that $k^+ \in \omega_0 - A$, it is not enough to know merely that $k \in \omega_0 \setminus A$, we must know that all numbers smaller than k are in $\omega_0 \setminus A$ as well. Given this additional information, we can argue that $k^+ \in \omega_0 \setminus A$ lest it be a least element of A .

To write down what is approximately this argument, let...

$$B = \{m \in \omega_0 \mid \text{no number less than } m \text{ belongs to } A\}.$$

We claim that B is inductive. $0 \in B$ vacuously. Suppose that $k \in B$. Then if n is less than k^+ , either n is less than k (in which case $n \notin A$ since $k \in B$) or $n = k$ (in which case $n \notin A$ lest, by trichotomy, it be least in A). In either case, n is outside of A . Hence $k^+ \in B$ and B is inductive. It clearly follows that $A = \emptyset$. \square

Corollary 1.4.6.1. *There is no function $f : \omega_0 \rightarrow \omega_0$ such that $f(n^+) \in f(n)$ for every natural number n .*

Theorem 1.4.7 (Strong Induction Principle for ω_0). *Let A be a subset of ω_0 , and assume the for every $n \in \omega_0$, if every number less than n is in A , then $n \in A$. Then $A = \omega_0$.*

1.5 Constructing Number Systems

For the purposes of this subsection let $\mathbb{N} := \omega_0$.

1.5.1 The Integers

Let $\sim_{\mathbb{Z}}$ be the equivalence relation on $\mathbb{N} \times \mathbb{N}$ for which...

$$\langle m, n \rangle \Leftrightarrow m + q = p + n.$$

Then the set of *Integers*, denoted \mathbb{Z} , is the set $\mathbb{N} \times \mathbb{N} / \sim_{\mathbb{Z}}$.

Addition of integers $a = \langle m, n \rangle$ and $b = \langle p, q \rangle$ is defined as...

$$a +_{\mathbb{Z}} b = [\langle m + p, n + q \rangle]$$

Lemma 1.5.1. *Addition of integers ($+_{\mathbb{Z}}$) is well defined, i.e. if $\langle m, n \rangle \sim_{\mathbb{Z}} \langle m', n' \rangle$ and $\langle p, q \rangle \sim_{\mathbb{Z}} \langle p', q' \rangle$, then...*

$$\langle m + p, n + q \rangle \sim_{\mathbb{Z}} \langle m' + p', n' + q' \rangle$$

The integers under addition form an abelian group.

Multiplication of integers $a = \langle m, n \rangle$ and $b = \langle p, q \rangle$ is defined as...

$$a \cdot_{\mathbb{Z}} b = [\langle mp + nq, mq + np \rangle]$$

Lemma 1.5.2. *Multiplication of integers ($\cdot_{\mathbb{Z}}$) is well defined, i.e. if $\langle m, n \rangle \sim_{\mathbb{Z}} \langle m', n' \rangle$ and $\langle p, q \rangle \sim_{\mathbb{Z}} \langle p', q' \rangle$, then...*

$$\langle mp + nq, mq + np \rangle \sim_{\mathbb{Z}} \langle m'p' + n'q', m'q' + n'p' \rangle$$

The integers under multiplication form an abelian group.

Order of integers $a = \langle m, n \rangle$ and $b = \langle p, q \rangle$ is defined as...

$$a <_{\mathbb{Z}} b \Leftrightarrow m + q \in p + n$$

Lemma 1.5.3. *Order of integers ($<_{\mathbb{Z}}$) is well defined, i.e. if $\langle m, n \rangle \sim_{\mathbb{Z}} \langle m', n' \rangle$ and $\langle p, q \rangle \sim_{\mathbb{Z}} \langle p', q' \rangle$, then...*

$$m + q \in p + n \Leftrightarrow m' + q' \in p' + n'$$

The order relation so defined linearly orders the integers.

1.5.2 The Rational Numbers

Let $\sim_{\mathbb{Q}}$ be the equivalence relation on $\mathbb{Z} \times (\mathbb{Z} \setminus \{0_{\mathbb{Z}}\})$ for which...

$$\langle a, b \rangle \sim \langle c, d \rangle \Leftrightarrow a \cdot_{\mathbb{Z}} d = c \cdot_{\mathbb{Z}} b.$$

Then the set of *Rational Numbers*, denoted \mathbb{Q} , is the set $\mathbb{Z} \times (\mathbb{Z} \setminus \{0_{\mathbb{Z}}\}) / \sim_{\mathbb{Q}}$.

