

# Set Theory

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## 1 Set Theory Language

We sloppily introduce the following. For more details you may refer to first order logic.

### Definition 1.1.

We have logical symbols:  $\neg$ ,  $\rightarrow$ ,  $\wedge$ ,  $\vee$ ,  $\leftrightarrow$ ,  $\exists$ , and two brackets  $(, )$ .

Equation symbol  $=$ .

Variable symbols:  $x, y, z, \dots, x_0, x_1, \dots$  and so on.

Binary predicate symbol  $\in$ .

Then the well-formed formulas in set theory:

### Definition 1.2.

(1) Basic formulas :  $x \in y$ .

(2) Formulas:

-All basic formulas,

-If  $\varphi$  is a formula, then  $(\neg\varphi)$  is a formula,

-If  $\psi$  and  $\phi$  are formulas, then  $(\psi \rightarrow \phi)$  is a formula,

- $\wedge$ ,  $\vee$  and  $\leftrightarrow$  are defined similarly,

-If  $\varphi$  is a formula,  $x$  is a variable symbol, then  $\forall x\varphi$  is a formula;  $\exists$  is defined similarly.

-All formulas can only be constructed by the above methods.

## 2 Zermelo Set Theory

In this part we consider seven axioms, and some basic properties.

## 2.1 First 6 axioms

**Axiom 1.** Axiom of extensionality

$$((x = y) \leftrightarrow (\forall z(z \in x \leftrightarrow z \in y)))$$

Actually, the axiom above tells us what does ‘equal’ means in set theory.  
Then it’s easy to verify the following proposition:

**Proposition 2.1.**

- (1)  $x = x$ ,
- (2) If  $x = y$ , then  $y = x$ ,
- (3) If  $x = y$  and  $y = z$ , then  $x = z$ .

**Axiom 2.** Existence of sets

$$(\exists x(\exists y(x \in y)))$$

We need Axiom 2, since we are not going to play with nothing.  
We also need more axioms to get various sets:

**Axiom 3.** Axiom of pair

$$\forall x \forall y \exists u (\forall z (z \in u \leftrightarrow (z = x \vee z = y)))$$

We often write such  $u$  as  $\{x, y\}$ .

**Axiom 4.** Axiom of union

$$\forall x \exists y \forall z (z \in y \leftrightarrow \exists u (u \in x \wedge z \in u))$$

We often write such  $y$  as  $\bigcup x$ .

We define the concept of ‘subset’:

$$x \subseteq y \leftrightarrow \forall z (z \in x \rightarrow z \in y)$$

We say  $x \subset y$  when  $x \subseteq y$  and  $x \neq y$ .

**Axiom 5.** Axiom of the power set

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

We often write such  $y$  as  $\mathfrak{P}(x) = \{z | z \subseteq x\}$

**Axiom 6.** Axiom schema of separation

Given an arbitrary sentence with one free variable  $\varphi(x)$ , describing some separation properties, we have

$$\forall x \exists y \forall z (z \in y \leftrightarrow (z \in x \wedge \varphi(z)))$$

We often write such  $y$  as  $\{z \in x | \varphi(z)\}$

Note that, Axiom 3 to 6 gives us existences of some specific kinds of sets. It can be easily verified that all those sets are unique in ‘=’ sense.

With those axioms we have more concepts and propositions:

**Definition 2.1.**

Intersection: Assume  $A$  is non-empty, then the intersection is defined by  $\bigcap A := \{a \in \bigcup A | \forall x (x \in A \rightarrow a \in x)\}$ . Note that we used Axiom 4 and 6 here.

Difference between sets is defined by:  $x - y := \{z \in x \cup y | z \in x \wedge z \notin y\}$ . Note that we used Axiom 3, 4 and 6 here.

Symmetry difference of sets is defined by:  $x \Delta y := (x - y) \cup (y - x)$ . Note that we used Axiom 3, 4 and 6 here.

**Proposition 2.2.**

$$(x = y) \leftrightarrow (x \subseteq y \wedge y \subseteq x)$$

**Proposition 2.3.** Existence of empty set

$$\exists x \forall y (y \notin x)$$

*Proof.* By Axiom 2, we have a set  $A$ . Then consider sentence  $\varphi(x) := \forall y (y \neq x)$ .

Then use Axiom 6, we have  $B = \{z \in A \mid \varphi(z)\}$ .

We verify that  $B$  is an empty set:

For all  $y$ ,  $y \in B$  iff  $\varphi(y)$ , iff  $\forall x (x \neq y)$ , while we have  $y = y$ , so  $y \notin B$ , which means  $B$  is empty.  $\square$

We can also show that the empty set is unique in ‘=’ sense. So we will denote it as  $\emptyset$ . Note also that  $\emptyset$  is subset of every set.

Now we consider an interesting ‘paradox’, or a theorem now. It says that there exists no such set, which contains all sets that are not element of themselves.

**Theorem 2.1.** (Russell)

$$\neg(\exists y \forall y (y \in x \leftrightarrow y \notin y))$$

*Proof.* Otherwise, we assume such set exists, call it  $A$ .

Then if  $A \in A$ , then by its definition,  $A \notin A$ , contradicts.

If  $A \notin A$ , then by its definition again,  $A \in A$ , contradicts.

So such  $A$  cannot exist.  $\square$

More definitions:

**Definition 2.2.** Ordered pair

$$(x, y) := \{\{x\}, \{x, y\}\}. \text{ Note that we used Axiom 3 twice.}$$

**Proposition 2.4.**

$$(a, b) = (c, d) \text{ iff } a = b \text{ and } c = d.$$

**Definition 2.3.** Cartesian product

Given 2 sets  $A$  and  $B$ ,  $A \times B := \{(a, b) \mid a \in A \wedge b \in B\}$ .

We used Axiom 5(power set) twice, and then use Axiom 6(separation schema).

The definition of relations(subsets of  $A \times B$ ), functions(a special kind of relations) and more concepts are omitted here. They can be constructed easily in common sense.

## 2.2 Axiom of Infinity and Natural Numbers

We introduce the 7th axiom, also the last axiom in Zermelo’s set theory.

First consider a legitimate operation:

**Definition 2.4.** Successor

Given a set  $x$ , its *successor* is defined by:

$$S(x) := x \cup \{x\}$$

**Axiom 7.** Axiom of Infinity

$$\exists x((\emptyset \in x) \wedge (\forall y(y \in x \rightarrow S(y) \in x)))$$

For simplicity, we define  $Inf(x) := ((\emptyset \in x) \wedge (\forall y(y \in x \rightarrow S(y) \in x)))$

Clear, a set  $x$  with  $Inf(x)$  may be too large, while the set of natural numbers in our imagination is relatively small. We must do some proper ‘separations’ to reduce a infinity set.

**Definition 2.5.**