

Velleman

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Chapter 1

Logic

1.0.1 Logic Factsheet

De Morgan's laws

$$\begin{aligned}\neg(P \wedge Q) &\text{ is equivalent to } \neg P \vee \neg Q \\ \neg(P \vee Q) &\text{ is equivalent to } \neg P \wedge \neg Q\end{aligned}$$

Commutative laws

$$\begin{aligned}P \wedge Q &\text{ is equivalent to } Q \wedge P \\ P \vee Q &\text{ is equivalent to } Q \vee P\end{aligned}$$

Associative laws

$$\begin{aligned}P \wedge (Q \wedge R) &\text{ is equivalent to } (P \wedge Q) \wedge R \\ P \vee (Q \vee R) &\text{ is equivalent to } (P \vee Q) \vee R\end{aligned}$$

Indempotent laws

$$\begin{aligned}P \wedge P &\text{ is equivalent to } P \\ P \vee P &\text{ is equivalent to } P\end{aligned}$$

Distributive laws

$$\begin{aligned}P \wedge (Q \vee R) &\text{ is equivalent to } (P \wedge Q) \vee (P \wedge R) \\ P \vee (Q \wedge R) &\text{ is equivalent to } (P \vee Q) \wedge (P \vee R)\end{aligned}$$

Absorption laws

$$\begin{aligned}P \vee (P \wedge Q) &\text{ is equivalent to } P \\ P \wedge (P \vee Q) &\text{ is equivalent to } P\end{aligned}$$

Double Negation law

$$\neg\neg P \text{ is equivalent to } P$$

1.0.2 Set operation definitions

The *intersection* of two sets A and B is the set $A \cap B$ defined as follows:

$$A \cap B = \{x \mid x \in A \text{ and } x \in B\}$$

The *union* of A and B is the set $A \cup B$ defined as follows:

$$A \cup B = \{x \mid x \in A \text{ or } x \in B\}$$

The *difference* of A and B is the set $A \setminus B$ defined as follows:

$$A \setminus B = \{x \mid x \in A \text{ and } x \notin B\}$$

See that

$$x \in A \cap B = x \in \{y \mid y \in A \text{ and } y \in B\}$$

where y is a dummy variable. So we can also write that

$$x \in A \cap B = x \in A \wedge x \in B$$

The same can be shown for the union and difference.

1.0.3 Distributivity of set operations

We show

$$x \in A \cap (B \cup C) \text{ is equivalent to } x \in (A \cap B) \cup (A \cap C)$$

By analysing their logical forms:

$$\begin{aligned} x &\in A \cap (B \cup C) \\ &= x \in A \wedge x \in (B \cup C) \\ &= x \in A \wedge (x \in B \vee x \in C) \end{aligned}$$

and

$$\begin{aligned} x &\in (A \cap B) \cup (A \cap C) \\ &= x \in (A \cap B) \vee x \in (A \cap C) \\ &= (x \in A \wedge x \in B) \vee (x \in A \wedge x \in C) \\ &= [(x \in A \wedge x \in B) \vee x \in A] \wedge [(x \in A \wedge x \in B) \vee x \in C] \\ &= x \in A \wedge [(x \in A \vee x \in C) \wedge (x \in B \vee x \in C)] \\ &= [x \in A \wedge (x \in A \vee x \in C)] \wedge (x \in B \vee x \in C) \\ &= x \in A \wedge (x \in B \vee x \in C) \end{aligned}$$

We can also show, in a similar manner, that

$$x \in A \cup (B \cap C) \text{ is equivalent to } x \in (A \cup B) \cap (A \cup C)$$

$$1.0.4 \quad x \in A \setminus (B \cap C) = x \in (A \setminus B) \cup (A \setminus C)$$

We can also show

$$x \in A \setminus (B \cap C) = x \in (A \setminus B) \cup (A \setminus C)$$

See that

$$\begin{aligned} x &\in A \setminus (B \cap C) \\ &= x \in A \wedge \neg(x \in B \cap C) && \text{(Definition of } \setminus\text{)} \\ &= x \in A \wedge \neg(x \in B \wedge x \in C) && \text{(Definition of } \cap\text{)} \\ &= x \in A \wedge (x \notin B \vee x \notin C) && \text{(De Morgan's)} \\ &= (x \in A \wedge x \notin B) \vee (x \in A \wedge x \notin C) && \text{(Distributivity)} \\ &= (x \in A \setminus B) \vee (x \in A \setminus C) && \text{(Definition of } \setminus\text{)} \\ &= x \in (A \setminus B) \cup (A \setminus C) && \text{(Definition of } \cup\text{)} \end{aligned}$$

$$1.0.5 \quad x \in (A \cup B) \setminus (A \cap B) = x \in (A \setminus B) \cup (B \setminus A)$$

$$\begin{aligned} x &\in (A \cup B) \setminus (A \cap B) \\ &= (x \in A \vee x \in B) \wedge \neg(x \in A \wedge x \in B) && \text{(By definition)} \\ &= (x \in A \vee x \in B) \wedge (x \notin A \vee x \notin B) && \text{(De Morgan's)} \\ &= [(x \in A \vee x \in B) \wedge (x \notin A)] \\ &\quad \vee [(x \in A \vee x \in B) \wedge (x \notin B)] && \text{(Distributivity)} \\ &= [(x \notin A \wedge x \in A) \vee (x \notin A \wedge x \in B)] \\ &\quad \vee [(x \notin B \wedge x \in A) \vee (x \notin B \wedge x \in B)] && \text{(Distributivity)} \\ &= (x \notin A \wedge x \in B) \vee (x \notin B \wedge x \in A) \\ &= (x \in A \wedge x \notin B) \wedge (x \in B \wedge x \notin A) && \text{(Commutativity)} \\ &= x \in (A \setminus B) \cup (B \setminus A) && \text{(By definition)} \end{aligned}$$

$$1.0.6 \quad (A \cap B) \cap (A \setminus B) = \emptyset$$

See that

$$\begin{aligned} x &\in (A \cap B) \cap (A \setminus B) \\ &= (x \in A \wedge x \in B) \wedge (x \in A \wedge x \notin B) && \text{(Definition)} \\ &= x \in A \wedge \underbrace{(x \in B \wedge x \notin B)}_{\text{Contradiction}} && \text{(Associativity + Commutativity)} \end{aligned}$$

The last statement is a contradiction, so the statement $x \in (A \cap B) \cap (A \setminus B)$ will always be false, no matter what x is. In other words, nothing can be an element of $(A \cap B) \cap (A \setminus B)$, so it must be the case that $(A \cap B) \cap (A \setminus B) = \emptyset$; $A \cap B$ and $A \setminus B$ are disjoint.

1.0.7 Symmetric difference

For any sets A and B ,

$$(A \cup B) \setminus (A \cap B) = (A \setminus B) \cup (B \setminus A)$$

Both sets will always be the set of objects that are elements of either A or B but not both. This is called the *symmetric difference* of A and B and is written

$$A \Delta B$$

1.0.8 Conditional and Contrapositive laws

Conditional Law

$$P \rightarrow Q \text{ is equivalent to } \neg(P \wedge \neg Q)$$

by De Morgan's law we can also say that

$$P \rightarrow Q \text{ is equivalent to } \neg P \vee Q$$

Contrapositive law

$$P \rightarrow Q \text{ is equivalent to } \neg Q \rightarrow \neg P$$

This can be justified using

$$P \rightarrow Q = \neg(P \wedge \neg Q) = \neg(\neg Q \wedge P) = \neg Q \rightarrow \neg P$$

Intuition

Intuitive ways to think of $P \rightarrow Q$ (and equivalently $\neg Q \rightarrow \neg P$) include:

- P implies Q .
- Q , if P .
- P only if Q .
- P is a sufficient condition for Q .
- Q is a necessary condition for P .

1.0.9 Biconditional statements

We write

$$P \leftrightarrow Q = (P \rightarrow Q) \wedge (Q \rightarrow P)$$

Note that by the contrapositive law, this is also equivalent to

$$(P \rightarrow Q) \wedge (\neg P \rightarrow \neg Q)$$

Intuition

$Q \rightarrow P$ can be written as ‘ P if Q ’ and $P \rightarrow Q$ can be written as ‘ P only if Q ’ (since this means $\neg Q \rightarrow \neg P$ which is $P \rightarrow Q$).

Combining the two as $(P \rightarrow Q) \wedge (Q \rightarrow P) = P \leftrightarrow Q$ therefore corresponds to the statement ‘ P if and only if Q ’.

$P \leftrightarrow Q$ means ‘ P iff Q ’, or ‘ P is a necessary and sufficient condition for Q ’.

1.1 Quantificational logic

1.1.1 Quantifier negation laws

We have

$$\begin{aligned}\neg\exists x P(x) &\text{ is equivalent to } \forall x \neg P(x) \\ \neg\forall x P(x) &\text{ is equivalent to } \exists x \neg P(x)\end{aligned}$$

Intuition

No matter what $P(x)$ stands for, the formula $\neg\exists x P(x)$ means that there is no value of x for which $P(x)$ is true; this is the same as saying that for every value of x in the universe of discourse, $P(x)$ is false—meaning $\forall x \neg P(x)$.

Similarly, to say that $\neg\forall x P(x)$ means that it is not the case that for all values of x , $P(x)$ is true. This is equivalent to saying that there is at least one value of x for which $P(x)$ is false—so $\exists x \neg P(x)$.

1.1.2 Notation

‘Exactly one’ notation

We write

$$\exists! x P(x) = \exists x(P(x) \wedge \neg\exists y(P(y) \wedge y \neq x))$$

As a shorthand way to write ‘there is exactly one value of x such that $P(x)$ is true’, or ‘there is a unique x such that $P(x)$ ’.

Specifying quantifiers

We write

$$\forall x \in A P(x)$$

to mean that *for every value of x in the set A , $P(x)$ is true*. Similarly,

$$\exists x \in A P(x)$$

means *there is at least one value of x in the set A such that $P(x)$ is true*.

Formulas containing bounded quantifiers can also be thought of as abbreviations for more complicated formulas containing only normal, unbounded quantifiers. See that

$$\forall x \in A P(x) = \forall x(x \in A \rightarrow P(x))$$

and

$$\exists x \in A P(x) = \exists x(x \in A \wedge P(x))$$

1.1.3 Negation law for bounded quantifiers

We can show

$$\neg \forall x \in A P(x) = \exists x \in A \neg P(x)$$

See that

$$\begin{aligned} & \neg \forall x \in A P(x) \\ &= \neg \forall x (x \in A \rightarrow P(x)) && \text{(as defined)} \\ &= \exists x \neg (x \in A \rightarrow P(x)) && \text{(negation law)} \\ &= \exists x \neg \neg (x \in A \wedge \neg P(x)) && \text{(conditional law)} \\ &= \exists x (x \in A \wedge \neg P(x)) \\ &= \exists x \in A \neg P(x) && \text{(as defined)} \end{aligned}$$

Similarly we can show

$$\neg \exists x \in A P(x) = \forall x \in A \neg P(x)$$

See that

$$\begin{aligned} & \neg \exists x \in A P(x) \\ &= \neg \exists x (x \in A \wedge P(x)) && \text{(as defined)} \\ &= \forall x \neg (x \in A \wedge P(x)) && \text{(negation law)} \\ &= \forall x (x \in A \rightarrow \neg P(x)) && \text{(conditional law)} \\ &= \forall x \in A \neg P(x) && \text{(as defined)} \end{aligned}$$

1.1.4 Vacuously true

It is clear that if $A = \emptyset$ then $\exists x \in A P(x)$ will be false regardless of $P(x)$, since there is nothing in A that makes $P(x)$ come true (since there is nothing in A to being with).

Now consider $\forall x \in A P(x)$. We can reason that

$$\forall x \in A P(x) = \neg \exists x \in A \neg P(x) \quad (\text{quantifier negation})$$

See that if $A = \emptyset$ then this formula will be true, no matter what $P(x)$ is. In this case we say that the statement is *vacuously true*.

Another way to see this is to rewrite

$$\forall x \in A P(x) = \forall x (x \in A \rightarrow P(x))$$

The only way this can be false is if there is some value of x such that $x \in A$ is true but $P(x)$ false; but there is no such value of x . Intuitively, because the condition cannot be met, it is impossible to provide a counterexample to prove something wrong.

An analogy would be me claiming ‘i’ve never lost a race to Usain Bolt’. This is true, but vacuously so.

1.1.5 Alternate definition for indexed families

Say we are looking for the set $\{p_1, p_2, \dots, p_{100}\}$; another way of describing this set would be to say that it consists of all numbers p_i , for i an element of the set $I = \{1, 2, 3, \dots, 100\} = \{i \in \mathbb{N} | 1 \leq i \leq 100\}$. We can write

$$P = \{p_i | i \in I\}$$

Each element p_i in this set is identified by $i \in I$, called the *index* of each element. A set defined this way is called an *indexed family*, and I the *index set*. Although the indices for an indexed family are often numbers, they need not be.

In general, see that any indexed family

$$A = \{x_i | i \in I\}$$

Can also be defined as

$$A = \{x | \exists i \in I (x = x_i)\}$$

It follows that the statement

$$x \in \{x_i | i \in I\}$$

means the same thing as

$$\exists i \in I (x = x_i)$$

1.1.6 Power set

Suppose A is a set. The *power set* of A , denoted $\mathcal{P}(A)$, is the set whose elements are all subsets of A . In other words,

$$\mathcal{P}(A) = \{x | x \subseteq A\}$$

For instance, the set $A = \{7, 12\}$ has four subsets $\emptyset, \{7\}, \{12\}$, and $\{7, 12\}$; thus, $\mathcal{P}(A) = \{\emptyset, \{7\}, \{12\}, \{7, 12\}\}$.

1.1.7 Intersection and union of a family of sets

Suppose \mathcal{F} is a family of sets. The *intersection* and *union* of \mathcal{F} are the sets $\bigcap \mathcal{F}$ and $\bigcup \mathcal{F}$ are defined as follows:

$$\begin{aligned}\bigcap \mathcal{F} &= \{x | \forall A \in \mathcal{F} (x \in A)\} = \{x | \forall A (A \in \mathcal{F} \rightarrow x \in A)\} \\ \bigcup \mathcal{F} &= \{x | \exists A \in \mathcal{F} (x \in A)\} = \{x | \exists A (A \in \mathcal{F} \wedge x \in A)\}\end{aligned}$$

Notice that if A and B are any two sets and $\mathcal{F} = \{A, B\}$, then $\bigcap \mathcal{F} = A \cap B$ and $\bigcup \mathcal{F} = A \cup B$; the definitions of intersection and union of a family of sets are generalisations of our old definitions of the intersection and union of two sets.

