



Bourbaki

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1 Sets

1.1 Why

We speak of a collection of objects, pre-specified or possessing a similar property.

1.2 Definition

A **set** is a collection of objects. We use **object** as usual in the English language. So a set is an object with the property that it contains other objects.

In thinking of a set, then, we regularly consider the objects it contains. We call the objects contained in a set the **members** or **elements** of the set. So we say that an object contained in a set is a **member of** or an **element of** the set.

1.2.1 Notation

We denote sets by upper case latin letters: for example, A , B , and C . We denote elements of sets by lower case latin letters: for example, a , b , and c . We denote that an object a is an element of a set A by $a \in A$. We read the notation $a \in A$ aloud as “a

in A .” The \in is a stylized ϵ , a mnemonic for “element of”. We write $a \notin A$, read aloud as “a not in A ,” if a is not an element of A .

If we can write down the elements of A , we do so using brace notation. For example, if the set A is such that it contains only the elements a, b, c , we denote A by $\{a, b, c\}$. If the elements of a set are well-known, then we introduce the set in English and name it; often we select the name mnemonically. For example, let L be the set of latin letters.

If the elements of a set satisfy some common condition, then we use the braces and include the condition. For example, let V be the set of vowels. We can denote V by $\{l \in L \mid l \text{ is a vowel}\}$. We read the symbol \mid aloud as “such that.” We read the whole notation aloud as “l in L such that l is a vowel.” We call the notation **set-builder notation**. Set-builder notation is indispensable for sets defined implicitly by some condition. Here we could have alternatively denoted V by $\{“a”, “e”, “i”, “o”, “u”\}$. We prefer the former, slightly more concise notation.

1.3 Two Sets

Let A a set. A **subset** of A is a set whose elements are also contained in A . A **superset** if A is a set which contains all the elements of A . Two sets are **equal** if they contain the same elements; equivalently if they are each subsets of each other.

The **power set** of A is the set of subsets of A . The **empty set** is the set containing no elements. The empty set is subset

of every set.

1.3.1 Notation

Let A and B be sets. We denote that A is a subset of B by $A \subset B$. We read the notation $A \subset B$ aloud as “A subset B”. We denote that A is equal to B by $A = B$. We read the notation $A = B$ aloud as “A equals B”. We denote the empty set by \emptyset , read aloud as “empty.” We denote the power set of A by 2^A , read aloud as “two to the A.”



2 Ordered Pairs

2.1 Why

We speak of objects composed of elements from different sets.

2.2 Definition

Let A and B be non-empty sets. Let $a \in A$ and $b \in B$. An **ordered pair** is the set $\{\{a\}, \{a, b\}\}$. The **cartesian product** of A and B is the set of all ordered pairs.

We observe that two pairs are equal if they have equal elements in the same order. The ordered causes If $A \neq B$, the ordering causes the cartesian product of A and B to differ from the cartesian product of B with A . If $A = B$, however, the symmetry holds.

2.2.1 Notation

We denote the ordered pair $\{\{a\}, \{a, b\}\}$ by (a, b) . We denote the cartesian product of A with B by $A \times B$, read aloud as “A cross B.” We record succinctly: if $A \neq B$, then $A \times B \neq B \times A$.



3 Relations

3.1 Why

We want to relate elements of two sets.

3.2 Definition

A **relation** between two non-empty sets A and B is a subset of $A \times B$. A relation on a single set C is a subset of $C \times C$.

3.2.1 Notation

We denote relations with upper case capital latin letters because they are sets. Let R be a relation on A and B . We denote that $(a, b) \in R$ by aRb , read aloud as “a in relation R to b.”

Often, instead of latin letters we use other symbols; these symbols suggest the nature of the relation. For example, \sim , $=$, $<$, \leq , \prec , and \preceq .

3.3 Properties

Let R be a relation on a non-empty set A . R is **reflexive** if $(a, a) \in R$ for all $a \in A$. R is **transitive** if $(a, b) \in R \wedge (b, c) \in$

$R \implies (a, c) \in R$ for all $a, b, c \in A$. R is **symmetric** if
 $(a, b) \in R \implies (b, a) \in R$ for all $a, b \in A$. R is **anti-symmetric**
 if $(a, b) \in R \implies (b, a) \notin R$ for all $a, b \in A$.



4 Graphs

4.1 Why

We want to visualize relations.

4.2 Definition

A **graph** is a set and a relation on the set. The graph is **undirected** if the relation is symmetric; otherwise the graph is **directed**.

A **vertex** of the graph is an element of the set. The set is called the **vertex set**. An **edge** of the graph is an element of the relation. The relation is called the **edge set**.

4.2.1 Notation

We denote the vertex set by V , a mnemonic for vertex. We denote the edge set by E , a mnemonic for edge. We denote a graph by (V, E) . If the vertex set is assumed we can unambiguously refer to the graph by E .