Addition of rational numbers $p = \langle a, b \rangle$ and $q = \langle c, d \rangle$ is defined as...

$$p +_{\mathbb{Q}} q = [\langle ad + cb, bd \rangle]$$

Lemma 1.5.4. *Addition of rational numbers is well defined.*

The rational numbers under addition form an abelian group.

Multiplication of rational numbers $p = \langle a, b \rangle$ and $q = \langle c, d \rangle$ is defined as...

$$p \cdot_{\mathbb{Q}} q = [\langle ac, bd \rangle]$$

Lemma 1.5.5. *Multiplication of rational numbers is well defined.*

The rational numbers under addition and multiplication form a field.

Order of rational numbers $p = \langle a, b \rangle$ and $q = \langle c, d \rangle$ is defined as...

$$p <_{\mathbb{Q}} q \Leftrightarrow ad < cb.$$

Lemma 1.5.6. *The order of rational numbers is well-defined.*

The order relation so defined linearly orders the rational numbers.

1.5.3 The Real Numbers

1.5.3.1 With Cauchy Sequences

Define a *Cauchy sequence* to be a function $s : \omega_0 \rightarrow \mathbb{Q}$ such that...

$$(\forall \varepsilon > 0)(\exists k \in \omega_0)(\forall m > k)(\forall n > k)|s_m - s_n| < \varepsilon.$$

Let C be the set of all Cauchy sequences. For $r, s \in C$, define $r \sim_{\mathbb{R}} s$ if and only if $|r_n - s_n|$ is arbitrarily small for large n .

With more work we can define $\mathbb{R} := C / \sim$.

1.5.3.2 With Dedekind Cuts

2 Combinatorics

2.1 Basic Methods

2.1.1 Addition

Theorem 2.1.1 (Addition principle). *If A and B are two disjoint finite sets, then...*

$$|A \cup B| = |A| + |B|.$$

Theorem 2.1.2 (Generalized addition principle). *Let A_1, A_2, \dots, A_n be finite sets that are pairwise disjoint. Then...*

$$|\bigcup_{i=1}^n A_i| = \sum_{i=1}^n |A_i|$$

2.1.2 Subtraction

Theorem 2.1.3 (Subtraction principle). *Let A be a finite set, and let $B \subseteq A$. Then $|A \setminus B| = |A| - |B|$.*

Proof. Observe $|A \setminus B| + |B| = |A|$ by the addition principle. \square

2.1.3 Multiplication

Theorem 2.1.4 (Product principle). *Let X and Y be two finite sets. Then $|X \times Y| = |X| \times |Y|$.*

Theorem 2.1.5 (Generalized product principle). *Let X_1, X_2, \dots, X_n be finite sets. Then $|\times_{i \in I}^n X_i| = \prod_{i \in I} |X_i|$.*

2.1.4 Division

Theorem 2.1.6. *Let S and T be finite sets so that a d -to-one function $f : T \rightarrow S$ exists. Then*

$$|S| = \frac{|T|}{d}.$$

2.1.5 Binomial Coefficients

See permutations.

Theorem 2.1.7. *Let n be a positive integer, and let $k \leq n$ be a nonnegative integer. Then the number of all k -element subsets of $[n]$ is*

$$\binom{n}{k} = \frac{(n)_k}{k!} = \frac{n!}{k!(n-k)!}.$$

Note: $\binom{n}{k} = \binom{n}{n-k}$ exhibits duality.

Theorem 2.1.8 (Binomial theorem). *If n is a positive integer, then...*

$$(x + y)^n = \sum_{k=0}^n \binom{n}{k} x^k y^{n-k}.$$

Proof. The left-hand side of the equation contains the factor $(x + y)$ n times. To compute the product we choose an x or y term from each factor and multiply those n terms together, then do this in all 2^n possible ways, adding all the resulting products. It suffices to show that there are exactly $\binom{n}{k}$ products of the form $x^k y^{n-k}$, which is immediately obvious from the way we compute the product. \square

Theorem 2.1.9. *Let n and k be nonnegative integers so that $k < n$. Then...*

$$\binom{n}{k} + \binom{n}{k+1} = \binom{n+1}{k+1}$$

Theorem 2.1.10. *For all positive integers n ,*

$$\binom{2n}{n} = \sum_{k=0}^n \binom{n}{k}^2.$$

2.1.6 Pigeonhole Principle

Theorem 2.1.11 (Pigeonhole Principle). *Let A_1, A_2, \dots, A_k be finite sets that are pairwise disjoint. Let us assume that*

$$|A_1 \cup A_2 \cup \dots \cup A_k| > kr.$$

Then there exists at least one index i so that $|A_i| > r$.