Alternative notation

An alternative notation is sometimes used for the union or intersection of an indexed family of sets. Suppose $\mathcal{F} = \{A_i | i \in I\}$, where each A_i is a set, then $\bigcap \mathcal{F}$ and $\bigcup \mathcal{F}$ could also be written as $\bigcap_{i \in I} A_i$ and $\bigcup_{i \in I} A_i$; as such

$$\begin{aligned}\bigcap \mathcal{F} &= \bigcap_{i \in I} A_i = \{x | \forall i \in I (x \in A_i)\} \\ \bigcup \mathcal{F} &= \bigcup_{i \in I} A_i = \{x | \exists i \in I (x \in A_i)\}\end{aligned}$$

1.1.8 More on set notation

One generally defines a set using the elementhood test notation

$$\{x | P(x)\}$$

Where the set consists of all x that satisfy the specified condition $P(x)$. Sometimes this notation can be modified to allow the x before the vertical line to be replaced with a more complex expression. For example, suppose we wanted to define S to be the set of all perfect squares, we could write

$$S = \{n^2 | n \in \mathbb{N}\}$$

This is the same as

$$S = \{x | \exists n \in \mathbb{N} (x = n^2)\}$$

See therefore that

$$x \in \{n^2 | n \in \mathbb{N}\} = \exists n \in \mathbb{N} (x = n^2)$$

Chapter 2

Proof Strategies

2.0.1 Terminology

We want to state the answer to a mathematical question in the form of a *theorem* that says that if certain assumptions called the *hypotheses* of the theorem are true, then some conclusion must also be true.

An assignment of particular values to these variables is called an *instance* of the theorem, and in order for the theorem to be correct it must be the case that for every instance of the theorem that makes the hypotheses come out true, the conclusion is also true.

If there is even one instance in which the hypotheses are true but the conclusion is false, then the theorem is incorrect; such an instance is called a *counterexample* to the theorem.

As in the next section, we will refer to statements that are known or assumed to be true at some point in the course of figuring out the proof as *givens*, and the statements that remains to be proven at that point as the *goal*.

2.1 To prove a conclusion of the form $P \rightarrow Q$

To prove a conclusion of the form $P \rightarrow Q$, we can *assume P is true and then prove Q*.

Assuming that P is true amounts to adding P to the lists of hypotheses. If the conclusion of the theorem we are trying to prove has the form $P \rightarrow Q$, then we can *transform the problem* by adding P to the list of hypotheses and changing the conclusion form $P \rightarrow Q$ to Q .

How we solve this new problem will now then be guided by the logical form of the new conclusion Q , and perhaps also that of the new hypothesis P .

This strategy is one that proves the *goal* of $P \rightarrow Q$. Even if the conclusion of a theorem is not a conditional statement, if we transform the problem in such a way that the conditional statement becomes the goal, then we can apply this strategy as the next step in figuring out the proof.

Example:

Theorem. Suppose a and b are real numbers. If $0 < a < b$ then $a^2 < b^2$.

Proof. Suppose $0 < a < b$. Multiplying the inequality $a < b$ by the positive number a we can conclude that $a^2 < ab$; similarly multiplying by b we get $ab < b^2$. Therefore $a^2 < ab < b^2$, so $a^2 < b^2$. Thus, if $0 < a < b$ then $a^2 < b^2$. \square

We were given as a hypothesis that a and b are real numbers with a conclusion of the form $P \rightarrow Q$, where P is the statement $0 < a < b$ and Q the statement $a^2 < b^2$. Thus we start with these statements as given and goal:

$$\begin{array}{c|c} \text{Givens} & \text{Goal} \\ a \text{ and } b \text{ are real numbers} & (0 < a < b) \rightarrow (a^2 < b^2) \end{array}$$

As per our strategy, we assume that $0 < a < b$ and try to use this assumption to prove $a^2 < b^2$. In other words we add $0 < a < b$ to the list of givens and make $a^2 < b^2$ our goal:

$$\begin{array}{c|c} \text{Givens} & \text{Goal} \\ a \text{ and } b \text{ are real numbers} & a^2 < b^2 \\ 0 < a < b & \end{array}$$

(next page)

Generalising

Here's a restatement of the proof strategy we discussed, in the form we will be using to present proof strategies from now on.

To prove a goal of the form $P \rightarrow Q$:
Assume P is true and then prove Q .

Scratch work

Before using strategy:

| <i>Givens</i> | <i>Goal</i> |
|---------------|-------------------|
| — | $P \rightarrow Q$ |
| — | |

After using strategy:

| <i>Givens</i> | <i>Goal</i> |
|---------------|-------------|
| — | Q |
| — | |
| P | |

Form of final proof:

Suppose P .
[Proof of Q goes here.]
Therefore $P \rightarrow Q$.

(next page)

2.1.1 Alternative approach

Another approach could utilise the contrapositive law, where

$$P \rightarrow Q = \neg Q \rightarrow \neg P$$

In other words:

To prove a goal of the form $P \rightarrow Q$:
Assume Q is false and prove that P is false.

Scratch work

Before using strategy:

| Givens | Goal |
|--------|-------------------|
| — | $P \rightarrow Q$ |
| — | |

After using strategy:

| Givens | Goal |
|----------|----------|
| — | $\neg P$ |
| — | |
| $\neg Q$ | |

Form of final proof:

Suppose Q is false.
[Proof of $\neg P$ goes here.]
Therefore $P \rightarrow Q$.

(next page)

Example

Suppose a, b and c are real numbers and $a > b$. Prove that if $ac \leq bc$ then $c \leq 0$.

Scratch work

Before using strategy:

| <i>Givens</i> | <i>Goal</i> |
|--|---------------------------------------|
| a, b and c are real numbers $a > b$ | $(ac \leq bc) \rightarrow (c \leq 0)$ |

The contrapositive of the goal is $\neg(c \leq 0) \rightarrow \neg(ac \leq bc)$, or $(c > 0) \rightarrow (ac > bc)$.

As per the previous strategy, we can prove this by adding $c > 0$ to the list of givens and making $ac > bc$ our new goal:

| <i>Givens</i> | <i>Goal</i> |
|---|-------------|
| a, b and c are real numbers $a > b$ $c > 0$ | $ac > bc$ |

Form of final proof:

Suppose $c > 0$.

[Proof of $ac > bc$ goes here.]

Therefore, if $ac \leq bc$ then $c \leq 0$.

Solution

Theorem. Suppose a, b and c are real numbers and $a > b$. If $ac \leq bc$ then $c \leq 0$.

Proof. We will prove the contrapositive. Suppose $c > 0$. Then we can multiply both sides of the given inequality $a > b$ by c and conclude that $ac > bc$. Therefore if $ac \leq bc$ then $c \leq 0$. \square

2.2 Proofs involving negations and conditionals

2.2.1 Reexpress

We now consider proofs in which the goal has the form $\neg P$. Usually it's easier to prove a positive statement than a negative statement, so it is often helpful to reexpress the goal before proving it. Thus our first strategy for proving negated statements is:

To prove a goal of the form $\neg P$:

If possible, reexpress the goal in some other form.

Example

Suppose $A \cap C \subseteq B$ and $a \in C$. Prove that $a \notin A \setminus B$.

Scratch Work

| Givens | Goal |
|------------------------|--------------------------|
| $A \cap C \subseteq B$ | $a \notin A \setminus B$ |
| $a \in C$ | |

We have a negative goal, which we can try to reexpress as a positive statement:

$$\begin{aligned} a \notin A \setminus B &= \neg(a \in A \wedge a \notin B) && \text{(Definition)} \\ &= a \in A \rightarrow a \in B && \text{(Conditional law)} \end{aligned}$$

This gives us

| Givens | Goal |
|------------------------|-------------------------------|
| $A \cap C \subseteq B$ | $a \in A \rightarrow a \in B$ |
| $a \in C$ | |

We can apply the strategy for conditional goals:

| Givens | Goal |
|------------------------|-----------|
| $A \cap C \subseteq B$ | $a \in B$ |
| $a \in C$ | |
| $a \in A$ | |

See how the proof is now much more straightforward; from the givens $a \in A$ and $a \in C$ we can conclude $a \in A \cap C$. Since $A \cap C \subseteq B$, it follows that $a \in B$.

Solution

Theorem. Suppose $A \cap C \subseteq B$ and $a \in C$. Then $a \notin A \setminus B$.

Proof. Suppose $a \in A$. Then since $a \in C$, $a \in A \cap C$. Since $A \cap C \subseteq B$ it follows that $a \in B$. Thus it cannot be the case that a is an element of A but not B , so $a \notin A \setminus B$. \square

2.2.2 Proof by contradiction

Say a goal of the form $\neg P$ cannot be reexpressed as a positive statement, in this case one could attempt *proof by contradiction*—start by assuming P is true, and try to use this assumption to prove that something one already knows is false.

Often this is done by proving a statement that contradicts one of the givens; because one knows that the statement proven is false, the assumption that P was true must have been incorrect—the only remaining possibility then is that P is false.

To prove a goal of the form $\neg P$:

Assume P is true and try to reach a contradiction. In which case P must be false.

Scratch Work

| Givens | Goal |
|--------|----------|
| — | $\neg P$ |
| — | |

After using strategy:

| Givens | Goal |
|--------|---------------|
| — | Contradiction |
| — | |
| P | |

Form of final proof:

Suppose P is true.

[Proof of contradiction goes here.]

Thus, P is false.

(next page)

Example

Prove that if $x^2 + y = 13$ and $y \neq 4$ then $x \neq 3$.

Scratch work

The goal is a conditional statement. We treat the antecedent as a given and make the consequent our new goal:

| <i>Givens</i> | <i>Goal</i> |
|----------------|-------------|
| $x^2 + y = 13$ | $x \neq 3$ |
| $y \neq 4$ | |

Our current idea of the proof structure looks like

Suppose $x^2 + y^2 = 13$ and $y \neq 4$.

[Proof of $x \neq 3$ goes here.]

Thus, if $x^2 + y^2 = 13$ and $y \neq 4$ then $x \neq 3$.

In this sense, each manipulation of our problem dictates the structure of our final proof. At this point the first and last sentences of the final proof have been produced. What remains is to prove $x \neq 3$ given our manipulated problem.

The goal $x \neq 3$ means $\neg(x = 3)$; we try proof by contradiction and transform the problem as follows:

| <i>Givens</i> | <i>Goal</i> |
|----------------|---------------|
| $x^2 + y = 13$ | Contradiction |
| $y \neq 4$ | |
| $x = 3$ | |

Once again, the proof strategy that suggested this transformation also tells us how to fill in a few more sentences of the final proof:

Suppose $x^2 + y^2 = 13$ and $y \neq 4$.

Suppose $x = 3$

[Proof of contradiction goes here.]

Therefore $x \neq 3$

Thus, if $x^2 + y^2 = 13$ and $y \neq 4$ then $x \neq 3$.

The first and last lines go together and indicate that we are proving a conditional statement by assuming the antecedent and proving the consequent. Between these lines is a proof of the consequent $x \neq 3$. This inner proof has the form of a proof by contradiction, as indicated by the second first and second last lines; between these lines we still need to fill in a proof of a contradiction.

At this point we don't have a particular statement as a goal; any impossible conclusion will do. We must look closely at the givens to find a contradiction.
(next page)

Example cont.

Solution

Theorem. If $x^2 + y = 13$ and $y \neq 4$ then $x \neq 3$.

Proof. Suppose $x^2 + y = 13$ and $y \neq 4$. Suppose $x = 3$. Substituting this into the equation $x^2 + y = 13$, we get $9 + y = 13$, so $y = 4$. But this contradicts the fact that $y \neq 4$. Therefore $x \neq 3$. Thus, if $x^2 + y = 13$ and $y \neq 4$ then $x \neq 3$. \square

2.2.3 To use a given of the form $\neg P$ in proof by contradiction

If attempting a proof by contradiction with a given $\neg P$. Here is a useful strategy;

To use a given of the form $\neg P$:

Try making P the goal. If one can prove P , then the proof is complete, since P contradicts the given $\neg P$.

Scratch Work

Before using strategy:

| Givens | Goal |
|----------|---------------|
| $\neg P$ | Contradiction |
| — | |
| — | |

After using strategy:

| Givens | Goal |
|----------|------|
| $\neg P$ | P |
| — | |
| — | |

Form of final proof:

[Proof of P goes here.]

Since we already know $\neg P$, this is a contradiction.

Note that proof by contradiction is not restricted to goals of the form $\neg P$, and can be used for any goal.

(next page)

Example

Suppose A, B and C are sets, $A \setminus B \subseteq C$, and x is anything at all. Prove that if $x \in A \setminus C$ then $x \in B$.

Scratch work

We're given $A \setminus B \subseteq C$ and our goal is $x \in A \setminus C \rightarrow x \in B$. We use the previously discussed strategy for conditionals (assume antecedent and prove consequent):

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------|-------------|
| $A \setminus B \subseteq C$ | $x \in B$ |
| $x \in A \setminus C$ | |

Our proof currently looks like

Suppose $x \in A \setminus C$.

[Proof of $x \in B$ goes here.]

Thus, if $x \in A \setminus C$ then $x \in B$.

We attempt proof by contradiction:

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------|---------------|
| $A \setminus B \subseteq C$ | Contradiction |
| $x \in A \setminus C$ | |
| $x \notin B$ | |

Now our proof looks like

Suppose $x \in A \setminus C$.

Suppose $x \notin B$

[Proof of contradiction goes here.]

Therefore $x \in B$

Thus, if $x \in A \setminus C$ then $x \in B$.

Because we're doing a proof by contradiction and our last given is now a negated statement, we could try our strategy for using givens of the form $\neg P$. Unfortunately, this strategy suggests making $x \in B$ our goal which just gets us back to where we started. We must look at the other givens to try to find the contradiction.

(next page)

Example cont.

We have

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------|---------------|
| $A \setminus B \subseteq C$ | Contradiction |
| $x \in A \setminus C$ | |
| $x \notin B$ | |

In this case writing out the definition of the second given is key to the proof. By definition $x \in A \setminus C$ means $x \in A$ and $x \notin C$. Replacing this given by its definition gives us

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------|---------------|
| $A \setminus B \subseteq C$ | Contradiction |
| $x \in A$ | |
| $x \notin C$ | |
| $x \notin B$ | |

Now the third given has the form $\neg P$. We can apply the strategy for using givens of the form $\neg P$ and make $x \in C$ our goal, where showing it would complete the proof by contradicting the given $x \notin C$:

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------|-------------|
| $A \setminus B \subseteq C$ | $x \in C$ |
| $x \in A$ | |
| $x \notin C$ | |
| $x \notin B$ | |

Once again, we can add a little more to the proof we are gradually forming with each step. We add in the fact that we plan to derive our contradiction by proving $x \in C$; we also add the definition of $x \in A \setminus C$ to the proof.

