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Mathematical Physics

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Part I

Preliminaries and language

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Propositional calculus and sets

To be able to formulate and prove theorems, we need a language. In this chapter we learn propositional calculus and naive set theory, language in which most of the mathematics is expressed. Our treatment will not be exhaustive in any ways.

1.1 Propositional calculus

1.1.1 New sentences from old

Consider declarative sentences as "It's raining in Oxford now." or "2+2=5" that can be either true or false. There are many ways how to construct new sentences and decide whether they are true or not.

Definition 1.1. *Consider sentences p and q. We say that they* ***are equivalent*** *(we write then $p \Leftrightarrow q$) if they are either true or false simultaneously. If p and q are equivalent, we usually say "p if and only if q" of even "p iff q".*

Example 1.2. Sentences "Each square is a rectangle" and "2+2=3+1" are both true, so trivially they are equivalent.

Example 1.3. Let p be a sentence "There is an odd number of people in this room." and q be "If one person enters the room, then the number of people becomes even". We *do not know* if *any* of these sentences is true - it would require to count all the people in the room! But if p is true, then also q must be true and vice versa - if q is true, then also p must be true. Therefore we can say that p and q are equivalent, or write $p \Leftrightarrow q$.

Exercise 1.4. Prove that $(p \Leftrightarrow q) \Leftrightarrow (q \Leftrightarrow p)$. Hint: what does the sentence in the first bracket mean? What about the second? Why are they equivalent?

Exercise 1.5. Prove that if we know that $p \Leftrightarrow q$ and we know that $q \Leftrightarrow r$, then also $p \Leftrightarrow r$.

Definition 1.6. *Consider sentences p and q. We say that their* ***conjunction*** *$p \wedge q$ is true iff both of them are true. Usually conjunction of p and q is referred as "p and q".*

Example 1.7. Sentence: "(2+2=5) and (2+1=3)" is false, as one of them (namely, the first one) is false.

Exercise 1.8. Let p and q be two sentences. Prove that $p \wedge q$ is true if and only if $q \wedge p$ is true. As we can swap two elements, we say that conjunction is **commutative**.

Exercise 1.9. Let p, q, r be three sentences. Prove that $(p \wedge q) \wedge r$ is true if and only if $p \wedge (q \wedge r)$ is true. Such a property is called **associativity** and implies that we do not need to specify the order of calculation. Therefore we can write just $p \wedge q \wedge r$ without writing brackets.

Definition 1.10. *Consider sentences p and q. We say that their* ***disjunction*** *$p \vee q$ is true if and only if at least one of them is true. Usually disjunction of p and q is referred as "p or q".*

Example 1.11. Sentences "(2+1=3) or (2+1=4)" and "(2+1=3) or (3-1=2)" are both true while "(2+1=4) or (1+1=1)" is false.

Exercise 1.12. Prove that disjunction is both associative and commutative.

Definition 1.13. ***Negation*** *of p is a sentence $\neg p$ such that $\neg p$ is true if and only if p is false. Usually we refer to $\neg p$ as "not p".*

Exercise 1.14. Prove that if $\neg p$ is false if and only if p is true.

Now we will think about proof strategies. Sometimes there is an elegant way how to prove that two statements are equivalent (like in the proof of associativity of conjunction, one can see that both sentences are true iff all three basic sentences are true), but in case of more complicated sentences, it may be hard to find it. A common proof strategy is a **truth table** approach: we list in a table all the values that each basis sentence can take and evaluate the value of final expression. Then *two sentences are equivalent iff they have the same truth tables.*

Example 1.15. Truth table for conjunction:

p	q	$p \wedge q$
t	t	t
t	f	f
f	t	f
f	f	f

where t stands for "true" and f stands for "false".

This is a very powerful approach, as it requires no clever tricks but a simple calculation. The only problem is the number of calculations, that grows very quickly with the number of basic sentences!

Exercise 1.16. Assume that you have built a sentence using n sentences: $p_1, p_2, \dots, p_n$. How many rows does the truth table contain?

Exercise 1.17. Prove **distributivity**:

1. $(p \wedge q) \vee r \Leftrightarrow (p \vee r) \wedge (q \vee r)$
2. $(p \vee q) \wedge r \Leftrightarrow (p \wedge r) \vee (q \wedge r)$

Exercise 1.18. Prove **De Morgan's laws**:

1. $\neg(p \wedge q) \Leftrightarrow (\neg p) \vee (\neg q)$
2. $\neg(p \vee q) \Leftrightarrow (\neg p) \wedge (\neg q)$

Definition 1.19. *We say that p* ***implies*** *q (or that q* ***is implied by*** *p) for a sentence $p \Rightarrow q$ that is false iff p is false and q is true. We can summarise it in a truth table:*

p	q	$p \Rightarrow q$
t	t	t
t	f	f
f	t	t
f	f	t

As you can see, it's a strange behaviour - false implies everything!