4.2.2 Visualization

We visualize the graph by drawing a point for each vertex. If two vertices u and v are in relation, we draw a line from the point corresponding to u to the point corresponding to v with an arrow at the point corresponding to v . If the graph is undirected, we omit arrows.

4.3 Paths

A path in a relation is a sequence of elements in which consecutive elements are related. A path **cycles** if an element appears more than once. A path is **finite** if the sequence is finite. A finite path is a **loop** if it cycles once.



5 Functions

5.1 Why

We want a notion for a correspondence between two sets.

5.2 Definition

A **functional** relation on two sets relates each element of the first set with a unique element of the second set. A **function** is a functional relation.

The **domain** of the function is the first set and **codomain** of the function is the second set. The function **maps** elements **from** the domain **to** the codomain. We call the codomain element associated with the domain element the **result of applying** the function to the domain element.

5.2.1 Notation

Let A and B be sets. If A is the domain and B the codomain, we denote the set of functions from A to B by $A \rightarrow B$, read aloud as “ A to B ”.

A function is an element of the set $A \rightarrow B$, so we denote them

by lower case latin letters, especially f , g , and h . Of course, f is a mnemonic for function; g and h follow f in the alphabet. We denote that $f \in A \rightarrow B$, by $f : A \rightarrow B$, read aloud as “f from A to B”.

Let $f : A \rightarrow B$. For each element $a \in A$, we denote the result of applying f to a by $f(a)$, read aloud “f of a.” We sometimes drop the parentheses, and write the result as f_a , read aloud as “f sub a.”

Let $g : A \times B \rightarrow C$. We often write $g(a, b)$ or g_{ab} instead of $g((a, b))$. We read $g(a, b)$ aloud as “g of a and b”. We read g_{ab} aloud as “g sub a b.”

5.3 Properties

Let $f : A \rightarrow B$. The **image** of a set $C \subset A$ is the set $\{f(c) \in B \mid c \in C\}$. The **range** of f is the image of the domain. The **inverse image** of a set $D \subset B$ is the set $\{a \in A \mid f(a) \in D\}$.

The range need not equal the codomain; though it, like every other image, is a subset of the codomain. The function maps to domain **on** to the codomain if the range and codomain are equal; in this case we call the function **onto**. This language suggests that every element of the codomain is used by f . It means that for each element b of the codomain, we can find an element a of the domain so that $f(a) = b$.

An element of the codomain may be the result of several elements of the domain. This overlapping, using an element of the

codomain more than once, is a regular occurrence. If a function is a unique correspondence in that every domain element has a different result, we call it **one-to-one**. This language is meant to suggest that each element of the domain corresponds to one and exactly one element of the codomain, and vice versa.

5.3.1 Notation

Let $f : A \rightarrow B$. We denote the image of $C \subset A$ by $f(C)$, read aloud as “f of C.” This notation is overloaded: for $c \in C$, $f(c) \in B$, whereas $f(C) \subset B$. Read aloud, the two are indistinguishable, so we must be careful to specify whether we mean an element c or a set C . The property that f is onto can be written succinctly as $f(A) = B$. We denote the inverse image of $D \subset B$ by $f^{-1}(D)$, read aloud as “f inverse D.”



6 Order Relations

6.1 Why

We want to handle elements of a set in a particular order.

6.2 Definition

Let R be a relation on a non-empty set A . R is a **partial order** if it is reflexive, transitive, and anti-symmetric.

A **partially ordered set** is a set and a partial order. The language partial is meant to suggest that two elements need not be comparable. For example, suppose R is $\{(a, a) \mid a \in A\}$; we may justifiably call this no order at all and call A totally unordered, but it is a partial order by our definition.

Often we want all elements of the set A to be comparable. We call R **connexive** if for all $a, b \in A$, $(a, b) \in R$ or $(b, a) \in R$. If R is a partial order and connexive, we call it a **total order**.

A **totally ordered set** is a set together with a total order. The language is a faithful guide: we can compare any two elements. Still, we prefer one word to three, and so we will use the shorter term **chain** for a totally ordered set; other terms include **simply ordered set** and **linearly ordered set**.

6.2.1 Notation

We denote total and partial orders on a set A by \preceq . We read \preceq aloud as “precedes or equal to” and so read $a \preceq b$ aloud as “a precedes or is equal to b.” If $a \preceq b$ but $a \neq b$, we write $a \prec b$, read aloud as “a precedes b.”



7 Natural Numbers

7.1 Why

We want to count.

7.2 Definition

We define the set of **natural numbers** implicitly. There is an element of the set which we call **one**. Then we say that for each element n of the set, there is a unique corresponding element called the **successor** of n which is also in the set. The **successor function** is the implicitly defined a function from the set into itself associating elements with their successors. We call the elements **numbers** and the refer to the set itself as the **naturals**.

To recap, we start by knowing that one is in the set, and the successor of one is in the set. We call the successor of one **two**. We call the successor of two **three**. And so on using the English language in the usual manner. We are saying, in the language of sets, that the essence of counting is starting with one and adding one repeatedly.