Suppose $x \in A \setminus C$. This means $x \in A$ and $x \notin C$.

Suppose $x \notin B$

[Proof of $x \in C$ goes here.]

This contradicts the fact that $x \notin C$.

Therefore $x \in B$

Thus, if $x \in A \setminus C$ then $x \in B$.

We have finally reached a point where the goal follows apparently from the givens—from $x \in A$ and $x \notin B$ we conclude that $x \in A \setminus B$. Since $A \setminus B \subseteq C$ it follows that $x \in C$.

(next page)

Example cont.*Solution*

Theorem. Suppose A, B and C are sets, $A \setminus B \subseteq C$, and x is anything at all. If $x \in A \setminus C$ then $x \in B$.

Proof. Suppose $x \in A \setminus C$. This means that $x \in A$ and $x \notin C$. Suppose $x \notin B$. Then $x \in A \setminus B$, so since $A \setminus B \subseteq C$, $x \in C$. But this contradicts the fact that $x \notin C$. Therefore $x \in B$. Thus, if $x \in A \setminus C$ then $x \in B$. \square

2.2.4 Given conditionals

We consider strategies for using givens of the form $P \rightarrow Q$:

To use a given of the form $P \rightarrow Q$:

If also given P , or if one can prove P , then one can use this to conclude Q . Another approach would be to use its equivalence to $\neg Q \rightarrow \neg P$; if one can prove that Q is false, then one can conclude that P is false.

The first rule says that if you know both P and $P \rightarrow Q$ are true, then Q must also be true; this rule is called *modus ponens*. The second rule, called *modus tollens*, says that if you know $P \rightarrow Q$ is true and Q is false, then you can conclude that P must also be false.

Example

Suppose $P \rightarrow (Q \rightarrow R)$. Prove that $\neg R \rightarrow (P \rightarrow \neg Q)$.

Scratch work

We start with the following situation:

| Givens | Goal |
|-----------------------------------|---|
| $P \rightarrow (Q \rightarrow R)$ | $\neg R \rightarrow (P \rightarrow \neg Q)$ |

If either P or $\neg(Q \rightarrow R)$ gets added to the givens list, then we should consider using modus ponens or modus tollens. For now we concentrate on the goal; being a conditional statement, we assume the antecedent and set the consequent as the new goal:

| Givens | Goal |
|-----------------------------------|------------------------|
| $P \rightarrow (Q \rightarrow R)$ | $P \rightarrow \neg Q$ |
| $\neg R$ | |

Our proof currently looks like:

Suppose $\neg R$.

[Proof of $P \rightarrow \neg Q$ goes here.]

Therefore $\neg R \rightarrow (P \rightarrow \neg Q)$.

(next page)

Example cont.

We had

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------------|------------------------|
| $P \rightarrow (Q \rightarrow R)$ | $P \rightarrow \neg Q$ |
| $\neg R$ | |

The goal is still a conditional. We use the same strategy again:

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------------|-------------|
| $P \rightarrow (Q \rightarrow R)$ | $\neg Q$ |
| $\neg R$ | |
| P | |

Now the proof looks like

Suppose $\neg R$.

Suppose P .

[Proof for $\neg Q$ goes here.]

Therefore $P \rightarrow \neg Q$.

Therefore $\neg R \rightarrow (P \rightarrow \neg Q)$.

Since we know $P \rightarrow (Q \rightarrow R)$ and P , by modus ponens we can infer $Q \rightarrow R$:

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------------|-------------|
| $P \rightarrow (Q \rightarrow R)$ | $\neg Q$ |
| $\neg R$ | |
| P | |
| $Q \rightarrow R$ | |

We add one more line to our proof:

Suppose $\neg R$.

Suppose P .

Since P and $P \rightarrow (Q \rightarrow R)$, it follows that $Q \rightarrow R$.

[Proof of $\neg Q$ goes here.]

Therefore $P \rightarrow \neg Q$.

Therefore $\neg R \rightarrow (P \rightarrow \neg Q)$.

Finally, our last step is to use modus tollens. We now know $Q \rightarrow R$ and $\neg R$, so by modus tollens we can conclude $\neg Q$.

(next page)

Example cont.

Solution

Theorem. Suppose $P \rightarrow (Q \rightarrow R)$. Then $\neg R \rightarrow (P \rightarrow \neg Q)$.

Proof. Suppose $\neg R$. Suppose P . Since P and $P \rightarrow (Q \rightarrow R)$, it follows that $Q \rightarrow R$. But then since $\neg R$, we can conclude $\neg Q$. Thus $P \rightarrow \neg Q$. Therefore $\neg R \rightarrow (P \rightarrow \neg Q)$. \square

2.3 Proofs involving quantifiers

2.3.1 Goals of form $\forall xP(x)$

If you can give a proof of the goal $P(x)$ that would work for all x , then you can conclude that $\forall xP(x)$ must be true. Thus it is important to start the proof with no assumptions about x , that is, x must be *arbitrary*; one must not assume that x is already equal to any other object already under discussion in the proof.

If x is already being used in the proof to stand for some particular object, then one cannot use it to stand for an arbitrary object, and must choose a different variable that is not already being used in the proof, say y , and replace $\forall xP(x)$ with the equivalent statement $\forall yP(y)$.

To prove a goal of the form $\forall P(x)$:

Let x stand for an arbitrary object and prove $P(x)$. The letter x must be a new variable in the proof. If x is already being used to stand for something, then choose an unused variable, say y , to stand for the arbitrary object, and prove $P(y)$.

Scratch work

Before using strategy:

| Givens | Goal |
|--------|-----------------|
| — | $\forall xP(x)$ |
| — | |

After using strategy:

| Givens | Goal |
|--------|--------|
| — | $P(x)$ |
| — | |

Form of final proof:

Let x be arbitrary.

[Proof of $P(x)$ goes here.]

Since x was arbitrary, we can conclude that $\forall xP(x)$.

(next page)

Example

Consider a proof covered earlier, but phrased slightly differently: Suppose A, B , and C are sets, and $A \setminus B \subseteq C$. Prove that $A \setminus C \subseteq B$.

Scratch work

Before using strategy:

$$\frac{\text{Givens}}{A \setminus B \subseteq C} \quad \frac{\text{Goal}}{A \setminus C \subseteq B}$$

As usual we consider the logical form of the goal to plan our strategy. In this case we can write out the definition of \subseteq :

$$\frac{\text{Givens}}{A \setminus B \subseteq C} \quad \frac{\text{Goal}}{\forall x(x \in A \setminus C \rightarrow x \in B)}$$

Because the goal has the form $\forall x P(x)$, where $P(x)$ is the statement $x \in A \setminus C \rightarrow x \in B$, we will introduce a new variable x into the proof to stand for an arbitrary object and then try to prove $x \in A \setminus C \rightarrow x \in B$.

Note that x is a new variable in the proof; it appeared in the logical form of the goal as a bound variable, but, being a bound variable, didn't represent anything in particular. We also haven't used it as a free variable in any statement so it doesn't stand for any particular object. To make sure x is arbitrary we must be careful not to add any assumptions about x to the givens column. Our goal becomes

$$\frac{\text{Givens}}{A \setminus B \subseteq C} \quad \frac{\text{Goal}}{x \in A \setminus C \rightarrow x \in B}$$

Our proof looks like

Let x be arbitrary.

[Proof of $x \in A \setminus C \rightarrow x \in B$ goes here]

Since x was arbitrary, we can conclude that $\forall x(x \in A \setminus C \rightarrow x \in B)$, so $A \setminus C \subseteq B$.

The problem is now exactly the same as it was in the previous example.

Solution

Theorem. Suppose A, B , and C are sets, and $A \setminus B \subseteq C$. Then $A \setminus C \subseteq B$.

Proof. Let x be arbitrary. Suppose $x \in A \setminus C$. This means that $x \in A$ and $x \notin C$. Suppose $x \notin B$. Then $x \in A \setminus B$, so since $A \setminus B \subseteq C$, $x \in C$. But this contradicts the fact that $x \notin C$. Therefore $x \in B$. Thus, if $x \in A \setminus C$ then $x \in B$. Since x was arbitrary we can conclude that $\forall x(x \in A \setminus C \rightarrow x \in B)$, so $A \setminus C \subseteq B$. \square

(next page)

Another example

Suppose A and B are sets. Prove that if $A \cap B = A$ then $A \subseteq B$.

Scratch work

Our goal is $A \cap B = A \rightarrow A \subseteq B$. We add the antecedent to the givens list and make the consequent the goal. We write out the logical form of this new goal:

$$\frac{\text{Givens}}{A \cap B = A} \quad \frac{\text{Goal}}{\forall x(x \in A \rightarrow x \in B)}$$

We let x be arbitrary, assume $x \in A$, and probe $x \in B$:

$$\frac{\begin{array}{c} \text{Givens} \\ \hline A \cap B = A \\ x \in A \end{array}}{\begin{array}{c} \text{Goal} \\ \hline x \in B \end{array}}$$

Our final proof form looks like

Suppose $A \cap B = A$.

Let x be arbitrary.

Suppose $x \in A$.

[Proof of $x \in B$ goes here.]

Therefore $x \in A \rightarrow x \in B$.

Since x was arbitrary, we can conclude that $\forall x(x \in A \rightarrow x \in B)$, so $A \subseteq B$.

Therefore, if $A \cap B = A$ then $A \subseteq B$.

Since $x \in A$ and $A \cap B = A$, it follows that $x \in A \cap B$, so $x \in B$. (recall $x \in A \cap B$ means $x \in A$ and $x \in B$)

Oftentimes the statement that x is arbitrary is left out—when a new variable x is introduced into a proof it is usually understood that it is arbitrary and no assumptions are being made about x . Many of the proofs written so far end with multiple concluding sentences; oftentimes these are condensed into a single sentence, or skipped entirely.

Solution

Theorem. *Suppose A and B are sets. If $A \cap B = A$ then $A \subseteq B$.*

Proof. Suppose $A \cap B = A$, and suppose $x \in A$. Then since $A \cap B = A$, $x \in A \cap B$, so $x \in B$. Since x was an arbitrary element of A , we can conclude that $A \subseteq B$. \square

2.3.2 Goals of form $\exists xP(x)$

Proving a goal of the form $\exists xP(x)$ also involves introducing a new variable x into the proof and proving $P(x)$. But in this case x will not be arbitrary; we only need to prove that $P(x)$ is true for *at least one* x . It suffices to assign a particular value to x and prove $P(x)$ for this one value of x .

To prove a goal of the form $\exists xP(x)$:

Try to find a value of x for which $P(x)$ would be true. Start with ‘Let $x =$ (decided value)’ and proceed to prove $P(x)$ for this x . Once again if the variable name x is already being used in the proof for some other purpose then one should choose an unused variable, say y and rewrite the goal in the equivalent form $\exists yP(y)$ and proceed as before.

Scratch work

Before using strategy:

| <i>Givens</i> | <i>Goal</i> |
|---------------|-----------------|
| — | $\exists xP(x)$ |
| — | |

After using strategy:

| <i>Givens</i> | <i>Goal</i> |
|----------------------------------|-------------|
| — | $P(x)$ |
| — | |
| $x =$ (the value you decided on) | |

Form of final proof:

Let $x =$ (the value you decided on).

[Proof of $P(x)$ goes here.]

Thus, $\exists xP(x)$.

Note that *the reasoning used for finding a specific x will not appear in the final proof*. To justify the conclusion that $\exists xP(x)$ it is only necessary to verify that $P(x)$ comes out true when x is assigned some particular value. How one thought of that value is not part of the justification of the conclusion (be it by trial and error etc.).

(next page)

Example

Prove that for every real number x , if $x > 0$ then there is a real number y such that $y(y + 1) = x$.

Scratch work

Logically, our goal is $\forall x(x > 0 \rightarrow \exists y[y(y + 1) = x])$, where the variables x and y in this statement are understood to range over \mathbb{R} . We start by letting x be an arbitrary real number, and then assume that $x > 0$ and try to prove that $\exists y[y(y + 1) = x]$:

$$\frac{\text{Givens}}{x > 0} \quad \frac{\text{Goal}}{\exists y[y(y + 1) = x]}$$

Because our goal has the form $\exists y P(y)$, where $P(y)$ is the statement $y(y + 1) = x$, according to our strategy we should try to find a value of y for which $P(y)$ is true. In this case we do this by solving the equation $y(y + 1) = x$ for y .

$$y(y + 1) = x \iff y^2 + y - x = 0 \iff y = \frac{-1^2 \pm \sqrt{1 + 4x}}{2}$$

Note that $\sqrt{1 + 4x}$ is defined since we have $x > 0$ as a given. Also see that we have found two solutions for y , but to prove that $\exists y[y(y + 1) = x]$ we only need one valid y , so either of the the two solutions could be used.

$$\frac{\text{Givens}}{x > 0} \quad \frac{}{y = (-1 + \sqrt{1 + 4x})/2} \quad \frac{\text{Goal}}{y(y + 1) = x}$$

Our final proof looks like

Let x be an arbitrary real number.

Suppose $x > 0$.

Let $y = (-1 + \sqrt{1 + 4x})/2$.

[Proof of $y(y + 1) = x$ goes here.]

Thus, $\exists y[y(y + 1) = x]$.

Therefore $x > 0 \rightarrow \exists y[y(y + 1) = x]$.

Since x was arbitrary, we can conclude that $\forall x(x > 0 \rightarrow \exists y[y(y + 1) = x])$.

(next page)

Example cont.

Solution

Theorem. *For every real number x , if $x > 0$ then there is a real number y such that $y(y + 1) = x$.*

Proof. Let x be an arbitrary real number and suppose $x > 0$. Let

$$y = \frac{-1 + \sqrt{1 + 4x}}{2}$$

which is defined since $x > 0$. Then

$$\begin{aligned} y(y + 1) &= \left(\frac{-1 + \sqrt{1 + 4x}}{2} \right) \cdot \left(\frac{-1 + \sqrt{1 + 4x}}{2} + 1 \right) \\ &= \left(\frac{\sqrt{1 + 4x} - 1}{2} \right) \cdot \left(\frac{\sqrt{1 + 4x} + 1}{2} \right) \\ &= \frac{1 + 4x - 1}{4} = \frac{4x}{4} = x \end{aligned} \quad \square$$

2.3.3 Givens of the form $\exists xP(x)$ and $\forall xP(x)$

Givens of the form $\exists xP(x)$

This given says that an object with a certain property exists. A good approach would be to introduce a new variable, say x_0 , to stand for this object, and add $P(x_0)$ to the givens list.