Exercise 1.20. Prove that $(p \Rightarrow q) \Leftrightarrow (\neg p) \vee q$. Hint: left sentence is false for very specific p and q. Do you need to write down all four rows in the truth table of the right-hand-side sentence?

Exercise 1.21. Prove that implication is **transitive**, that is

$$((p \Rightarrow q) \wedge (q \Rightarrow r)) \Rightarrow (p \Rightarrow r).$$

Exercise 1.22. Assuming that every topological space is homeomorphic to itself and that homeomorphic spaces are homotopic, prove that every topological is homotopic to itself. Hint: you don't need to know what the terms here mean to solve this exercise (but eventually will reach them!).

You may have discovered a similarity between symbols "$\Leftrightarrow$" and "$\Rightarrow$" - it's not an accident as you can prove!

Exercise 1.23. Prove that $(p \Leftrightarrow q) \Leftrightarrow ((p \Rightarrow q) \wedge (q \Rightarrow p))$.

1.1.2 Quantifiers

Consider a sentence $P(n)$ involving an object n (for example n can be an integer and $P(n)$ can be a sentence "$n = 2n$").

Definition 1.24. *We define the* ***universal quantifier*** *as a sentence* $\forall_n P(n)$ *meaning "for all* n*, the formula* $P(n)$ *holds". We define the* ***existential quantifier*** *as a sentence* $\exists_n P(n)$ *meaning "there exists* n *such that* $P(n)$ *holds"* [1]*.*

Example 1.25. In the case of $P(n)$ meaning "$2n = n$", the sentence $\forall_n P(n)$ is false (as for $n = 1$ we have $2 \cdot 1 \neq 1$) but the sentence $\exists_n P(n)$ is true, as $2 \cdot 0 = 0$.

Intuitively, it is a much simpler problem to give an example of an object with a special property, than proving that *every* object has a property. In the above example, we gave an example disproving the statement. It may be useful to convert between these quantifiers. As you can prove:

Exercise 1.26. Prove that:

1. $\neg\forall_n P(n) \Leftrightarrow \exists_n \neg P(n)$
2. $\neg\exists_n P(n) \Leftrightarrow \forall_n \neg P(n)$

What do the above state in English?

1.2 Basic set theory

In modern mathematics we do not define a set or set membership, but rather believe that there exists objects with properties that are listed in this chapter. Heuristically you can think that a set A is a "collection of objects" and a sentence "$x \in A$" means that the object x is inside this collection. We read this as "x belongs to set A" or "x is an element of A". We write $x \notin A$ as a shorthand for $\neg(x \in A)$ (and it means that x is *not* an element of A).

Example 1.27. Consider a library with closed stack and with a webpage. You can check whether there is a specific book inside it - so you can know for example that "Alice's Adventures in Wonderland" is in the stack, but you don't know how many copies there are. Moreover you can't ask about place of the books - there is no concept as being "first" or "second" element, as we can't check the physical stack.

As we can discover, there are collections of objects that do not form a set:

[1] $\forall$ is a rotated "A" symbolising "for **A**ll" and $\exists$ is a rotated "E" symbolising "**E**xists"

1.1. Russel's paradox Let X be a set built from all sets such that $A \notin A$. Prove that X does not exist. Hint: what if $X \in X$? What if $X \notin X$?

Therefore we need to assume the existence of a few sets, and then construct new out of them using some rules in which we believe. We assume that there exist:

1. finite sets (like real libraries with finite number of books). These are written as $\{a_1, a_2, \dots, a_n\}$. Empty set is written as $\varnothing$ rather than $\{\}$.
2. real numbers[2] $\mathbb{R}$
3. natural numbers $\mathbb{N} = \{0, 1, 2, \dots\}$
4. integers $\mathbb{Z}$
5. rational numbers $\mathbb{Q}$

Having a few sets, we define a few rules how to compare them and construct new sets out of them:

Definition 1.28. ***Axiom of extensionality (Equality of sets)*** *We say that two sets A, B are* ***equal*** *iff they have the same elements, that is:*

$$A = B \Leftrightarrow \forall_x (x \in A \Leftrightarrow x \in B).$$

Definition 1.29. *We say that A* ***is a subset of*** *B iff every element of A is also in B, that is:*

$$A \subseteq B \Leftrightarrow \forall_a (a \in A \Rightarrow a \in B).$$

If A is a subset of B, we also say that B ***is a superset*** *of A.*

This is a good opportunity to slightly modify our quantifier notation - usually we will be interested in objects belonging to some sets. Formula

$$\forall_{a \in A} P(a)$$

means "for all $a \in A$, statement $P(a)$ is true" and

$$\exists_{a \in A} P(a)$$

means "there is an $a \in A$ such that $P(a)$ holds".