Example 2.1.11.1. *Consider the sequence $1, 3, 7, 15, 31, \dots$, in other words, the sequence whose i th element is $a_i = 2^i - 1$. Let q be any odd integer. Then our sequence contains an element that is divisible by q .*

Proof. Consider the first q elements of our sequence. If one of them is divisible by q , then we are done. If not, then consider their remainders modulo q . That is, let us write...

$$a_i = d_i q + r_i$$

where $0 < r_i < q$, and $d_i = \lfloor a_i/q \rfloor$. As the integers r_1, r_2, \dots, r_q all come from the open interval $(0, q)$, there are $q - 1$ possibilities for their values. On the other hand, their number is q , so, by the pigeonhole principle, there have to be two of them that are equal. Say these are r_n and r_m , with $n > m$. Then $a_n = d_n q + r_n$ and $a_m = d_m q + r_m$, so...

$$a_n - a_m = (d_n - d_m)q$$

or, after rearranging,

$$\begin{aligned}
(d_n - d_m)q &= a_n - a_m \\
&= (2^n - 1) - (2^m - 1) \\
&= 2^m(2^{n-m} - 1) \\
&= 2^m a_{n-m}
\end{aligned}$$

As the first expression of our chain of equations is divisible by q , so too must be the last expression. Note that 2^{n-m} is relatively prime to any odd number q , that is, the largest common divisor of 2^{n-m} and q is 1. Therefore, the equality $(d_n - d_m)q = 2^{n-m}a_{n-m}$ implies that a_{n-m} is divisible by q . \square

2.2 Applications of Basic Methods

2.2.1 Multisets

Given a set A , a *multiset* is defined via a function $m : A \rightarrow \mathbb{N} \cup \{0\}$. It is a set containing $a \in A$ $m(a)$ many times.

2.2.1.1 Multinomial Coefficients

Theorem 2.2.1. *Given a multiset A of n elements over a k element sets. The number of ways to linearly order the elements of A is...*

$$\binom{n}{a_1, a_2, \dots, a_k} = \frac{n!}{a_1! a_2! \dots a_k!}.$$

2.2.2 Weak Compositions

Let a_1, a_2, \dots, a_k be nonnegative integers satisfying

$$\sum_{i=1}^k a_i = n.$$

Then the ordered k -tuple (a_1, a_2, \dots, a_k) is called a *weak composition* of n into k parts.

Theorem 2.2.2. *The number of weak compositions of n into k parts is...*

$$\binom{n+k-1}{n} = \binom{n+k-1}{k-1}.$$

Corollary 2.2.2.1. *The number of n -element multisets over a k -element set is...*

$$\binom{n+k-1}{n} = \binom{n+k-1}{k-1}.$$

2.2.3 Compositions

Let a_1, a_2, \dots, a_k be positive integers satisfying

$$\sum_{i=1}^k a_i = n.$$

Then the ordered k -tuple (a_1, a_2, \dots, a_k) is called a *composition* of n into k parts.

Corollary 2.2.2.2. *The number of compositions of n into k parts is...*

$$\binom{n-1}{k-1}.$$

2.2.4 Stirling numbers of the second kind

Given a finite set A , $|A| = n$, the number of set partitions of A into $0 < k \leq n$ classes is denoted $S(n, k)$, the *Stirling number of the second kind*.

2.3 Permutations

Given a set A , a *permutation* of A is a bijection $f : A \rightarrow A$.

Proposition 2.3.1. *Given a finite set A , if $n = |A|$ the number of permutations of A is $n!$.*

Intuitively permutations represent the reordering of an ordered list. Looking at the idea of "sub-orderings" of lists we come up with the following proposition...

Proposition 2.3.2 (k-lists). *Let n and k be positive integers so that $n \geq k$. Then the number of injections $f : [k] \rightarrow [n]$ is...*

$$(n)_k := n(n-1)(n-2) \cdots (n-k+1).$$

2.4 Graphs

3 Category Theory

3.1 Metacategories

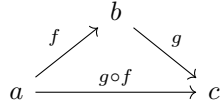
3.1.1 Undefined notions

- *Objects:* $a, b, c \dots$
- *Arrows:* $f, g, h \dots$

3.1.2 Operations

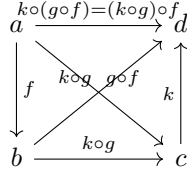
Given $f : a \rightarrow b \dots$

- *Domain*: **dom**: arrows \rightarrow objects, $f \mapsto a$
- *Codomain*: **cod**: arrows \rightarrow objects, $f \mapsto b$
- *Identity*: **id**: objects \rightarrow arrows, $a \mapsto \text{id}_a = 1_a$
- *Composition*: **comp**: arrows \times : arrows \rightarrow arrows, $\langle g, f \rangle \mapsto g \circ f$,
 $g \circ f : \text{dom} f \rightarrow \text{cod} g$