To use a given of the form $\exists xP(x)$:

Introduce a new variable x_0 into the proof to stand for an object for which $P(x_0)$ is true. This means that one can now assume that $P(x_0)$ is true.

Logicians call this *existential instantiation*. Note that this is very different from our treatment of goals of the same form—we can assume that x_0 stands for some object for which $P(x_0)$ is true, but we can't assume anything else about x_0 .

Givens of the form $\forall xP(x)$

This says that $P(x)$ would be true no matter what value is assigned to x . One can therefore *choose any value* to be plugged in for x and use this to conclude $P(x)$.

To use a given of the form $\forall xP(x)$

Plug in any value, say a , for x and use this given to conclude that $P(a)$ is true.

This is called *universal instantiation*. Usually, if we have a given of the form $\exists xP(x)$, we should apply existential instantiation to it immediately. On the other hand, we won't be able to apply universal instantiation to a given of the form $\forall xP(x)$ unless we had an idea for a particular value a to plug in for x ; we would probably wait until a suitable object a appears in the proof.

(next page)

Example

Suppose \mathcal{F} and \mathcal{G} are families of sets and $\mathcal{F} \cap \mathcal{G} \neq \emptyset$. Prove that $\bigcap \mathcal{F} \subseteq \bigcup \mathcal{G}$.

Scratch work

First we analyse the logical form of the goal by writing out the meaning of the subset: $\forall x(x \in \bigcap \mathcal{F} \rightarrow x \in \bigcup \mathcal{G})$. We could go further with the logical forms of the union and intersection, but the analysis done so far is sufficient for us to decide how to get started on the proof; their definitions might be required later, but it is usually best to do only as much of the analysis as is needed to determine the next step of the proof. Going further might introduce unnecessary complication.

We let x be arbitrary, assume $x \in \bigcap \mathcal{F}$, and try to prove $x \in \bigcup \mathcal{G}$.

| <i>Givens</i> | <i>Goal</i> |
|---|-----------------------------|
| $\mathcal{F} \cap \mathcal{G} \neq \emptyset$ | |
| $x \in \bigcap \mathcal{F}$ | $x \in \bigcup \mathcal{G}$ |

Now we further analyse the logical forms:

| <i>Givens</i> | <i>Goal</i> |
|---|--------------------------------------|
| $\exists A(A \in \mathcal{F} \cap \mathcal{G})$ | |
| $\forall A \in \mathcal{F}(x \in A)$ | $\exists A \in \mathcal{G}(x \in A)$ |

To prove this new goal means we should try to find a value that would ‘work’ for A . The second given starts with $\forall A$, so we may not be able to use it until a likely value for A pops up during the course of the proof. The first given, however, starts with $\exists A$, so we should use it immediately; by existential instantiation, we introduce a name, say A_0 , for this object, and treat $A_0 \in \mathcal{F} \cap \mathcal{G}$ as a given from now on. It would be redundant to continue to discuss the given statement $\exists A(A \in \mathcal{F} \cap \mathcal{G})$ so we will drop it from our list of givens.

| <i>Givens</i> | <i>Goal</i> |
|--------------------------------------|--------------------------------------|
| $A_0 \in \mathcal{F}$ | |
| $A_0 \in \mathcal{G}$ | |
| $\forall A \in \mathcal{F}(x \in A)$ | $\exists A \in \mathcal{G}(x \in A)$ |

An element to plug into the third given has now surfaced, plugging A_0 for A we can conclude that $x \in A_0$; we can treat this as a given. See that the goal can now be easily reached.

Although we translated the statements $x \in \bigcap \mathcal{F}$, $x \in \bigcup \mathcal{G}$, and $\mathcal{F} \cap \mathcal{G} \neq \emptyset$ into logical symbols in order to figure out how to use them in the proof; these translations are not usually written out it in the final proof—left to the reader to work out their logical forms in order to follow the reasoning.

(next page)

Example cont.

Solution

Theorem. Suppose \mathcal{F} and \mathcal{G} are families of sets, and $\mathcal{F} \cap \mathcal{G} \neq \emptyset$. Then $\bigcap \mathcal{F} \subseteq \bigcup \mathcal{G}$.

Proof. Suppose $x \in \bigcap \mathcal{F}$. Since $\mathcal{F} \cap \mathcal{G} = \emptyset$, we can let A_0 be an element of $\mathcal{F} \cap \mathcal{G}$. Thus, $A_0 \in \mathcal{F}$ and $A_0 \in \mathcal{G}$. Since $x \in \bigcap \mathcal{F}$ and $A_0 \in \mathcal{F}$, it follows that $x \in A_0$. But we also know that $A_0 \in \mathcal{G}$, so we can conclude that $x \in \bigcup \mathcal{G}$. \square

Another example

Suppose B is a set and \mathcal{F} is a family of sets. Prove that if $\bigcup \mathcal{F} \subseteq B$ then $\mathcal{F} \subseteq \mathcal{P}(B)$

Scratch work

We assume $\bigcup \mathcal{F} \subseteq B$ and try to prove $\mathcal{F} \subseteq \mathcal{P}(B)$, which means $\forall x(x \in \mathcal{F} \rightarrow x \in \mathcal{P}(B))$, we let x be arbitrary, assume $x \in \mathcal{F}$, and set $x \in \mathcal{P}(B)$ as our goal. Note that x in this case is a set:

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------------|------------------------|
| $\bigcup \mathcal{F} \subseteq B$ | $x \in \mathcal{P}(B)$ |
| $x \in \mathcal{F}$ | |

To further analyse this goal, we use the definition of the power statement $x \in \mathcal{P}(B) = x \subseteq B$; which further means $\forall y(y \in x \rightarrow y \in B)$. We must therefore introduce another arbitrary object into the proof; we let y be arbitrary, assume $y \in x$, and try to prove $y \in B$.

| <i>Givens</i> | <i>Goal</i> |
|-----------------------------------|-------------|
| $\bigcup \mathcal{F} \subseteq B$ | $y \in B$ |
| $x \in \mathcal{F}$ | |
| $y \in x$ | |

The first given can be written as $\forall z(z \in \bigcup \mathcal{F} \rightarrow z \in B)$, which further means $\forall z(\exists A \in \mathcal{F}(z \in A) \rightarrow z \in B)$

| <i>Givens</i> | <i>Goal</i> |
|---|-------------|
| $\forall z(\exists A \in \mathcal{F}(z \in A) \rightarrow z \in B)$ | $y \in B$ |
| $x \in \mathcal{F}$ | |
| $y \in x$ | |

The conclusion is now easily reachable.

(next page)

Example cont.

Solution

Theorem. Suppose B is a set and \mathcal{F} is a family of sets. If $\bigcup \mathcal{F} \subseteq B$ then $\mathcal{F} \subseteq \mathcal{P}(B)$.

Proof. Suppose $\bigcup \mathcal{F} \subseteq B$. Let x be an arbitrary element of \mathcal{F} . Let y be an arbitrary element of x . Since $y \in x$ and $x \in \mathcal{F}$, $y \in \bigcup \mathcal{F}$. But since $\bigcup \mathcal{F} \subseteq B$, $y \in B$. Since y was an arbitrary element of x , we can conclude that $x \subseteq B$, so $x \in \mathcal{P}(B)$. But x was an arbitrary element of \mathcal{F} , so $\mathcal{F} \subseteq \mathcal{P}(B)$, as required. \square

2.3.4 Example: For all integers a, b, c , if $a | b$ and $b | c$ then $a | c$

For this proof, we need the following definition:

Definition. For any integers x and y , we'll say that x divides y (or y is divisible by x) if $\exists k \in \mathbb{Z}(kx = y)$. We use the notation $x | y$ to mean ‘ x divides y ’ and $x \nmid y$ to mean ‘ x does not divide y ’.

Theorem. For all integers a, b , and c , if $a | b$ and $b | c$ then $a | c$.

Proof. Let a, b , and c be arbitrary integers and suppose $a | b$ and $b | c$. Since $a | b$, we can choose some integer m such that $ma = b$. Similarly, since $b | c$, we can choose an integer n such that $nb = c$. Therefore $c = nb = nma$, so since nm is an integer, $a | c$. \square

2.4 Proofs involving conjunctions and biconditionals

2.4.1 Goals and givens of form $P \wedge Q$

This is fairly straightforward:

To prove a goal of the form $P \wedge Q$:

Prove P and Q separately.

In other words, a goal of the form $P \wedge Q$ is treated as two separate goals: P and Q . The same is true of givens of the form $P \wedge Q$:

To use a given of the form $P \wedge Q$:

Treat this given as two separate givens: P and Q .

We've already used these ideas in previous examples.

Example

Suppose $A \subseteq B$, and A and C are disjoint. Prove that $A \subseteq B \setminus C$.

Scratch work

| Givens | Goal |
|------------------------|-----------------------------|
| $A \subseteq B$ | $A \subseteq B \setminus C$ |
| $A \cap C = \emptyset$ | |

The logical form of the goal has the form $\forall x(x \in A \rightarrow x \in B \setminus C)$, so we let x be arbitrary, assume $x \in A$, and try to prove $x \in B \setminus C$, which means $x \in B \wedge x \notin C$. As per our strategy we split this into two goals and prove them separately.

| Givens | Goal |
|------------------------|--------------|
| $A \subseteq B$ | $x \in B$ |
| $A \cap C = \emptyset$ | $x \notin C$ |
| $x \in A$ | |

The final proof will have the form

Let x be arbitrary.

Suppose $x \in A$.

[Proof of $x \in B$ goes here.]

[Proof of $x \notin C$ goes here.]

Thus, $x \in B \wedge x \notin C$, so $x \in B \setminus C$.

Therefore $x \in A \rightarrow x \in B \setminus C$.

Since x was arbitrary, $\forall x(x \in A \rightarrow x \in B \setminus C)$, so $A \subseteq B \setminus C$.

(next page)

Example cont.

The first goal, $x \in B$, follows from $x \in A$ and $A \subseteq B$; that much is clear. The second goal, $x \notin C$, follows from $x \in A$ and $A \cap C = \emptyset$; this can be seen from analysing the logical form of $A \cap C = \emptyset$:

$$\begin{aligned} A \cap C = \emptyset \text{ is equivalent to } & \neg \exists y(y \in A \wedge y \in C) && \text{(definition)} \\ & = \forall y \neg(y \in A \wedge y \in C) && \text{(Quantifier negation)} \\ & = \forall y(y \in A \rightarrow y \notin C) && \text{(definition)} \end{aligned}$$

From which we can conclude that $x \in A \rightarrow x \notin C$.

Solution

Theorem. Suppose $A \subseteq B$, and A and C are disjoint. Then $A \subseteq B \setminus C$.

Proof. Suppose $x \in A$. Since $A \subseteq B$, it follows that $x \in B$, and since A and C are disjoint, we must have $x \notin C$. Thus, $x \in B \setminus C$. Since x was an arbitrary element of A , we can conclude that $A \subseteq B \setminus C$. \square

2.4.2 Goals and givens of the form $P \leftrightarrow Q$ (part 1)

$P \leftrightarrow Q$ is equivalent to $(P \rightarrow Q) \wedge (Q \rightarrow P)$; as per the previous strategy, this should be treated as two separate givens or goals: $P \rightarrow Q$ and $Q \rightarrow P$.

To prove a goal of the form $P \leftrightarrow Q$:
 Prove $P \rightarrow Q$ and $Q \rightarrow P$ separately.

To use a given of the form $P \leftrightarrow Q$:
 Treat this as two separate givens $P \rightarrow Q$ and $Q \rightarrow P$.

2.4.3 Example: Suppose x is an integer. Prove that x is even iff x^2 is even

We use the definition

Definition. An integer x is *even* if $\exists k \in \mathbb{Z}(x = 2k)$, and x is *odd* if $\exists k \in \mathbb{Z}(x = 2k + 1)$.

We also use the fact that every integer is either even or odd, but not both.

Example

Suppose x is an integer. Prove that x is even iff x^2 is even.

Scratch work

The goal is $(x \text{ is even}) \leftrightarrow (x^2 \text{ is even})$, so we prove the two goals $(x \text{ is even}) \rightarrow (x^2 \text{ is even})$ and $(x^2 \text{ is even}) \rightarrow (x \text{ is even})$ separately. So first:

| Givens | Goal |
|---------------------|-----------------------|
| $x \in \mathbb{Z}$ | $x^2 \text{ is even}$ |
| $x \text{ is even}$ | |

We reveal the logical forms by writing out the definition of *even*:

| Givens | Goal |
|------------------------------------|--------------------------------------|
| $x \in \mathbb{Z}$ | |
| $\exists k \in \mathbb{Z}(x = 2k)$ | $\exists j \in \mathbb{Z}(x^2 = 2j)$ |

The second given starts with $\exists k$, we immediately introduce k_0 to stand for some integer for which the enclosed statement is true: $k_0 \in \mathbb{Z}$, and $x = 2k_0$.

| Givens | Goal |
|------------------------------------|--------------------------------------|
| $x \in \mathbb{Z}$ | |
| $\exists k \in \mathbb{Z}(x = 2k)$ | |
| $k_0 \in \mathbb{Z}$ | |
| $x = 2k_0$ | $\exists j \in \mathbb{Z}(x^2 = 2j)$ |

We need an integer j such that $x^2 = 2j$. Plugging in $2k_0$ for x we get $x^2 = 4k_0^2 = 2(2k_0^2)$. See that $j = 2k_0^2$ is a possible choice.
 (next page)

Example cont.

To prove the second goal (x^2 is even) \rightarrow (x is even), we'll prove the contrapositive (x is not even) \rightarrow (x is not even) instead. Since any integer is either even or odd but not both, this is equivalent to (x is odd) \rightarrow (x^2 is odd):

| <i>Givens</i> | <i>Goal</i> |
|--------------------|--------------|
| $x \in \mathbb{Z}$ | x^2 is odd |
| x is odd | |

Again we write out the definition of *odd* to reveal the logical forms:

| <i>Givens</i> | <i>Goal</i> |
|--|--|
| $x \in \mathbb{Z}$ | $\exists j \in \mathbb{Z}(x^2 = 2j + 1)$ |
| $\exists k \in \mathbb{Z}(x = 2k + 1)$ | |

Considering the second given, we use existential instantiation:

| <i>Givens</i> | <i>Goal</i> |
|--|--|
| $x \in \mathbb{Z}$ | $\exists j \in \mathbb{Z}(x^2 = 2j + 1)$ |
| $\exists k \in \mathbb{Z}(x = 2k + 1)$ | |
| $k \in \mathbb{Z}$ | |
| $x = 2k_0 + 1$ | |

We must now find an integer j such that $x^2 = 2j + 1$. Plugging in $2k_0 + 1$ for x we get $x^2 = (2k_0 + 1)^2 = 4k_0^2 + 4k_0 + 1 = 2(2k_0^2 + 2k_0) + 1$, so $j = 2k_0^2 + 2k_0$ is a possible choice.