7.2.1 Notation

We denote the set of natural numbers by N , a mnemonic for natural. We often denote elements of N by n , a mnemonic for number, or m , a letter close to n . We denote the element called one by 1.

7.3 Induction

We assert two additional self-evident and indispensable properties of these natural numbers. First, one is the successor of no other element. Second, if we have a subset of the naturals containing one with the property that it contains successors of its elements, then that set is equal to the natural numbers. We call this second property the **principle of mathematical induction**.

These two properties, along with the existence and uniqueness of successors are together called **Peano's axioms** for the natural numbers. When in familiar company, we freely assume Peano's axioms.

7.4 Notation

As an exercise in the notation assumed so far, we can write Peano's axioms: N is a set along with a function $s : N \rightarrow N$ such that

1. $s(n)$ is the successor of n for all $n \in N$.

2. s is one-to-one; $s(n) = s(m) \implies m = n$ for all $m, n \in N$.
3. There does not exist $n \in N$ such that $s(n) = 1$.
4. If $T \subset N$, $1 \in T$, and $s(n) \in T$ for all $n \in T$, then $T = N$.

7.5 Order

Let \preceq be a relation on N where $a \preceq b$, $a, b \in N$ if we can obtain b by applying the successor function to a finitely many times. It happens that \preceq is a total order, so (N, \preceq) is a lattice.



8 Algebra

8.1 Why

We want to combine set elements to get other set elements.

8.2 Basics

An **operation** on a set is a function from ordered pairs of elements in the set to the same set. We use operations to combine the elements. We operate on pairs. An **algebra** is a set and an operation. We call the set the **ground set**.

8.2.1 Notation

Let A a set and $g : A \times A \rightarrow A$. We commonly forego the notation $g(a, b)$ and instead write $a g b$. We call this style **infix notation**.

Using lower case latin letters for every the elements and for the operation is confusing, but we often have special symbols for particular operations. Examples of such symbols include $+$, $-$, \cdot , \circ , and \star .

If we had a set A and an operation $+$: $A \times A \rightarrow A$, we would

write $a + b$ for the result of applying $+$ to (a, b) . In denoting the algebra, we would say let $(A, +)$ be an algebra.

8.3 Operation Properties

An operation **commutes** if the result of two elements is the same regardless of their order; we call the operation **commutative**

An operation **associates** if given any three elements in order it doesn't matter whether we first operate on the first two and then with the result of the first two the third, or the second two and with the result of the second two the first.

A first operation over a set **distributes** over a second operation over the same set if the result of applying the first operation to an element and a result of the second operation is the same as applying the second operation to the results of the first operation with the arguments of the second operation.

8.3.1 Notation

Let $(A, +)$ an algebra.

We denote that $+$ commutes by asserting

$$a + b = b + a$$

for all $a, b \in A$. We denote that $+$ associates by asserting

$$(a + b) + c = (a + b) + c$$

for all $a, b, c \in A$. Let (A, \cdot) a second algebra over the same set. We denote that \cdot distributes over $+$ by

$$a \cdot (b + c) = (a \cdot b) + (a \cdot c)$$

for all $a, b, c \in A$.

8.4 Identity Elements

We call $e \in A$ an **identity element** if (1) $e + a = e$ and (2) $a + e = e$ for all $a \in A$. If only (1) holds, we call e a **left identity**. If only (2) holds, we call e a **right identity**.

8.5 Inverse Elements

We call $b \in A$ an **inverse element** of $a \in A$ if (1) $b + a = e$ and (2) $a + b = e$. If only (1) holds, we call e a **left inverse**. If only (2) holds, we call e a **right inverse**.



9 Set Operations

9.1 Why

We want to consider the elements of two sets together at once, and other sets created from two sets.

9.2 Definitions

Let A and B be two sets.

The **union** of A with B is the set whose elements are in either A *or* B *or* both. The key word in the definition is *or*.

The **intersection** of A with B is the set whose elements are in both A *and* B . The keyword in the definition is *and*.

Viewed as operations, both union and intersection commute; this property justifies the language “with.” The intersection is a subset of A , of B , and of the union of A with B .

The **symmetric difference** of A and B is the set whose elements are in the union but not in the intersection. The symmetric difference commutes because both union and intersection commute; this property justifies the language “and.” The symmetric difference is a subset of the union.

Let C be a set containing A . The **complement** of A in C is the symmetric difference of A and C . Since $A \subset C$, the union is C and the intersection is A . So the complement is the “left-over” elements of B after removing the elements of A .

We call these four operations **set-algebraic operations**.

9.2.1 Notation

Let A, B be sets. We denote the union of A with B by $A \cup B$, read aloud as “A union B.” \cup is a stylized U. We denote the intersection of A with B by $A \cap B$, read aloud as “A intersect B.” We denote the symmetric difference of A and B by $A \Delta B$, read aloud as “A symdiff B.” “Delta” is a mnemonic for difference.