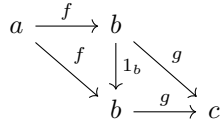


3.1.3 Axioms

- *Associativity*: $a \xrightarrow{f} b \xrightarrow{g} c \xrightarrow{k} d$, $k \circ (g \circ f) = (k \circ g) \circ f$



- *Unit Law*: $1_a \circ f = f$ and $g \circ 1_b = g$



3.2 Categories

3.2.1 Directed Graph

- A - a set of arrows
- O - a set of objects
- **dom** : $A \rightarrow O$, **cod** : $A \rightarrow O$

Set of composable pairs of arrows:

$$A \times_O A = \{\langle g, f \rangle | g, f \in A \text{ and } \mathbf{dom}(g) = \mathbf{cod}(f)\}$$

3.2.2 Categories

Add the following structure to a directed graph...

- $O \xrightarrow{id} A, c \mapsto id_C$
- $A \times_O A \xrightarrow{\circ} A, \langle g, f \rangle \mapsto g \circ f$

which satisfy $\forall a \in O$ and $\forall \langle g, f \rangle \in A \times_O A \dots$

- $\mathbf{dom}(\mathbf{id}(a)) = a = \mathbf{cod}(\mathbf{id}(a))$
- $\mathbf{dom}(g \circ f) = \mathbf{dom}(f)$
- $\mathbf{cod}(g \circ f) = \mathbf{cod}(g)$
- metacategorical axioms

Small categories use small sets for their objects.

3.2.3 Hom Sets

$hom(b, c) = \{f | f \in C, \mathbf{dom}(f) = b, \mathbf{cod}(f) = c\}$

3.2.4 Groupoids

A category in which every arrow is an isomorphism.

3.3 Morphisms

Arrows in categories.

3.3.1 Isomorphisms

A morphism $f \in hom(b, c)$ that has a two-sided inverse $g \in hom(c, b)$ under composition such that

$$gf = 1_b, fg = 1_c.$$

Proposition 3.3.1. *The inverse of an isomorphism is unique.*

Proof. For inverses g_1, g_2 of f observe...

$$g_1 = g_1 1_c = g_1 (f g_2) = (g_1 f) g_2 = 1_b g_2 = g_2$$

□

Proposition 3.3.2. *Supposing f^{-1} is the inverse of $f \dots$*

- Each identity 1_c is an isomorphism and is its own inverse.
- If f is an isomorphism, then f^{-1} is an isomorphism and further $(f^{-1})^{-1} = f$.
- If $f \in hom(a, b)$, $g \in hom(b, c)$ are isomorphisms, then the composition gf is an isomorphism and $(gf)^{-1} = f^{-1}g^{-1}$.

3.3.2 Automorphisms

An isomorphism of an object to itself. Denoted:

$$\text{hom}(c, c) = \text{aut}(c)$$

Observe $\text{aut}(c)$ is a group.

3.3.3 Monomorphisms

A morphism $f \in \text{hom}(b, c)$ such that $\forall z \in C$ and $\forall \alpha', \alpha'' \in \text{hom}(z, b)$:

$$f \circ \alpha' = f \circ \alpha'' \Rightarrow \alpha' = \alpha''$$

3.3.4 Epimorphisms

A morphism $f \in \text{hom}(b, c)$ such that $\forall z \in C$ and $\forall \beta', \beta'' \in \text{hom}(b, z)$:

$$\beta' \circ f = \beta'' \circ f \Rightarrow \beta' = \beta''$$

3.4 Functors

Morphisms $T : C \rightarrow B$ with domain and codomain both categories. It consists of two suitably related functions

- object function $T, c \mapsto Tc$
- arrow function $T, f : c \rightarrow c' \mapsto Tf : Tc \rightarrow Tc'$

which satisfy...

- $T(1_c) = 1_{Tc}$
- $T(g \circ f) = Tg \circ Tf$

3.4.1 Full

$\forall c, c' \in C$ and $g : Tc \rightarrow Tc' \in B, \exists f : c \rightarrow c' \in C$ s.t. $g \in Tf$

3.4.2 Faithful

$\forall c, c' \in C$ and $f_1, f_2 : c \rightarrow c', Tf_1 = Tf_2 \Rightarrow f_1 = f_2$

- 3.5 Duality
- 4 Group Theory
- 5 Ring Theory
- 6 Modules
- 7 Homology
- 8 Topology
- 9 Homotopy