The two conditional statements we've proven can be thought of as representing the two directions \rightarrow and \leftarrow . The two parts of the proof are sometimes labelled with the symbols \rightarrow and \leftarrow .

In each part, we prove a statement that asserts the existence of a number with certain properties. We called this number j , but note that j was not mentioned explicitly in the statement of the problem, so we choose not to mention it in the final proof.

Solution

Theorem. Suppose x is an integer. Then x is even iff x^2 is even.

Proof. (\rightarrow) Suppose x is even. Then for some integer k_0 , $x = 2k_0$. Therefore $x^2 = 4k_0^2 = 2(2k_0^2)$, so since $2k_0^2$ is an integer, x^2 is even. Thus if x is even then x^2 is even.

(\leftarrow) Suppose x is odd. Then $x = 2k + 1$ for some integer k . Therefore $x^2 = (2k + 1)^2 = 4k^2 + 4k + 1 = 2(2k^2 + 2k) + 1$, so since $(2k^2 + 2k)$ is an integer, x^2 is odd. Thus if x^2 is even then x is even. \square

2.4.4 Proving $\forall x \neg P(x) \leftrightarrow \neg \exists x P(x)$

Scratch work

(\rightarrow) We first prove $\forall x \neg P(x) \rightarrow \neg \exists x P(x)$, so we assume $\forall x \neg P(x)$ and try to prove $\neg \exists x P(x)$. Our goal is a negated statement, and trying to reexpress it would require the use of the very equivalence we are trying to prove. We therefore try proof by contradiction:

| Given | Goal |
|-----------------------|---------------|
| $\forall x \neg P(x)$ | Contradiction |
| $\exists x P(x)$ | |

The second given starts with an existential quantifier, so we use it immediately and let x_0 stand for some object for which the statement $P(x_0)$ is true. But now plugging x_0 into the first given we get $\neg P(x_0)$, which gives us the contradiction we need.

(\leftarrow) For the other direction we assume $\neg \exists x P(x)$ and try to prove $\forall x \neg P(x)$. We let x be arbitrary and try to prove $\neg P(x)$; once again we have a negated goal that can't be reexpressed, so we use proof by contradiction:

| Given | Goal |
|-----------------------|---------------|
| $\neg \exists x P(x)$ | Contradiction |
| $P(x)$ | |

The first line is a negated statement. This suggests that we could get our contradiction by proving $\exists x P(x)$. We therefore set this as our goal

| Given | Goal |
|-----------------------|------------------|
| $\neg \exists x P(x)$ | $\exists x P(x)$ |
| $P(x)$ | |

Our second given $P(x)$ tells us that our arbitrary x is the value we need to show the goal.

Solution

Theorem. $\forall x \neg P(x) \leftrightarrow \neg \exists x P(x)$.

Proof. (\rightarrow) Suppose $\forall x \neg P(x)$, and suppose $\exists x P(x)$. Then we can choose some x_0 such that $P(x_0)$ is true. But since $\forall x \neg P(x)$, we can conclude that $\neg P(x_0)$, which is a contradiction. Therefore $\forall x \neg P(x) \rightarrow \neg \exists x P(x)$.

(\leftarrow) Suppose $\neg \exists x P(x)$. Let x be arbitrary, and suppose $P(x)$. Since we have a specific x for which $P(x)$ is true, it follows that $\exists x P(x)$, which is a contradiction; therefore $\neg P(x)$. Since x was arbitrary, we can conclude that $\forall x \neg P(x)$, so $\neg \exists x P(x) \rightarrow \forall x \neg P(x)$. \square

2.4.5 Goals and givens of the form $P \leftrightarrow Q$ (part 2)

Sometimes in a proof of a goal of the form $P \leftrightarrow Q$ the steps in the proof of $Q \rightarrow P$ are the same as the steps used to prove $P \rightarrow Q$, just in reverse order. In this case one might be able to simplify the proof by writing it as a string of equivalences, starting with P and ending with Q .

For example suppose one could prove $P \rightarrow R \rightarrow Q$ (which is $P \rightarrow R$ and $R \rightarrow Q$), and $Q \rightarrow R \rightarrow P$ (which is $Q \rightarrow R$ and $R \rightarrow P$). This would be the same as asserting that $P \leftrightarrow R \leftrightarrow Q$ ($P \leftrightarrow R$ and $R \leftrightarrow Q$); as such both statements imply the goal $P \leftrightarrow Q$. One would present this kind of proof by simply writing the string of equivalences

$$P \text{ iff } R \text{ iff } Q$$

Since this is just an abbreviation for ‘ P iff R and R iff Q (and therefore P iff Q)’.

Example

Suppose A , B , and C are sets. Prove that $A \cap (B \setminus C) = (A \cap B) \setminus C$.

Scratch work

The equation $A \cap (B \setminus C) = (A \cap B) \setminus C$ means $\forall x(x \in A \cap (B \setminus C) \leftrightarrow x \in (A \cap B) \setminus C)$; it can also mean $[A \cap (B \setminus C) \subseteq (A \cap B) \setminus C] \wedge [(A \cap B) \setminus C \subseteq A \cap (B \setminus C)]$.

This suggests two approaches to the proof: we could let x be arbitrary and then prove $x \in A \cap (B \setminus C) \leftrightarrow x \in (A \cap B) \setminus C$, or we could prove the two statements $A \cap (B \setminus C) \subseteq (A \cap B) \setminus C$ and $(A \cap B) \setminus C \subseteq A \cap (B \setminus C)$.

In this case we use the first approach. Considering the first half (\rightarrow) of the equivalence, we assume $x \in A \cap (B \setminus C)$ and try to prove $x \in (A \cap B) \setminus C$:

| <i>Givens</i> | <i>Goal</i> |
|--------------------------------|--------------------------------|
| $x \in A \cap (B \setminus C)$ | $x \in (A \cap B) \setminus C$ |

To see the logical forms of the given and goal, we write out their definitions as follows:

$$\begin{aligned} x \in A \cap (B \setminus C) &\text{ iff } x \in A \wedge x \in B \setminus C \text{ iff } x \in A \wedge x \in B \wedge x \notin C \\ x \in (A \cap B) \setminus C &\text{ iff } x \in A \cap B \wedge x \notin C \text{ iff } x \in A \wedge x \in B \wedge x \notin C \end{aligned}$$

At this point it is clear that the reasoning involved in the (\leftarrow) direction of the proof will be exactly the same, but with the given and goal columns reversed. As such we might try to shorten the proof by writing it as a string of equivalences. (next page)

Example cont.*Solution***Theorem.** Suppose A, B , and C are sets. Then $A \cap (B \setminus C) = (A \cap B) \setminus C$.*Proof.* Let x be arbitrary. Then

$$\begin{aligned} x \in A \cap (B \setminus C) &\text{ iff } x \in A \wedge x \in B \setminus C \\ &\text{ iff } x \in A \wedge x \in B \wedge x \notin C \\ &\text{ iff } x \in A \cap B \wedge x \notin C \\ &\text{ iff } x \in (A \cap B) \setminus C \end{aligned}$$

Thus, $\forall x(x \in A \cap (B \setminus C) \leftrightarrow x \in (A \cap B) \setminus C)$, so $A \cap (B \setminus C) = (A \cap B) \setminus C$. \square **Another example**A similar technique can be used when proving equations. Consider proving that for any real numbers a and b ,

$$(a + b)^2 - 4(a - b)^2 = (3b - a)(3a - b)$$

*Scratch work*The goal has the form $\forall a \forall b [(a + b)^2 - 4(a - b)^2 = (3b - a)(3a - b)]$; so we start by letting a and b be arbitrary real numbers and try to prove the equation. Multiplying our both sides gives us:

$$\begin{aligned} (a + b)^2 - 4(a - b)^2 &= a^2 + 2ab + b^2 - 4(a^2 - 2ab + b^2) \\ &= -3a^2 + 10ab - 3b^2; \\ (3b - a)(3a - b) &= 9ab - 3a^2 - 3b^2 + ab = -3a^2 + 10ab - 3b^2 \end{aligned}$$

Clearly both sides are equal. The simplest way to write the proof is using a string of equalities.

*Solution***Theorem.** For any real numbers a and b .

$$(a + b)^2 - 4(a - b)^2 = (3b - a)(3a - b)$$

Proof. Let a and b be arbitrary real numbers. Then

$$\begin{aligned} (a + b)^2 - 4(a - b)^2 &= a^2 + 2ab + b^2 - 4(a^2 - 2ab + b^2) \\ &= -3a^2 + 10ab - 3b^2 \\ &= ab - 3a^2 - 3b^2 + ab = (3b - a)(3a - b) \quad \square \end{aligned}$$

2.4.6 Example: For every integer n , $6 \mid n$ iff $2 \mid n$ and $3 \mid n$

Theorem. *For every integer n , $6 \mid n$ iff $2 \mid n$ and $3 \mid n$.*

Proof. (\rightarrow) Suppose $6 \mid n$. Then we can choose an integer k such that $6k = n$. Therefore $n = 6k = 2(3k)$, so $2 \mid n$, and similarly $n = 6k = 3(2k)$, so $3 \mid n$.

(\leftarrow) Suppose $2 \mid n$ and $3 \mid n$. Then we can choose integers j and k such that $n = 2j$ and $n = 3k$. Therefore $6(j - k) = 6j - 6k = 3(2j) - 2(3k) = 3n - 2n = n$, so $6 \mid n$. \square

2.5 Proofs involving disjunctions

Suppose one of the givens in the proof has the form $P \vee Q$. One way to do the proof would be to consider these two possibilities in turn—first assume that P is true and use this assumption to prove the goal, then assume Q is true and give another proof of the goal.

Although we don't know which of these assumptions is correct, the given $P \vee Q$ means that *one* of them must be correct, and that whichever one it is, we would have then shown that it implies the goal.

The two possibilities considered separately in this type of proof—the possibility that P is true and the possibility that Q is true—are called *cases*. The given $P \vee Q$ justifies the use of these two cases by guaranteeing that these cases cover all of the possibilities; we say in this situation that the cases are *exhaustive*. Any proof can be broken into two or more cases at a time, as long as the cases are exhaustive.

To use a given of the form $P \vee Q$:

Break the proof into cases. For case 1, assume P is true and use this assumption to prove the goal. For case 2, assume Q is true and give another proof of the goal.

Scratch work

Before using strategy:

| Givens | Goal |
|------------|------|
| $P \vee Q$ | — |
| — | — |

After using strategy:

| Case 1: | Givens | Goal |
|---------|--------|------|
| | P | — |
| Case 2: | Givens | Goal |
| | Q | — |

Form of final proof:

Case 1. P is true.

[Proof of goal goes here.]

Case 2. Q is true.

[Proof of goal goes here.]

Since we know $P \vee Q$, these cases cover all the possibilities. Therefore the goal must be true.

(next page)

Example

Suppose that A, B , and C are sets. Prove that if $A \subseteq C$ and $B \subseteq C$ then $A \cup B \subseteq C$.

Scratch work

We assume that $A \subseteq C$ and $B \subseteq C$ and prove $A \cup B \subseteq C$. Writing out the goal using logical symbols gives us the following givens and goal:

| Givens | Goal |
|-----------------|---|
| $A \subseteq C$ | |
| $B \subseteq C$ | $\forall x(x \in A \cup B \rightarrow x \in C)$ |

We let x be arbitrary, assume $x \in A \cup B$, and try to prove $x \in C$. Thus we now have a new given $x \in A \cup B$, which we write as $x \in A \vee x \in B$, and our goal is now $x \in C$:

| Givens | Goal |
|------------------------|-----------|
| $A \subseteq C$ | |
| $B \subseteq C$ | |
| $x \in A \vee x \in B$ | $x \in C$ |

The goal cannot be analysed any further at this point, so we look at the givens. The first and second givens are useful if we ever come across objects that are elements of A or B . Moving on to the third given, because it has the form $P \vee Q$, we try proof by cases; for the first case we assume $x \in A$ and for the second $x \in B$. For the first case we have

| Givens | Goal |
|-----------------|-----------|
| $A \subseteq C$ | |
| $B \subseteq C$ | |
| $x \in A$ | $x \in C$ |

We've come across an element of A ; using our first given we can conclude that $x \in C$ proving our goal. The reasoning for the second case is similar, using the second given instead of the first.

Solution

Theorem. Suppose that A, B , and C are sets. If $A \subseteq C$ and $B \subseteq C$ then $A \cup B \subseteq C$.

Proof. Suppose $A \subseteq C$ and $B \subseteq C$, and let x be an arbitrary element of $A \cup B$. Then either $x \in A$ or $x \in B$.

Case 1. $x \in A$. Then since $A \subseteq C$, $x \in C$.

Case 2. $x \in B$. Then since $B \subseteq C$, $x \in C$.

Since we know that either $x \in A$ or $x \in B$, these cases cover all the possibilities, so we can conclude that $x \in C$. Since x was an arbitrary element of $A \cup B$, this means that $A \cup B \subseteq C$. \square

(next page)

Cont.

Note that the cases in this proof are not exclusive—it is possible for both $x \in A$ and $x \in B$ to be true, so some values of x might fall under both cases. There is nothing wrong with this; the cases in a proof by cases must cover all possibilities, there is no harm in covering some possibilities more than once—the cases must be exhaustive, they need not be exclusive.

2.5.1 Goal of form $P \vee Q$ (part 1)

Proof by cases is sometimes also helpful if one is proving a goal of the form $P \vee Q$. If one can prove P in some cases and Q in others, then as long as the cases are exhaustive then one can conclude that $P \vee Q$ is true.

This method is particularly useful if one of the givens also has the form of a disjunction, since that would naturally imply a proof by cases.

To prove a goal of the form $P \vee Q$:

Break the proof into cases. In each case, either prove P or Q .

Example

Suppose that A, B and C are sets. Prove that $A \setminus (B \setminus C) \subseteq (A \setminus B) \cup C$.