Let C be a set containing A . We denote the complement of A in C by $C - A$, read aloud as “C minus A.”

9.2.2 Results

Proposition 1 *For all sets A and B the operations \cup , \cap , and Δ commute.*

Proposition 2 *Let S a set. For all sets $A, B \subset S$,*

- (1) $S - (A \cup B) = (S - A) \cap (S - B)$
- (2) $S - (A \cap B) = (S - A) \cup (S - B).$

Proposition 3 *Let S a set. For all sets $A, B \subset S$,*

$$A \Delta B = (A \cup B) \cap C_S(A \cap B)$$



10 Arithmetic

10.1 Why

Counting one by one is slow so we define an algebra on the naturals.

10.2 Sums and Addition

Let m and n be two natural numbers. If we apply the successor function to m n times we obtain a number. If we apply the successor function to n m times we obtain a number. Indeed, we obtain the same number in both cases. We call this number the **sum** of m and n . We say we **add** m to n , or vice versa. We call this symmetric operation mapping (m, n) to their sum **addition**.

10.2.1 Notation

We denote the operation of addition by $+$ and so denote the sum of the naturals m and n by $m + n$.

10.3 Products and Multiplication

Let m and n naturals. If we add n copies of m we obtain a number. If we add m copies of n we obtain a number. Indeed, we obtain the same number in both cases. We call this number the **product** of m and n . We say we **multiply** m to n , or vice versa. We call this symmetric operation mapping (m, n) to their product **multiplication**.

10.3.1 Notation

We denote the operation of multiplication by \cdot and so denote the product of the naturals m and n by $m \cdot n$.



11 Equivalence Relations

11.1 Why

We want to handle at once all elements which are indistinguishable or equivalent in some aspect.

11.2 Definition

Let R be a relation on A . R is an **equivalence relation** if it is reflexive, symmetric, and transitive.

For an element $a \in A$, we call the set of elements in relation R to a the **equivalence class** of a . The key observation, recorded and proven below, is that the equivalence classes partition the set A . A frequent technique is to define an appropriate equivalence relation on a large set A and then to work with the set of equivalence classes of A .

We call the set of equivalence classes the **quotient set** of A under R . An equally good name is the divided set of A under R , but this terminology is not standard. The language in both cases reminds us that \sim partitions the set A into equivalence classes.

11.2.1 Notation

If R is an equivalence relation on a set A , we use the symbol \sim . When alone, \sim is read aloud as “sim,” but we still read $a \sim b$ aloud as “a equivalent to b.” We denote the quotient set of A under \sim by A/\sim , read aloud as “A quotient sim”.

11.2.2 Results

TODO



12 Families

12.1 Why

We want to generalize operations beyond two objects.

12.2 Definition

Let A, B be non-empty sets. A **family** of elements of a first set **indexed** by elements of a second set is the range of a function from the second set to the first set. We call second set the **index set**.

If the index set is a finite set, we call the family a **finite family**. If the index set is a countable set, we call the family a **countable family**. If the index set is an uncountable set, we call the family a **uncountable family**.

If the codomain is a set of sets, we call the family a **family of sets**. We often use a subset of the whole natural numbers as the index set. In this case, and for other indexed sets with orders, we call the family an **ordered family**.

12.2.1 Notation

Let A be a non-empty set. We denote the index set by I , a mnemonic for index. For $i \in I$, let a_i denote the result of applying the function to i ; the notation evokes function notation but avoids naming the function.

We denote the family of a_α indexed with I by $\{a_\alpha\}_{\alpha \in I}$, which is short-hand for set-builder notation. We read this notation “a sub-alpha, alpha in I.”

12.3 Operations

The **pairwise extension** of a commutative operation is the function from finite families of the ground set to the ground set obtained by applying the operation pairwise to elements.

The **ordered pairwise extension** of an operation is the function from finite families ground set to the ground set obtained by applying the operation pairwise to elements in order.

12.3.1 Notation

Let $(A, +)$ be an algebra and $\{A_i\}_{i=1}^n$ a finite family of elements of A . We denote the pairwise extension by

$$\bigoplus_{i=1}^n A_i$$

12.4 Family Set Algebra

We define the set whose elements are the objects which are contained in at least one family member the **family union**. We define the set whose elements are the objects which are contained in all of the family members the **family intersection**.

12.4.1 Notation

We denote the family union by $\cup_{\alpha \in I} A_\alpha$. We read this notation as “union over alpha in I of A sub-alpha.” We denote family intersection by $\cap_{\alpha \in I} A_\alpha$. We read this notation as “intersection over alpha in I of A sub-alpha.”