Example 1.30. We can write $A \subseteq B \Leftrightarrow \forall_{a \in A} a \in B$.

Exercise 1.31. Let A and B be two sets. Prove that $A = B$ iff A is a subset of B and B is a subset of A.

Exercise 1.32. Here we will prove that the empty set is a unique set with special property of being a subset of every set:

1. Prove that for every set A, $\varnothing \subseteq A$.
2. Let θ be a set such that $\theta \subseteq A$ for every set A. Prove that $\theta = \varnothing$.

[2] You may feel a bit insecure - what are real numbers, integers and so on? We haven't defined them properly yet. We will defer the construction of them to later sections, as what really matters are they *properties* that you learned in elementary school.

1.2.1 New sets from old

At the moment we do not have many sets. Let's try to define some methods of creating new sets from the know ones:

Definition 1.33. ***Axiom schema of specification*** *Consider a set A and a statement that assigns a truth value $P(a)$ to each $a \in A$. We can select elements a for which formula $P(a)$ is true and create a set*[3]*:*

$$\{a \in A : P(a)\}.$$

Example 1.34. We assumed that the set $\mathbb{R}$ (of real numbers) exist. We can construct the empty set using the axiom schema of specification: $\varnothing = \{r \in \mathbb{R} : r = r + 1\}$.

The above axiom schema of specification is important - using this we can prove that there is no set of all sets:

Exercise 1.35. Prove that there is *no* set of all sets. Hint: assume there is one and select some elements to create Russel's paradox.

Although is is impossible to create the set of all sets, it is possible to create *some* sets of sets.

Definition 1.36. ***Axiom of power set*** *Consider a set A. We assume that there exists* [4] ***the power set of*** *A defined as a set of all subsets of A:*

$$\mathcal{P}(A) := 2^A := \{A' : A' \subseteq A\}.$$

That is $A' \in \mathcal{P}(A)$ iff $A' \subseteq A$.

Exercise 1.37. Using the axiom of power set and the axiom schema of specification, justify the notation:

$$\{A' \subseteq A : P(A')\},$$

where $P(A')$ assigns true or false to each subset A' of A.

Exercise 1.38.
1. Let $A = \{1, 2, 3\}$. Find it's power set $\mathcal{P}(A)$. What is the number of elements in $\mathcal{P}(A)$? How is it related to the number of elements of A?
2. Let A be a finite set with n elements. Prove that $\mathcal{P}(A)$ has 2^n elements. Do you see now why $\mathcal{P}(A)$ is sometimes referenced as 2^A? Hint: every subset is specified by elements that are inside it. For every element you have two options - to select it or not.

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[3] Some authors write $\{a \in A \,|\, P(a)\}$

[4] We cannot create it using the axiom schema of specification, as there is no set from which we could select subsets of A. But since now, we can do it.

Definition 1.39. *By a* ***collection of sets*** *or* ***family of sets*** *we understand a set of some sets.*

Definition 1.40. ***Axiom of union*** *Assume that we are given a family of sets A. There is a set called their* ***union***[5]*:*

$$\bigcup \mathcal{A} = \{x : \exists_{X \in \mathcal{A}} x \in X\}.$$

If the family of sets is indexed by some index, that is: $\mathcal{A} = \{A_i : i \in I\}$, *we can also write:*

$$\bigcup_{i \in I} A_i := \bigcup \mathcal{A}.$$

Exercise 1.41. Let A, B and C be sets. Prove that:

1. union defined as $A \cup B = \{x : x \in A \vee x \in B\}$ agrees with $\bigcup\{A, B\}$
2. $A \cup B = B \cup A$ (so union is commutative)
3. $(A \cup B) \cup C = \bigcup\{A, B, C\}$
4. $(A \cup B) \cup C = A \cup (B \cup C)$ (this is called associativity)
5. $A \cup A = A$

Definition 1.42. ***Set difference*** *Let A and B be two sets. We define their* ***difference****:*

$$A \setminus B := A - B := \{a \in A : a \notin B\}$$

Example 1.43. Let $A = \{1, 2, 3\}$ and $B = \{2, 3, 4\}$. Then $A \setminus B = \{1\}$.