Scratch work

The goal has the form $\forall x(x \in A \setminus (B \setminus C) \rightarrow x \in (A \setminus B) \cup C)$, we let x be arbitrary, assume $x \in A \setminus (B \setminus C)$, and try to prove $x \in (A \setminus B) \cup C$. Writing these statements out in logical symbols gives us

$$\frac{\begin{array}{c} \text{Givens} \\ \hline x \in A \wedge \neg(x \in B \wedge x \notin C) \end{array}}{(x \in A \wedge x \notin B) \vee x \in C} \quad \begin{array}{c} \text{Goal} \\ \hline \end{array}$$

We split the given into two separate givens $x \in A$ and $\neg(x \in B \wedge x \notin C)$, and since the second is a negated statement we use De Morgan's law to reexpress it as a positive statement $x \notin B \vee x \in C$:

$$\frac{\begin{array}{c} \text{Givens} \\ \hline x \in A \\ x \notin B \vee x \in C \end{array}}{(x \in A \wedge x \notin B) \vee x \in C} \quad \begin{array}{c} \text{Goal} \\ \hline \end{array}$$

Now the second given and the goal are both disjunctions, so we try considering the two cases $x \notin B$ and $x \in C$ suggested by the second given.

(next page)

Example cont.

If in each case we can either prove $x \in A \wedge x \notin B$ or $x \in C$, then the proof will be complete. For the first case we assume $x \notin B$

| <i>Givens</i> | <i>Goal</i> |
|---------------|--|
| $x \in A$ | $(x \in A \wedge x \notin B) \vee x \in C$ |
| $x \notin B$ | |

In this case the goal is clearly true. For the second case we assume $x \in C$, and once again the goal is clearly true.

Solution

Theorem. Suppose that A, B , and C are sets. Then $A \setminus (B \setminus C) \subseteq (A \setminus B) \cup C$.

Proof. Suppose $x \in A \setminus (B \setminus C)$. Then $x \in A$ and $x \notin B \setminus C$. Since $x \notin B \setminus C$ it follows that either $x \notin B$ or $x \in C$. We will consider these cases separately.

Case 1. $x \notin B$. Then since $x \in A$, $x \in A \setminus B$, so $x \in (A \setminus B) \cup C$.

Case 2. $x \in C$. Then clearly $x \in (A \setminus B) \cup C$.

Since x was an arbitrary element of $A \setminus (B \setminus C)$, we can conclude that $A \setminus (B \setminus C) \subseteq (A \setminus B) \cup C$. \square

2.5.2 Example: For integer x , the remainder when x^2 is divided by 4 is either 0 or 1

Sometimes one may find it useful to break a proof into cases even if the cases are not naturally suggested by a given of the form $P \vee Q$. Any proof can be broken into cases at any time, as long as the cases exhaust all of the possibilities.

Example

Prove that for every integer x , the remainder when x^2 is divided by 4 is either 0 or 1.

Scratch work

We start by letting x be an arbitrary integer and then try to prove that the remainder when x^2 is divided by 4 is either 0 or 1:

| <i>Givens</i> | <i>Goal</i> |
|--------------------|--|
| $x \in \mathbb{Z}$ | $(x^2 \div 4 \text{ has remainder 0}) \vee (x^2 \div 4 \text{ has remainder 1})$ |

(next page)

Cont.

Since the goal is a disjunction, breaking the proof into cases seems like a probable approach, but there is no given that suggests what cases to use. However, trying out a few values for x suggests the right cases

| x | x^2 | quotient of $x^2 \div 4$ | remainder of $x^2 \div 4$ |
|-----|-------|--------------------------|---------------------------|
| 1 | 1 | 0 | 1 |
| 2 | 4 | 1 | 0 |
| 3 | 9 | 2 | 1 |
| 4 | 16 | 4 | 0 |
| 5 | 25 | 6 | 1 |
| 6 | 36 | 9 | 0 |

It appears that the remainder is 0 when x is even and 1 when x is odd. These are the cases we will use. Thus for case 1 we assume x is even and try to prove that the remainder is 0, and for case 2 we assume x is odd and prove that the remainder is 1. Because every integer is either even or odd, these cases are exhaustive.

Filling in the definition of *even*, here are our givens and goal for case 1:

$$\frac{\begin{array}{c} \text{Givens} \\ x \in \mathbb{Z} \\ \exists k \in \mathbb{Z}(x = 2k) \end{array}}{} \quad \left| \quad \begin{array}{c} \text{Goal} \\ x^2 \div 4 \text{ has remainder } 0 \end{array} \right.$$

Immediately using the second given and letting k stand for some particular integer in which $x = 2k$, then $x^2 = (2k)^2 = 4k^2$, so clearly when we divide x^2 by 4 the quotient is k^2 and the remainder is 0. Case 2 is quite similar:

$$\frac{\begin{array}{c} \text{Givens} \\ x \in \mathbb{Z} \\ \exists k \in \mathbb{Z}(x = 2k + 1) \end{array}}{} \quad \left| \quad \begin{array}{c} \text{Goal} \\ x^2 \div 4 \text{ has remainder } 1 \end{array} \right.$$

Once again we use the second given immediately and let k stand for an integer for which $x = 2k + 1$. Then $x^2 = (2k + 1)^2 = 4k^2 + 4k + 1 = 4(k^2 + k) + 1$, so when x^2 is divided by 4 the quotient is $k^2 + k$ and the remainder is 1.

Solution

Theorem. *For every integer x , the remainder when x^2 is divided by 4 is either 0 or 1.*

Proof. Suppose x is an integer, we consider two cases.

Case 1. x is even. Then $x = 2k$ for some integer k , so $x^2 = 4k^2$. Clearly the remainder when x^2 is divided by 4 is 0.

Case 2. x is odd. Then $x = 2k + 1$ for some integer k , so $x^2 = 4k^2 + 4k + 1 = 4(k^2 + k) + 1$. Clearly in this case the remainder when x^2 is divided by 4 is 1. \square

2.5.3 Goal of form $P \vee Q$ (part 2)

Sometimes in a proof with a goal of the form $P \vee Q$ it may be difficult to figure out how to break the proof into cases. Another strategy would be to simply assume that P is true in case 1 and assume that it is false in case 2; since P is either true or false, these cases are exhaustive.

In the first case, since one assumes P is true, the goal $P \vee Q$ is certainly true and no further reasoning is required. In the second case we assume P is false, and the only way for the goal $P \vee Q$ to be true is if Q is true; thus to complete this case one should try to prove Q .

To prove a goal of the form $P \vee Q$:

If P is true, then clearly the goal $P \vee Q$ is true, so one only needs to consider the case where P is false; one can complete the proof by proving that for that case Q is true.

Scratch work

Before using strategy:

| Givens | Goal |
|--------|------------|
| — | $P \vee Q$ |
| — | |

After using strategy:

| Givens | Goal |
|----------|------|
| — | Q |
| — | |
| $\neg P$ | |

Form of final proof:

If P is true, then of course $P \vee Q$ is true. Now suppose P is false.

[Proof of Q goes here.]

Thus $P \vee Q$ is true.

Note that this strategy is the same transformation one would use when proving the goal $\neg P \rightarrow Q$. This isn't surprising given that the statements $P \vee Q$ and $\neg P \rightarrow Q$ are equivalent.

Note that the roles of P and Q could also be reversed in this strategy—we can also prove $P \vee Q$ by assuming that Q is false and proving P .

(next page)

Example

Prove that for every real number x , if $x^2 \geq x$ then either $x \leq 0$ or $x \geq 1$.

Scratch work

Our goal is $\forall x(x^2 \geq x \rightarrow (x \leq 0 \vee x \geq 1))$, so to start we let x be an arbitrary real number, assume $x^2 \geq x$, and set $x \leq 0 \vee x \geq 1$ as our goal:

$$\frac{\begin{array}{c} \text{Givens} \\ \hline x^2 \geq x \end{array}}{x \leq 0 \vee x \geq 1}$$

As per our strategy, to prove this we can either assume $x > 0$ and prove $x \geq 1$ or assume $x < 1$ and prove $x \leq 0$. We take the first approach.

$$\frac{\begin{array}{c} \text{Givens} \\ \hline x^2 \geq x \\ x > 0 \end{array}}{x \geq 1}$$

The proof is now easy. Since $x > 0$, we can divide the given inequality $x^2 \geq x$ by x to get the goal $x \geq 1$.

Solution

Theorem. *For every real number x , if $x^2 \geq x$ then either $x \leq 0$ or $x \geq 1$.*

Proof. Suppose $x^2 \geq x$. If $x \leq 0$, then of course $x \leq 0$ or $x \geq 1$. Now suppose $x > 0$. Then we can divide both sides of the inequality $x^2 \geq x$ by x to conclude that $x \geq 1$. Thus either $x \leq 0$ or $x \geq 1$. \square

2.5.4 Given of form $P \vee Q$ (part 2)

The equivalence of $P \vee Q$ and $\neg P \rightarrow Q$ suggests a rule of inference called *disjunctive syllogism* for using a given statement of the form $P \vee Q$:

To use a given of the form $P \vee Q$:

If one knows $\neg P$, or if one can prove P is false, then one can use this given to conclude that Q is true. Similarly if given $\neg Q$ or if one can prove Q is false, then one can conclude that P is true.

2.6 Existence and Uniqueness proofs

We consider proofs in which the goal has the form $\exists!xP(x)$, meaning ‘there is exactly one x such that $P(x)$ ’. This can be thought as an abbreviation for the formula $\exists x(P(x) \wedge \neg\exists y(P(y) \wedge y \neq x))$.

As discussed, we could prove this goal by finding a particular x for which we could prove both $P(x)$ and $\neg\exists y(P(y) \wedge y \neq x)$. The second part would involve proving a negated statement, but we can reexpress it as an equivalent positive statement:

$$\begin{aligned} & \neg\exists y(P(y) \wedge y \neq x) \\ & \text{is equivalent to } \forall y\neg(P(y) \wedge y \neq x) \quad (\text{quantifier negation law}) \\ & \text{which is equivalent to } \forall y(P(y) \rightarrow y = x) \quad (\text{conditional law}) \end{aligned}$$

Thus see that $\exists!xP(x)$ could also be written as $\exists x(P(x) \wedge \forall y(P(y) \rightarrow y = x))$. We can prove that the following are all equivalent:

1. $\exists x(P(x) \wedge \forall y(P(y) \rightarrow y = x))$
2. $\exists x\forall y(P(y) \leftrightarrow y = x)$
3. $\exists xP(x) \wedge \forall y\forall z((P(y) \wedge P(z)) \rightarrow y = z)$

Scratch work

We have three biconditionals to prove: statement 1 iff statement 2, statement 1 iff statement 3, and statement 2 iff statement 3. Rather than proving 6 different conditionals, we will prove that statement 1 implies statement 2, statement 2 implies statement 3, and statement 3 implies statement 1.

Although we will not give a separate proof of the reverse direction, they are implied by these three proofs; for instance statement 2 implies 3 which implies 1, so statement 2 implies statement 1.

Because we’ll be proving three conditional statements, our proof will have three parts, which we will label $1 \rightarrow 2$, $2 \rightarrow 3$, and $3 \rightarrow 1$. We’ll need to consider each part separately.

(next page)

1→2: $\exists x(P(x) \wedge \forall y(P(y) \rightarrow y = x)) \rightarrow \exists x \forall y(P(y) \leftrightarrow y = x)$

We assume statement 1 and prove statement 2. Given the existential quantifier in the given we choose a name, say x_0 , for some object where both $P(x_0)$ and $\forall y(P(y) \rightarrow y = x_0)$:

| <i>Givens</i> | <i>Goal</i> |
|---------------------------------------|---|
| $P(x_0)$ | |
| $\forall y(P(y) \rightarrow y = x_0)$ | $\exists x \forall y(P(y) \leftrightarrow y = x)$ |

Our goal starts with an existential quantifier, so we should try to find a value of x that makes the rest of the statement come out true. The obvious choice here is $x = x_0$; plugging in x_0 , we must now prove $\forall y(P(y) \leftrightarrow y = x_0)$. We let y be arbitrary and prove both directions of the biconditional. (\rightarrow) is clear by the second given. For (\leftarrow), suppose $y = x_0$; since we have $P(x_0)$ as a given, we have $P(y)$.

2→3: $\exists x \forall y(P(y) \leftrightarrow y = x) \rightarrow \exists x P(x) \wedge \forall y \forall z((P(y) \wedge P(z)) \rightarrow y = z)$

As per our usual strategy for existential given statements, we let x_0 be some object such that $\forall y(P(y) \leftrightarrow y = x_0)$. The goal is a conjunction, so we treat it as two separate goals:

| <i>Givens</i> | <i>Goal</i> |
|---|---|
| $\forall y(P(y) \leftrightarrow y = x_0)$ | $\exists x P(x)$ |
| | $\forall y \forall z((P(y) \wedge P(z)) \rightarrow y = z)$ |

To prove the first goal we choose $x = x_0$ and try to prove $P(x_0)$; plugging in x_0 for y in the given, we get $P(x_0) \leftrightarrow x_0 = x_0$. Since $x_0 = x_0$ is always true, we get $P(x_0)$ by the \leftarrow direction of the biconditional. For the second goal, we let y and z be arbitrary, assume $P(y)$ and $P(z)$, and try to prove $y = z$:

| <i>Givens</i> | <i>Goal</i> |
|---|-------------|
| $\forall y(P(y) \leftrightarrow y = x_0)$ | $y = z$ |
| $P(y)$ | |
| $P(z)$ | |

Plugging in each of y and z into the first given we get $P(y) \leftrightarrow y = x_0$ and $P(z) \leftrightarrow z = x_0$. Since we've assumed $P(y)$ and $P(z)$ we use the \rightarrow directions of these biconditionals to conclude that $y = x_0$ and $z = x_0$; our goal $y = z$ clearly follows.

(next page)

3→1: $\exists x P(x) \wedge \forall y \forall z ((P(y) \wedge P(z)) \rightarrow y = z) \rightarrow \exists x (P(x) \wedge \forall y (P(y) \rightarrow y = x))$

We treat the given conjunction as two separate givens. The first is an existential statement so we let x_0 stand for some object such that $P(x_0)$ is true. The goal is an existential statement, we let $x = x_0$, leaving us with this situation:

| <i>Givens</i> | <i>Goal</i> |
|--|--|
| $P(x_0)$ | $P(x_0) \wedge \forall y (P(y) \rightarrow y = x_0)$ |
| $\forall y \forall z ((P(y) \wedge P(z)) \rightarrow y = z)$ | |

The first part of the goal is already proven. We only need to consider the second; we let y be arbitrary, assume $P(y)$ and make $y = x_0$ our goal:

| <i>Givens</i> | <i>Goal</i> |
|--|-------------|
| $P(x_0)$ | $y = x_0$ |
| $\forall y \forall z ((P(y) \wedge P(z)) \rightarrow y = z)$ | |
| $P(y)$ | |

We know both $P(y)$ and $P(x_0)$. The goal follows from the second given.