12.4.2 Results

Proposition 4 *For an indexed family $\{A_\alpha\}_{\alpha \in I}$ in S , if $I = \{i, j\}$ then*

$$\cup_{\alpha \in I} A_\alpha = A_i \cup A_j$$

and

$$\cap_{\alpha \in I} A_\alpha = A_i \cap A_j.$$

Proposition 5 *For an indexed family $\{A_\alpha\}_{\alpha \in I}$ in S , if $I = \emptyset$, then*

$$\cup_{\alpha \in I} A_\alpha = \emptyset$$

and

$$\cap_{\alpha \in I} A_\alpha = S.$$

Proposition 6 *For an indexed family $\{A_\alpha\}_{\alpha \in I}$ in S .*

$$C_S(\cup_{\alpha \in I} A_\alpha) = \cap_{\alpha \in I} C_S(A_\alpha)$$

and

$$C_S(\cap_{\alpha \in I} A_\alpha) = \cup_{\alpha \in I} C_S(A_\alpha).$$



13 Direct Products

13.1 Why

We can profitably generalize the notion of cartesian product to families of sets indexed by the natural numbers.

13.2 Direct Products

The **direct product** of family indexed by a subset of the naturals is the set whose elements are ordered sequences of elements from each set in the family. The ordering on the sequences comes from the natural ordering on N . If the index set is finite, we call the elements of the direct product **n -tuples**. If the index set is the natural numbers, and every set in the family is the same set A , we call the elements of the direct product the **sequences** in A .

13.2.1 Notation

For a family $\{A_\alpha\}_{\alpha \in I}$ of S with $I = \{1, \dots, n\}$, we denote the direct product by

$$\prod_{i=1}^n A_i.$$

We read this notation as “product over alpha in I of A sub-alpha.” We denote an element of $\prod_{i=1}^n A_i$ by (a_1, a_2, \dots, a_n) with the understanding that $a_1 \in A_1, a_2 \in A_2, \dots, a_n \in A_n$.

If I is the set of natural numbers we denote the direct product by

$$\prod_{i=1}^{\infty} A_i.$$

We denote an element of $\prod_{i=1}^{\infty} A_i$ by (a_i) with the understanding that $a_i \in A_i$ for all $i = 1, 2, 3, \dots$. If $A_i = A$ for all $i = 1, 2, 3, \dots$, then (a_i) is a sequence in A .



14 Nets

14.1 Why

We want to generalize the notion of sequence.

14.2 Definition

Recall that a sequence is a function on the naturals. The naturals are ordered and have the property that we can always go further out. If handed two natural numbers m and n , we can always find another, for example $\max\{m, n\} + 1$, larger than m and n . We might think of larger as being further out from the first natural number, namely 1. These observations motivate defining a directed set.

Definition 7 A **directed set** is a set D with a partial order \preceq satisfying one additional property: for all $a, b \in D$, there exists $c \in D$ such that $a \preceq c$ and $b \preceq c$.

Definition 8 A **net** is a function on a directed set.

A sequence, then, is a net. The directed set is the set of natural numbers and the partial order is $m \preceq n$ if $m \leq n$.

14.2.1 Notation

Directed sets involve a set and a partial order. We commonly assume the partial order, and just denote the set. We use the letter D as a mnemonic for directed.

For nets, we use function notation and generalize sequence notation. We denote the net $x : D \rightarrow A$ by $\{a_\alpha\}$, emulating notation for sequences. The use of α rather than n reminds us that D need not be the set of natural numbers.



15 Categories

15.1 Why

We generalize the notion of sets and functions.

15.2 Definition

A **category** is a collection of objects together with a set of **category maps** for each ordered pair of objects. The set of maps has a binary operation called **category composition**, whose induced algebra is associative and contains identities.

As the fundamental example, consider the category whose objects are sets and whose maps are functions. The sets are the objects of the category. The functions are the maps. The rule of composition is ordinary function composition. The map identities are the identity functions. We call this category the **category of sets**.

15.2.1 Notation

Our notation for categories is guided by our generalizing the notions of set and functions.

We denote categories with upper-case latin letters in script; for example, \mathcal{C} . We read \mathcal{C} aloud as “script C.” Upper case latin letters remind that the category is a set of objects. The script form reminds that these objects may themselves be sets.

We denote the objects of a category by upper-case latin letters, for example A, B, C ; an allusion to the idea that these generalize sets. We denote the set of maps for an ordered pair of objects (A, B) by $A \rightarrow B$; an allusion to the function notation. We denote members of $A \rightarrow B$ using lower case latin letters, for example f, g, h ; an allusion to our function notation.



16 Groups

16.1 Why

We generalize the algebraic structure of addition over the integers.

16.2 Definition

A **group** is an algebra with: (1) an associative operation, (2) an identity element, and (3) an inverse for each element. We call the operation of the algebra **group addition**. A **commutative group** is a group whose operation commutes.

16.2.1 Notation

TODO



17 Rings

17.1 Why

We generalize the algebraic structure of addition and multiplication over the integers.

17.2 Definition

A **ring** is two algebras over the same ground set with: (1) the first algebra a commutative group (2) an identity element in the second algebra, and (3) the operation of the second algebra distributes over the operation of the first algebra.