Exercise 1.44. Is $(A \setminus B) \cup B$ always equal to A?

Exercise 1.45. Let A and B be sets. Prove that $A \subseteq (A \setminus B) \cup B$, where the equality holds iff $B \subseteq A$.

Definition 1.46. *Consider a family of sets $\mathcal{A}$. We define their* ***intersection*** *as a set:*

$$\bigcap \mathcal{A} = \left\{x \in \bigcup \mathcal{A} : \forall_{X \in \mathcal{A}}\, x \in X\right\}.$$

If the family of sets is indexed by some index, that is: $\mathcal{A} = \{A_i : i \in I\}$, *we can write:*

$$\bigcap_{i \in I} A_i := \bigcap \mathcal{A}.$$

Exercise 1.47. Find sum and intersection of family of subsets of $\mathbb{R}$:

$$A_r = \{r, -r\}$$

for $r \geq 0$.

[5] Again, we cannot use the axiom schema of specification as there is no set containing *everything*.

Exercise 1.48. Let A, B, C be sets. Writing $A \cap B := \bigcap\{A, B\}$, prove that:

1. $A \cap B = B \cap A$ (commutativity)
2. $A \cap (B \cap C) = (A \cap B) \cap C$ (associativity)
3. $A \cap A = A$

Exercise 1.49. Prove distributivity:

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

1.2.2 Subsets and complements

Definition 1.50. *Let A be subset of a set U. We say that **the complement**[6] **of** A is a set $A^c = U \setminus A$.*

1.2. Prove the following set identites:

1. Let $A \subseteq U$. Prove that $(A^c)^c = A$.
2. Let A, $B \subset U$. Prove that $(A \cup B)^c = A^c \cap B^c$
3. Let A, $B \subset U$. Prove that $(A \cap B)^c = A^c \cup B^c$

1.3. Let $\mathcal{X} \subseteq \mathcal{P}(U)$ be a family of sets and define: $\mathcal{Y} = \{X^c \subseteq U : X \in \mathcal{X}\}$, where $X^c = U \setminus X$. Prove that:

1. $(\bigcup \mathcal{X})^c = \bigcap \mathcal{Y}$
2. $(\bigcap \mathcal{X})^c = \bigcup \mathcal{Y}$

Exercise 1.51. Let $A \subseteq X_i$ for $i \in I$. Prove that

$$A \subseteq \bigcap_{i \in I} X_i$$

Exercise 1.52. For every point $a \in A$ there is a set $U_a \subseteq A$ such that $a \in U_a$. Prove that

$$A = \bigcup_{a \in A} U_a.$$

1.2.3 Cartesian product

First of all, we need a useful concept:

Definition 1.53. *We define **an ordered pair** or **a 2-tuple** as*

$$(a, b) := \{\{a\}, \{a, b\}\}.$$

1.4. Prove that $(a, b) = (a', b')$ iff $a = a'$ and $b = b'$.

[6] We need to refer to some U that usually will be clear out from the context.

1.5. Prove that $(a,(b,c)) = (d,(e,f))$ iff $a = d \wedge b = e \wedge c = f$.

Definition 1.54. ***An ordered*** n***-tuple*** *or simply* ***a tuple*** *is defined as:*

$$(a_1, a_2, \ldots, a_n) := (a_1, (a_2, (..., a_n)) \ldots).$$

It's single most important property is that:

$$(a_1, a_2, \ldots, a_n) = (a'_1, a'_2, \ldots, a'_n)$$

iff $a_1 = a'_1, a_2 = a'_2, \ldots, a_n = a'_n$.

In fact the property is much more important than the explicit construction. For example we could define a 3-tuple as $((a,b),c)$ instead of $(a,(b,c))$ and the property would still hold! But one needs to be careful about the notation, as shows the next exercise.

Exercise 1.55. Check that, in terms of sets, $(a,(b,c)) \neq ((a,b),c)$, so formally we do need to stick to one convention for (a,b,c).

Definition 1.56. *Let A and B be sets. Then we assume that their* ***Cartesian product*** *exists:*

$$A \times B = \{(a,b) : a \in A \wedge b \in B\}.$$

Exercise 1.57. Prove that Cartesian product is *not* commutative (that is $A \times B \neq B \times A$ in general).

1.6. Prove that in general $(A \times B) \times C \neq A \times (B \times C)$, so Cartesian product is *not* associative and an expression $A \times B \times C$ is ambiguous. Later we will address this issue.