Solution

Theorem. *The following are equivalent:*

1. $\exists x (P(x) \wedge \forall y (P(y) \rightarrow y = x))$
2. $\exists x \forall y (P(y) \leftrightarrow y = x)$
3. $\exists x P(x) \wedge \forall y \forall z ((P(y) \wedge P(z)) \rightarrow y = z)$

Proof. 1 → 2. By statement 1, we can let x_0 be some object such that $P(x_0)$ and $\forall y (P(y) \rightarrow y = x_0)$. To prove statement 2 we will show that $\forall y (P(y) \leftrightarrow y = x_0)$. Let y be arbitrary. We already know the \rightarrow direction of the biconditional. For the \leftarrow direction, suppose $y = x_0$. Then since we know $P(x_0)$, we can conclude $P(y)$.

2 → 3. By statement 2, choose x_0 such that $\forall y (P(y) \leftrightarrow y = x_0)$. Then, in particular, $P(x_0) \leftrightarrow x_0 = x_0$, and since clearly $x_0 = x_0$, it follows that $P(x_0)$ is true. Thus $\exists x P(x)$. To prove the second half of statement 3, let y and z be arbitrary and suppose $P(y)$ and $P(z)$. Then by our choice of x_0 (as something for which $\forall y (P(y) \leftrightarrow y = x_0)$ is true), it follows that $y = x_0$ and $z = x_0$, so $y = z$.

3 → 1. By the first half of statement 3, let x_0 be some object such that $P(x_0)$. We will prove that $\forall y (P(y) \rightarrow y = x_0)$, so suppose $P(y)$. Since we have both $P(x_0)$ and $P(y)$, by the second half of statement 3 we can conclude that $y = x_0$, as required. \square

2.6.1 Strategies and examples

As per the previous section, the following are equivalent:

1. $\exists x(P(x) \wedge \forall y(P(y) \rightarrow y = x))$
2. $\exists x \forall y(P(y) \leftrightarrow y = x)$
3. $\exists x P(x) \wedge \forall y \forall z((P(y) \wedge P(z)) \rightarrow y = z)$

Since all three of the statements in the theorem are equivalent to $\exists!x P(x)$, we can prove a goal of this form by proving any of the three statements in the theorem. The most common approach is using statement 3:

To prove a goal of the form $\exists!x P(x)$:

Prove $\exists x P(x)$ and $\forall y \forall z((P(y) \wedge P(z)) \rightarrow y = z)$. The first of these goals shows *existence*, the next *uniqueness*.

Form of final proof:

Existence: [Proof of $\exists x P(x)$ goes here.]

Uniqueness: [Proof of $\forall y \forall z((P(y) \wedge P(z)) \rightarrow y = z)$ goes here.]

Example

Prove that there is a unique set A such that for every set B , $A \cup B = B$.

Scratch work

Our goal is $\exists!AP(A)$, where $P(A)$ is the statement $\forall B(A \cup B = B)$. As per our strategy we prove existence and uniqueness separately.

For the existence half of the proof we must show $\exists AP(A)$, so we try to find a value of A that makes $P(A)$ true. There is no formula for finding this A , but one might eventually realise that the right choice is $A = \emptyset$. Plugging in this value we see that to complete the existence half of the proof we must show $\forall B(\emptyset \cup B = B)$, which is clearly true (this can be proven).

For the uniqueness half of the proof we prove $\forall C \forall D((P(C) \wedge P(D)) \rightarrow C = D)$. We let C and D be arbitrary, assume $P(C)$ and $P(D)$, and prove $C = D$:

| <i>Givens</i> | <i>Goal</i> |
|---------------------------|-------------|
| $\forall B(C \cup B = B)$ | |
| $\forall B(D \cup B = B)$ | $C = D$ |

We plug in D for B in the first given, and C for B in the second. We get $C \cup D = D$ and $D \cup C = C$. But clearly $C \cup D = D \cup C$ (this can be proven). The goal $C = D$ follows immediately.

(next page)

Example cont.

Solution

Theorem. *There is a unique set A such that for every set B, $A \cup B = B$.*

Proof. Existence: Clearly $\forall B(\emptyset \cup B = B)$, so \emptyset has the required property.

Uniqueness: Suppose $\forall B(C \cup B = B)$ and $\forall B(D \cup B = B)$. Applying the first of these assumptions to D we see that $C \cup D = D$, and applying the second to C we get $D \cup C = C$. But clearly $C \cup D = D \cup C$, so $C = D$. \square

Alternative approach

The other equivalences can also be used. Statement 1 leads to the strategy:

To prove a goal of the form $\exists!xP(x)$:

Prove $\exists x(P(x) \wedge \forall y(P(y) \rightarrow y = x))$, using strategies from previous sections.

Example

Prove that for every real number x , if $x \neq 2$ then there is a unique real number y such that $2y/(y+1) = x$.

Scratch work

Our goal is $\forall x(x \neq 2 \rightarrow \exists!y(2y/(y_1) = x))$. We let x be arbitrary, assume $x \neq 2$, and prove $\exists!y(2y/(y+1) = x)$. As per our strategy, we can prove this goal by proving the equivalent statement

$$\exists y \left(\frac{2y}{y+1} = x \wedge \forall z \left(\frac{2z}{z+1} = x \rightarrow z = y \right) \right)$$

We start by trying to find some y that will make the equation $2y/(y+1) = x$ come out true. In other words, we solve this equation for y :

$$\frac{2y}{y+1} = x \implies 2y = x(y+1) \implies y(2-x) = x \implies y = \frac{x}{2-x}$$

Note that we have $x \neq 2$ so the last step makes sense. These steps will not appear in the proof; we simply let $y = x/(2-x)$ and try to prove $2/(y+1) = x$ and $\forall z(2z/(z+1) = x \rightarrow z = y)$.

| <i>Givens</i> | <i>Goal</i> |
|---------------------|---|
| $x \neq 2$ | $\frac{2y}{y+1} = x$ |
| $y = \frac{x}{2-x}$ | $\forall z \left(\frac{2z}{z+1} = x \rightarrow z = y \right)$ |

The first goal is easy to verify by simply plugging in our candidate y .
(next page)

Example cont.

For the second goal, we let z be arbitrary, assume $2z(z + 1) = x$, and prove $z = y$:

| <i>Givens</i> | <i>Goal</i> |
|----------------------|-------------|
| $x \neq 2$ | $z = y$ |
| $y = \frac{x}{2-x}$ | |
| $\frac{2z}{z+1} = x$ | |

We can now show that $z = y$ by solving for z in the third given:

$$\frac{2z}{z+1} = x \implies 2z = x(z+1) \implies z(2-x) = x \implies z = \frac{x}{2-x} = y$$

Note that the steps we use here are exactly the same as the steps we used earlier in solving for y . This is a common pattern in existence and uniqueness proofs. Although the scratch work for figuring out an existence proof should not appear in the proof, this scratch work, or reasoning similar to it, can be sometimes used to demonstrate uniqueness.

Solution

Theorem. *For every real number x , if $x \neq 2$ then there is a unique real number y such that $2y/(y+1) = x$.*

Proof. Let x be an arbitrary real number, and suppose $x \neq 2$. Let $y = x/(2-x)$, which is defined since $x \neq 2$. Then

$$\frac{2y}{y+1} = \frac{\frac{2x}{2-x}}{\frac{x}{2-x} + 1} = \frac{\frac{2x}{2-x}}{\frac{2}{2-x}} = \frac{2x}{2} = x$$

To see that this solution is unique, suppose $2z/(z+1) = x$. Then $2z = x(z+1)$, so $z(2-x) = x$. Since $x \neq 2$ we can divide both sides by $2-x$ to get $z = x/(2-x) = y$. \square

2.6.2 Given of the form $\exists!xP(x)$

The three statements discussed earlier can also be used for givens of the form $\exists!xP(x)$. Once again, statement 3 of the theorem is the one used most often.

To use a given of the form $\exists!xP(x)$:

Treat this as two given statements $\exists xP(x)$ and $\forall y\forall z((P(y)\wedge P(z)) \rightarrow y = z)$. To use the first statement one should probably choose some x_0 to stand for some object where $P(x_0)$ is true. For the second, if one ever comes across two objects y and z such that $P(y)$ and $P(z)$ are both true, then one can conclude that $y = z$.

Example

Suppose A, B and C are sets, A and B are not disjoint, A and C are not disjoint, and A has exactly one element. Prove that B and C are not disjoint.

Scratch work

| <i>Givens</i> | <i>Goal</i> |
|------------------------|------------------------|
| $A \cap B = \emptyset$ | $B \cap C = \emptyset$ |
| $A \cap C = \emptyset$ | |
| $\exists!x(x \in A)$ | |

We treat the last given as two separate givens, as suggested by our strategy. We also analyse the logical forms of the other givens and the goal.

| <i>Givens</i> | <i>Goal</i> |
|--|-------------------------------------|
| $\exists x(x \in A \wedge x \in B)$ | $\exists x(x \in B \wedge x \in C)$ |
| $\exists x(x \in A \wedge x \in C)$ | |
| $\exists x(x \in A)$ | |
| $\forall y\forall z((y \in A \wedge z \in A) \rightarrow y = z)$ | |

The first given tells us that we can choose a name, say b , for something such that $b \in A$ and $b \in B$. Similarly, by the second given we can let c be something such that $c \in A$ and $c \in C$. At this point the third given is redundant; we already know that there's something in A , so we may as well skip to the last given.

We know $b \in A$ and $c \in A$, so by the last given we can conclude that $b = c$. Since $b \in B$ and $b = c \in C$, we have found something that is an element of both B and C , as is required to prove the goal.

(next page)

Example cont.

Solution

Theorem. *Suppose A, B and C are sets, A and B are not disjoint, A and C are not disjoint, and A has exactly one element. Then B and C are not disjoint.*

Proof. Since A and B are not disjoint, we can let b be something such that $b \in A$ and $b \in B$. Similarly, since A and C are not disjoint, then there is some object c such that $c \in A$ and $c \in C$. Since A has only one element, we must have $b = c$. Thus $b = c \in B \cap C$ and therefore B and C are not disjoint. \square

Chapter 3

Relations

3.1 Ordered pairs and Cartesian product

Justification

Suppose $P(x, y)$ is a statement with two free variables x and y . We can't speak of this statement as being true or false until we have specified two values—one for x and y . Thus if we want the truth set to identify which assignment of values make the statement come out true, then the truth set will have to contain not individual variables, but pairs of values. We will specify a pair of values by writing the two values in parentheses separated by a comma.

For example, let $D(x, y)$ mean “ x divides y ”. Then $D(6, 18)$ is true, but $D(18, 6)$ is false. We must therefore distinguish between the pairs $(18, 6)$ and $(6, 18)$.

Since the order of values in the pair makes a difference, we will refer to a pair (a, b) as an *ordered pair*, with *first coordinate* a and *second coordinate* b . Note that ordered pairs can have anything at all as their coordinates, and are not just restricted to real numbers.

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Cartesian product

In general, if $P(x, y)$ is a statement in which x ranges over some set A and y ranges over a set B , then the only assignments of values to x and y that will make sense in $P(x, y)$ will be ordered pairs in which the first coordinate is an element of A and the second from B . We therefore make the following definition:

Definition. Suppose A and B are sets. Then the *Cartesian product* of A and B , denoted $A \times B$, is the set of all ordered pairs in which the first coordinate is an element of A and the second an element of B . In other words,

$$A \times B = \{(a, b) \mid a \in A \text{ and } b \in B\}$$

Examples

If $A = \{\text{red, green}\}$ and $B = \{2, 3, 5\}$ then

$$A \times B = \{(\text{red, 2}), (\text{red, 3}), (\text{red, 5}), (\text{green, 2}), (\text{green, 3}), (\text{green, 5})\}$$

for another example:

$$\mathbb{R} \times \mathbb{R} = \{(x, y) \mid x \text{ and } y \text{ are real numbers}\}$$

(These are the coordinates of all the points in the plane. For obvious reasons, this set is sometimes written \mathbb{R}^2 .)

3.1.1 Properties of the Cartesian product

Theorem. Suppose A, B, C and D are sets. $A \times (B \cap C) = (A \times B) \cap (A \times C)$

Proof. Let p be an arbitrary element of $A \times (B \cap C)$. Then by the definition of the Cartesian product, p must be an ordered pair whose first coordinate is an element of A and whose second coordinate is an element of $B \cap C$. In other words, $p = (x, y)$ for some $x \in A$ and $y \in B \cap C$. Since $y \in B \cap C$, $y \in B$ and $y \in C$. Since $x \in A$ and $y \in B$, $p = (x, y) \in A \times B$, and similarly $p \in A \times C$. Since p was an arbitrary element of $A \times (B \cap C)$, it follows that $A \times (B \cap C) \subseteq (A \times B) \cap (A \times C)$.

Now let p be an arbitrary element of $(A \times B) \cap (A \times C)$. Then $p \in A \times B$, so $p = (x, y)$ for some $x \in A$ and $y \in B$. Also $(x, y) = p \in A \times C$, so $y \in C$. Since $y \in B$ and $y \in C$, $y \in B \cap C$. Thus $p = (x, y) \in A \times (B \cap C)$. Since p was an arbitrary element of $(A \times B) \cap (A \times C)$ we can conclude that $(A \times B) \cap (A \times C) \subseteq A \times (B \cap C)$. So $A \times (B \cap C) = (A \times B) \cap (A \times C)$. \square

In the first part we let p be an arbitrary element of $A \times (B \cap C)$ and then prove $p \in (A \times B) \cap (A \times C)$. Because $p \in A \times (B \cap C)$ means $\exists x \exists y (x \in A \wedge y \in B \cap C \wedge p = (x, y))$; and we immediately introduce the variables x and y by existential instantiation. The rest of the proof is straightforward.

In both parts of this proof we introduced an arbitrary object p that turned out to be an ordered pair, and we were therefore able to say that $p = (x, y)$ for some objects x and y . In most proofs involving Cartesian products mathematicians suppress this step. If it is clear from the beginning that an object will turn out to be an ordered pair, it is usually just called (x, y) from the outset. We will follow this practice in our proofs.

(next page)

Theorem. Suppose A, B, C and D are sets. $A \times (B \cup C) = (A \times B) \cup (A \times C)$.

Proof. Let (x, y) be an arbitrary element of $A \times (B \cup C)$. Then $x \in A$ and $y \in B \cup C$.

Case 1: $y \in B$. Then since $x \in A$, $(x, y) \in A \times B$ and $(x, y) \in (A \times B) \cup (A \times C)$.