We call the operation of the first algebra **ring addition**. We call the operation of the second algebra **ring multiplication**.

17.2.1 Notation

TODO



18 Fields

18.1 Why

We generalize the algebraic structure of addition and multiplication over the rationals.

18.2 Definition

A **field** is two algebras over the same ground set with: (1) both algebras are commutative groups (2) the operation of the second algebra distributes over the operation of the first algebra.

We call the operation of the first algebra **field addition**. We call the operation of the second algebra **field multiplication**.

18.2.1 Notation

TODO



19 Homomorphism

19.1 Why

We name a function which preserves group structure.

19.2 Definition

A **homomorphism** from group $(A, +)$ to group $(B, \tilde{+})$ is a function $f : A \rightarrow B$ such that $f(e_A) = f(e_B)$ for identities $e_A \in A$ and $e_B \in B$ and $f(a + a') = f(a) \tilde{+} f(a')$ for all $a, a' \in A$.

19.2.1 Notation

TODO



20 Cardinality

20.1 Why

We want to speak of the number of elements of a set. Subtlety arises when we can not finish counting the set's elements.

20.2 Finite Definition

If a set A is contained in a set B and not equal to B , we say that B is a **larger set** than A . Conversely, we say that A is a **smaller set** than B . We reason that we could pair the elements of B with themselves in A and still have some elements of B left over.

A **finite set** is one whose elements we can count and the process terminates. For example, $\{1, 2, 3\}$ or $\{a, b, c, d\}$. The **cardinality** of a finite set is the number of elements it contains. The cardinality of $\{1, 2, 3\}$ is 3 and the cardinality of $\{a, b, c, d\}$ is 4.

20.2.1 Notation

Let A be a non-empty set. We denote the cardinality of A by $|A|$.

20.3 Infinite Definition

Suppose we know that the counting process could never terminate. This situation superficially seems bizarre, but is in fact built in to some of our fundamental notions: namely, the natural numbers. We defined the natural numbers in a manner which made them not finite.

If we had a bag of natural numbers, we could use the total order to find the largest, and then use the existence of a successor to add a new largest number. Therefore, bizarrely, the process of counting the natural numbers can not terminate.

An **infinite set** is a non-empty set which is not finite. So the natural numbers are an infinite set. Alternatively we say that there are **infinitely many** natural numbers. The negating prefix “in” emphasizes that we have defined the nature of the size of the naturals indirectly: their size is not something we understand from the simple intuition of counting, but in contrast to the simple intuition of counting.

Still, we imagine that if we could go on forever, we could count the natural numbers; so in an infinite sense, they are countable. A **countable** set is one which is either (a) finite or (b) one for which there exists a one-to-one function mapping the natural numbers onto the set.

The natural numbers are countable: we exhibit the identity function. Less obviously the integer numbers and rational numbers are countable. Even more bizarre, the real numbers are not countable. An **uncountable** set is one which is not countable.

20.3.1 Notation

We denote the cardinality of the natural numbers by \aleph_0 .



21 Subset Space

21.1 Why

We speak of a set and a set of its subsets satisfying properties. The utility of this abstract concept is proved by its examples, in future sheets.

21.2 Definition

A **subset space** is a pair of sets: the second contains subsets of the first.

We call the first set the **base set**. If the base set is finite, we call the subset space a **finite subset space**. A **distinguished subset** is an element of the second set. An **undistinguished subset** is a subset of the first set which is not distinguished.

21.2.1 Notation

Let A be a set and $\mathcal{A} \subset 2^A$. We denote the subset space of A and \mathcal{A} by (A, \mathcal{A}) , read aloud as “A, script A.”



22 Subset Algebra

22.1 Why

We speak of a subset space with set-algebraic properties.

22.2 Definition

A **subset algebra** a subset space for which (1) the base set is distinguished (2) the complement of a distinguished set is distinguished (3) the union of two distinguished sets is distinguished.

22.2.1 Notation

Let A be a set and $\mathcal{A} \subset 2^A$. We denote the subset algebra of A and \mathcal{A} by (A, \mathcal{A}) , read aloud as “A, script A.”

22.3 Properties

Proposition 9 *For any subset algebra the empty set is distinguished.*

Proposition 10 *For any subset algebra (A, \mathcal{A}) , if $B, C \in \mathcal{A}$, then (a) $B \cap C \in \mathcal{A}$ and (b) $B \Delta C \in \mathcal{A}$.*

Proposition 11 *For any subset algebra (A, \mathcal{A}) . If $A_1, \dots, A_n \in \mathcal{A}$, then (a) $\cup_{i=1}^n A_i \in \mathcal{A}$ and (b) $\cap_{i=1}^n A_i \in \mathcal{A}$.*

22.4 Examples

Example 12 *For any set A , $(A, 2^A)$ is a subset algebra.*

Example 13 *For any set A , $(A, \{A, \emptyset\})$ is a subset algebra.*

Example 14 *For any infinite set A , let \mathcal{A} be the set*

$$\{B \subset A \mid |B| < \aleph_0 \vee |C_A(B)| < \aleph_0\}.$$

*(A, \mathcal{A}) is an algebra; the **finite/co-finite algebra**.*

Example 15 *For any infinite set A , let \mathcal{A} be the set*

$$\{B \subset A \mid |B| \leq \aleph_0 \vee |C_A(B)| \leq \aleph_0\}.$$

*(A, \mathcal{A}) is an algebra; the **countable/co-countable algebra**.*

Example 16 *For any infinite set A , let \mathcal{A} be the set*

$$\{B \subset A \mid |B| \leq \aleph_0\}.$$

(A, \mathcal{A}) is not an algebra.



23 Rational Numbers

23.1 Why

23.2 Definition



24 Real Numbers

24.1 Why

24.2 Definition



25 Real Intervals

25.1 Why

We use frequently subsets of the real numbers which correspond to segments of the line.

25.2 Definition

Take two real numbers, with the first less than the second.

An **interval** is one of four sets:

1. the set of real numbers larger than the first number and smaller than the second; we call the interval **open**.
2. the set of real numbers larger than or equal to the first number and smaller than or equal to the second number; we call the interval **closed**.
3. the set of real numbers larger than the first number and smaller than or equal to the second; we call the interval **open on the left** and **closed on the right**.
4. the set of real numbers larger than or equal to the first number and smaller than the second; we call the interval **closed on the left** and **open on the right**.

If an interval is neither open nor closed we call it **half-open** or **half-closed**

We call the two numbers the **endpoints** of the interval. An open interval does not contain its endpoints. A closed interval contains its endpoints. A half-open/half-closed interval contains only one of its endpoints.

25.2.1 Notation

Denote the set of real numbers by R . Let $a, b \in R$ with $a < b$.

We denote the open interval from a to b by (a, b) . This notation, although standard, is the same as that for ordered pairs; no confusion arises with adequate context.

We denote the closed interval from a to b by $[a, b]$. We record the fact $(a, b) \subset [a, b]$ in our new notation.

We denote the half-open interval from a to b , closed on the right, by $(a, b]$ and the half-open interval from a to b , closed on the left, by $[a, b)$.



26 Real Limits

26.1 Why

We want to speak of the infinite process

26.2 Definition

Take a sequence of real numbers.

We say that the sequence **converges** to a **limit point** if



27 Extended Real Numbers

27.1 Why

That some limits grow without bound leads us to add two elements to the set of real numbers.

27.2 Definition

The set of **extended real numbers** is the union of the set of real numbers with a set containing two distinct elements: one which we call **positive infinity** and one which we call **negative infinity**.

27.3 Intervals

We



28 Real Length Impossible

28.1 Why

Given a subset of the real line, what is its length?

28.2 Background

Let $a, b \in R$ with $a \leq b$. The **length** of the closed interval of the real numbers $[a, b]$ is $b - a$. The length is non-negative.

A family $\{A_\alpha\}_{\alpha \in I}$ is **disjoint** if for $\alpha, \beta \in I$, $\alpha \neq \beta$, then $A_\alpha \cap A_\beta = \emptyset$. A set A can be **partitioned** into a family if there exists a disjoint family whose union is A . A set $A \subset R$ is **simple** if it can be partitioned into a countable family whose members are closed intervals. The above discussion suggests that we should define the length of a simple set as the sum of the lengths of sets which partition it.

The above discussion suggests that if we wish to define a function $\text{length} : 2^R \rightarrow R \cup \{-\infty, \infty\}$, we should ask that (1) $\text{length}(A) \geq 0$, (2) $\text{length}([a, b]) = b - a$, (3) for disjoint closed intervals $\{A_n\}_{n \in N}$, $\text{length}(A_i) = \sum_i \text{length}(A_i)$, and (4) for all $A \subset R$ and $a \in R$, $\text{length}(A + x) = \text{length}(A)$.

28.3 Converse

Define the equivalence relation \sim on R by $x \sim y$ if $x \sim y \in Q$

28.3.1 Notation

Let A be a set and $\mathcal{A} \subset 2^A$. We denote the subset algebra of A and \mathcal{A} by (A, \mathcal{A}) , read aloud as “ A , script A .”

28.4 Properties

Proposition 17 *For any set A , 2^A is a sigma algebra.*

Proposition 18 *The intersection of a family of sigma algebras is a sigma algebra.*

28.5 Generation

Proposition 19 *Let A a set and \mathcal{B} a set of subsets. There is a unique smallest sigma algebra (A, \mathcal{A}) with $\mathcal{B} \subset \mathcal{A}$.*

We call the unique smallest sigma algebra containing B the **generated sigma algebra** of B .



29 Sigma Algebra

29.1 Why

We aim toward defining a notion of length on the real line, a function from subsets of the real numbers to a non-negative real number or infinity. A function with natural properties of length can not be defined for all subsets of the real numbers, but can on Such a function does not exist

We fail for all sets, but we succeed on a subset space whose distinguished sets are a sigma algebra.

29.2 Definition

A **sigma algebra** a subset algebra which is closed under countable unions.

29.2.1 Notation

Let A be a set and $\mathcal{A} \subset 2^A$. We denote the subset algebra of A and \mathcal{A} by (A, \mathcal{A}) , read aloud as “A, script A.”

29.3 Properties

Proposition 20 *For any set A , 2^A is a sigma algebra.*

Proposition 21 *The intersection of a family of sigma algebras is a sigma algebra.*

29.4 Generation

Proposition 22 *Let A a set and \mathcal{B} a set of subsets. There is a unique smallest sigma algebra (A, \mathcal{A}) with $\mathcal{B} \subset \mathcal{A}$.*

We call the unique smallest sigma algebra containing B the **generated sigma algebra** of B .



30 Measure Space

30.1 Why

We want to generalize the notions of length, area, and volume.

30.2 Definition

A **measurable space** is a sigma algebra. We call the distinguished subsets the **measurable sets**.

A **measure** on a measurable space is a function from the sigma algebra to the positive extended reals. A **measure space** is a measurable space and a measure.

30.2.1 Notation

30.2.2 Properties

Proposition 23 *Let (A, \mathcal{A}) be a measurable space and $m : \mathcal{A} \rightarrow [0, \infty]$ be a measure.*

*If $B \subset C \subset A$, then $m(B) \leq m(C)$. We call this property of measures **monotonicity of measure**.*

Proposition 24 *For a measure space (A, \mathcal{A}, m) .*

If $B \subset C \subset A$, then $m(B) \leq m(C)$.

We call this property the **monotonicity of measure**.

Proposition 25 For a measure space (A, \mathcal{A}, m) .

If $\{A_n\} \subset \mathcal{A}$ a countable family, then $m(\cup A_n) \leq \sum_i m(A_i)$.

We this property the **sub-additivity of measure**.

Proposition 26 For a measure space (A, \mathcal{A}, m) .

If $\{A_n\} \subset \mathcal{A}$ a countable family, then $m(\cup A_n) \leq \sum_i m(A_i)$.

We this property the **sub-additivity of measure**.

Proposition 27 For a measure space (A, \mathcal{A}, m) .

$$m(\cup_{n=1}^{\infty} A_i) = \lim_{n \rightarrow \infty} m(A_i)$$

Proposition 28 For a measure space (A, \mathcal{A}, m) .

$$m(\cap_{n=1}^{\infty} A_i) = \lim_{n \rightarrow \infty} m(A_i)$$

30.2.3 Examples

Example 29 *counting measure*



31 Topological Space

31.1 Why

We want to generalize the notion of continuity.

31.2 Definition

A **topological space** is a subset algebra for which: (1) the empty set and the base set are distinguished, (2) the intersection of a finite family of distinguished subsets is distinguished, and (3) the union of a family of distinguished subsets is distinguished. We call the set of distinguished subsets the **topology**. We call the distinguished subsets the **open sets**.

31.2.1 Notation

Let A a non-empty set. For the set of distinguished sets, we use \mathcal{T} , a mnemonic for topology, read aloud as “script T”. We denote elements of \mathcal{T} by O , a mnemonic for open. We denote the topological space with base set A and topology \mathcal{T} by (A, \mathcal{T}) . We denote the properties satisfied by elements of \mathcal{T} :

1. $X, \emptyset \in \mathcal{T}$

$$2. \{O_i\}_{i=1}^n \subset \mathcal{T} \implies \bigcap_{i=1}^n O_i \in \mathcal{T}$$

$$3. \{O_\alpha\}_{\alpha \in I} \subset \mathcal{T} \implies \bigcup_{\alpha \in I} O_\alpha \in \mathcal{T}$$



32 Matroids

32.1 Why

We generalize the notion of linear dependence.

32.2 Definition

A **matroid** is a finite subset algebra satisfying:

1. The subset of a distinguished set is distinguished.
2. For two distinguished subsets of nonequal cardinality, there is an element of the base set in the complement of the smaller set in the bigger set whose singleton union with the smaller set is a distinguished set.

An **independent subset** of a matroid is a distinguished subset. A **depenedent subset** of a matroid is an undistinguished subset.

32.2.1 Notation

We follow the notation of subset algebras, but use M for the base set, a mnemonic for matroid, and \mathcal{I} for the distinguished sets, a menomic for independent.

Let (M, \mathcal{I}) a matroid. We denote the properties by

1. $A \in \mathcal{I} \wedge B \subset A \implies B \in \mathcal{I}.$

2. $A, B \in \mathcal{I} \wedge |A| < |B| \implies \exists x \in M : (A \cup \{x\}) \in \mathcal{I}$