Case 2: $y \in C$. Then similarly, $(x, y) \in A \times C$ and $(x, y) \in (A \times B) \cup (A \times C)$.

Since (x, y) is an arbitrary element of $A \times (B \cup C)$, $A \times (B \cup C) \subseteq (A \times B) \cup (A \times C)$.

Let (x, y) be an arbitrary element of $(A \times B) \cup (A \times C)$.

Case 1: $(x, y) \in (A \times B)$. Then $x \in A$, $y \in B$, so $y \in B \cup C$ and $(x, y) \in A \times (B \cup C)$.

Case 2: $(x, y) \in (A \times C)$. Then similarly, $x \in A$, $y \in C$, so $y \in B \cup C$ and $(x, y) \in A \times (B \cup C)$.

Since (x, y) is an arbitrary element of $(A \times B) \cup (A \times C)$, $(A \times B) \cup (A \times C) \subseteq A \times (B \cup C)$. So $A \times (B \cup C) = (A \times B) \cup (A \times C)$. \square

Theorem. Suppose A, B, C and D are sets. $(A \times B) \cap (C \times D) = (A \cap C) \times (B \cap D)$.

Proof. Let (x, y) be an arbitrary element of $(A \times B) \cap (C \times D)$. Then $(x, y) \in (A \times B)$ and $(x, y) \in (C \times D)$. So $x \in A, y \in B, x \in C, y \in D$; as such $x \in A \cap C$ and $y \in B \cap D$, and $(x, y) \in (A \cap C) \times (B \cap D)$. Since (x, y) is an arbitrary element of $(A \times B) \cap (C \times D)$, $(A \times B) \cap (C \times D) \subseteq (A \cap C) \times (B \cap D)$.

Let (x, y) be an arbitrary element of $(A \cap C) \times (B \cap D)$. Then $x \in (A \cap C), y \in (B \cap D)$, so $x \in A, x \in C, y \in B, y \in D$. Therefore $(x, y) \in A \times B$, and $(x, y) \in C \times D$, and $(x, y) \in (A \times B) \cap (C \times D)$. Since (x, y) is an arbitrary element of $(A \cap C) \times (B \cap D)$, $(A \cap C) \times (B \cap D) \subseteq (A \times B) \cap (C \times D)$. So $(A \times B) \cap (C \times D) = (A \cap C) \times (B \cap D)$. \square

Theorem. Suppose A, B, C and D are sets. $(A \times B) \cup (C \times D) \subseteq (A \cup C) \times (B \cup D)$.

Proof. Let (x, y) be an arbitrary element of $(A \times B) \cup (C \times D)$.

Case 1: $(x, y) \in A \times B$. Then $x \in A$ and $y \in B$, so clearly $x \in A \cup C$ and $y \in B \cup D$. Therefore $(x, y) \in (A \cup C) \times (B \cup D)$.

Case 2: $(x, y) \in C \times D$. Then $x \in C$ and $y \in D$. so similarly $(x, y) \in (A \cup C) \times (B \cup D)$.

Since (x, y) is an arbitrary element of $(A \times B) \cup (C \times D)$, $(A \times B) \cup (C \times D) \subseteq (A \cup C) \times (B \cup D)$. \square

(next page)

Theorem. Suppose A is a set. $A \times \emptyset = \emptyset \times A = \emptyset$.

Proof. Suppose $A \times \emptyset \neq \emptyset$. Then $A \times \emptyset$ has at least one element, and by the definition of the cartesian product this element must be an ordered pair (x, y) for some $x \in A$ and $y \in \emptyset$. But this is impossible since \emptyset has no elements. Thus $A \times \emptyset = \emptyset$.

Suppose $\emptyset \times A \neq \emptyset$. Then similarly there must be an ordered pair for some $x \in \emptyset$ and $y \in A$. But this is impossible since \emptyset has no elements. Thus $\emptyset \times A = \emptyset$. So we have $A \times \emptyset = \emptyset \times A = \emptyset$. \square

The statement we are trying to prove can be interpreted as $A \times \emptyset = \emptyset \wedge \emptyset \times A = \emptyset$. We treat this as two goals and prove $A \times \emptyset = \emptyset$ and $\emptyset \times A = \emptyset$ separately. See that to say that a set equals the empty set is actually a negative statement, since it means that the set does not have any elements. Thus the proof naturally proceeds by contradiction. The assumption that $A \times \emptyset \neq \emptyset$ means $\exists p(p \in A \times \emptyset)$ so we existentially instantiate the ordered pair, leading to a contradiction. The proof that $\emptyset \times A = \emptyset$ is similar.

To summarise

Theorem. Suppose A, B, C , and D are sets.

1. $A \times (B \cap C) = (A \times B) \cap (A \times C)$.
2. $A \times (B \cup C) = (A \times B) \cup (A \times C)$.
3. $(A \times B) \cap (C \times D) = (A \cap C) \times (B \cap D)$.
4. $(A \times B) \cup (C \times D) \subseteq (A \cup C) \times (B \cup D)$.
5. $A \times \emptyset = \emptyset \times A = \emptyset$.

(next page)

Theorem. Suppose A and B are sets. Then $A \times B = B \times A$ iff either $A = \emptyset$, $B = \emptyset$, or $A = B$.

Proof. (\rightarrow) Suppose $A \times B = B \times A$. If either $A = \emptyset$ or $B = \emptyset$, then there is nothing more to prove, so suppose $A \neq \emptyset$ and $B \neq \emptyset$; we will show that $A = B$. Let x be arbitrary, and suppose $x \in A$. Since $B \neq \emptyset$ we can choose some $y \in B$. Then $(x, y) \in A \times B = B \times A$, so $x \in B$.

Now suppose $x \in B$. Since $A \neq \emptyset$ we can choose some $z \in A$. Therefore $(x, z) \in B \times A = A \times B$, so $x \in A$. Thus $A = B$ as required.

(\leftarrow) Suppose either $A = \emptyset$, $B = \emptyset$, or $A = B$.

Case 1: $A = \emptyset$. Then $A \times B = \emptyset \times B = \emptyset = B \times \emptyset = B \times A$.

Case 2: $B = \emptyset$. Similar to case 1.

Case 3: $A = B$. Then $A \times B = A \times A = B \times A$. \square

The statement to be proven here is an iff statement so we prove both directions separately. For the \rightarrow direction, our goal is $A = \emptyset \vee B = \emptyset \vee A = B$, which can also be written as $(A = \emptyset \vee B = \emptyset) \vee A = B$. We proceed using proof by cases, assuming $\neg(A = \emptyset \vee B = \emptyset)$ and proving $A = B$. (By de morgan's laws $\neg(A = \emptyset \vee B = \emptyset)$ is equivalent to $A \neq \emptyset \wedge B \neq \emptyset$). Of course we could have proceeded differently, say by assuming $A \neq B$ and $B \neq \emptyset$ and then proving $A = \emptyset$; but since $A = \emptyset$ and $B = \emptyset$ are actually negative statements, we're better off negating both of them, and then proving the positive statement $A = B$. The assumptions $A \neq \emptyset$ and $B \neq \emptyset$ are existential statements, so they are used in the proof to justify y and z . The proof $A = B$ then proceeds as per usual. For the other direction we use naturally use proof by cases.

3.1.2 Truth sets

Definition. Suppose $P(x, y)$ is a statement with two free variables in which x ranges over a set A and y ranges over another set B . Then $A \times B$ is the set of all assignments of values to x and y that make sense in the statement $P(x, y)$. The *truth set* of $P(x, y)$ is the subset of $A \times B$ consisting of those assignments that make the statement come out true. In other words, the truth set of $P(x, y)$ is the set $\{(a, b) \in A \times B \mid P(a, b)\}$.

Example 1

Consider the statement ‘ x is located in y ,’ where x ranges over the set C of all cities and y ranges over the set N of all countries.

Its truth set is $\{(c, n) \in C \times N \mid \text{the city } c \text{ is located in the country } n\} = \{(\text{New York, United States}), (\text{Tokyo, Japan}), (\text{Paris, France}), \dots\}$.

Example 2

Consider the statement ‘ $y = 2x - 3$ ’ where x and y range over \mathbb{R} .

Its truth set is $\{(x, y) \in \mathbb{R} \times \mathbb{R} \mid y = 2x - 3\} = \{(0, -3), (1, -1), (2, 1), \dots\}$. This is just points along the line specified in the statement. One can think of the graph of an equation as a picture of its truth set.

Properties

Many facts about truth sets for statements with one free variable carry over to truth sets for statements with two free variables. For example, suppose T is the truth set of a statement $P(x, y)$, where x ranges over some set A and y ranges over B . Then for any $a \in A$ and $b \in B$ the statement $(a, b) \in T$ means the same thing as $P(a, b)$.

If $P(x, y)$ is true for every $x \in A$ and $y \in B$, then $T = A \times B$; if $P(x, y)$ is false for every $x \in A$ and $y \in B$, then $T = \emptyset$. If S is the truth set of another statement $Q(x, y)$, then the truth set of the statement $P(x, y) \wedge Q(x, y)$ is $T \cap S$, and the truth set of $P(x, y) \vee Q(x, y)$ is $T \cup S$.

More coordinates

Although we may concentrate on ordered pairs, it is possible to work with ordered triples, ordered quadruples, and so on. These might be used to talk about truth sets for statements containing three or more free variables.

3.2 Relations

Suppose $P(x, y)$ is a statement with two free variables x and y . Often such a statement can be thought of as expressing a *relationship* between x and y . The truth set of the statement $P(x, y)$ is a set of ordered pairs that records when this relationship holds. It is often useful to think of any set of ordered pairs in this way, as a record of when some relationship holds. This is the motivation behind the following definition.

Definition. Suppose A and B are sets. Then a set $R \subseteq A \times B$ is called a *relation from A to B* .

If x ranges over A and y ranges over B , then clearly the truth set of any statement $P(x, y)$ will be a relation from A to B . Note however that the definition does not require that the set of ordered pairs be defined as the truth set of some statement in order for that set to be a relation; although truth sets motivated the definition, *any* subset of $A \times B$ is to be called a relation from A to B .

Examples

1. Let $A = \{1, 2, 3\}$, $B = \{3, 4, 5\}$, and $R = \{(1, 3), (1, 5), (3, 3)\}$. Then $R \subseteq A \times B$, so R is a relation from A to B .
2. Let $G = \{(x, y) \in \mathbb{R} \times \mathbb{R} | x > y\}$. Then G is a relation from \mathbb{R} to \mathbb{R} .
3. Let $A = \{1, 2\}$ and $B = \mathcal{P}(A) = \{\emptyset, \{1\}, \{2\}, \{1, 2\}\}$. Let $E = \{(x, y) \in A \times B | x \in y\}$. Then E is a relation from A to B . In this case $E = \{(1, \{1\}), (1, \{1, 2\}), (2, \{2\}), (2, \{1, 2\})\}$.

3.2.1 Domain, Range, Inverse, Composition

Definition. Suppose R is a relation from A to B . Then the *domain* of R is the set

$$\text{Dom}(R) = \{a \in A \mid \exists b \in B ((a, b) \in R)\}$$

Intuition: The domain of a relation from A to B is the set containing all the first coordinates of ordered pairs in the relation. This will in general be a subset of A , but it need not be all of A .

Definition. The *range* of R is the set

$$\text{Ran}(R) = \{b \in B \mid \exists a \in A ((a, b) \in R)\}$$

Intuition: In a manner similar to the domain, the range of a relation is the set containing all the second coordinates of its ordered pairs, this set need not be all of B .

Definition. The *inverse* of R is the relation R^{-1} from B to A defined as follows:

$$R^{-1} = \{(b, a) \in B \times A \mid (a, b) \in R\}$$

Intuition: The inverse of a relation contains exactly the same ordered pairs as the original relation, but with the order of the coordinates of each pair reversed.

Definition. Suppose R is a relation from A to B and S is a relation from B to C . Then the *composition* of S and R is the relation $S \circ R$ from A to C defined as

$$S \circ R = \{(a, c) \in A \times C \mid \exists b \in B ((a, b) \in R \text{ and } (b, c) \in S)\}$$

Intuition: $(a, c) \in S \circ R$ iff there is some b such that $(a, b) \in R$ and $(b, c) \in S$. This notation may seem backward at first—if $(a, b) \in R$ and $(b, c) \in S$, one might be tempted to write $(a, c) \in R \circ S$ —but according to our definition, the proper notation is $(a, c) \in S \circ R$.

(next page)

Properties

Theorem. Suppose R is a relation from A to B . Then $(R^{-1})^{-1} = R$.

Proof. First of all, note that R^{-1} is a relation from B to A , so $(R^{-1})^{-1}$ is a relation from A to B , just like R . To see that $(R^{-1})^{-1} = R$, let (a, b) be an arbitrary ordered pair in $A \times B$. Then

$$(a, b) \in (R^{-1})^{-1} \text{ iff } (b, a) \in R^{-1} \text{ iff } (a, b) \in R \quad \square$$

The statement we are trying to prove means $\forall p(p \in (R^{-1})^{-1} \leftrightarrow p \in R)$. We introduce an arbitrary ordered pair and prove the equivalence.

Theorem. Suppose R is a relation from A to B . Then $\text{Dom}(R^{-1}) = \text{Ran}(R)$.

Proof. First note that $\text{Dom}(R^{-1})$ and $\text{Ran}(R)$ are both subsets of B . Now let b be an arbitrary element of B . Then

$$\begin{aligned} b \in \text{Dom}(R^{-1}) &\text{ iff } \exists a \in A((b, a) \in R^{-1}) \\ &\text{ iff } \exists a \in A((a, b) \in R) \text{ iff } b \in \text{Ran}(R) \end{aligned} \quad \square$$

Theorem. Suppose R is a relation from A to B . Then $\text{Ran}(R^{-1}) = \text{Dom}(R)$.

Proof. First note that $\text{Ran}(R^{-1})$ and $\text{Dom}(R)$ are both subsets of A . Now let a be an arbitrary element of A . Then

$$\begin{aligned} a \in \text{Ran}(R^{-1}) &\text{ iff } \exists b((b, a) \in R^{-1}) \\ &\text{ iff } \exists b((a, b) \in R) \text{ iff } a \in \text{Dom}(R) \end{aligned} \quad \square$$

Theorem. Suppose R is a relation from A to B , S is a relation from B to C , and T is a relation from C to D . Then $T \circ (S \circ R) = (T \circ S) \circ R$.

Proof. Clearly $T \circ (S \circ R)$ and $(T \circ S) \circ R$ are both relations from A to D . Let (a, d) be an arbitrary element of $A \times D$.

First, suppose $(a, d) \in T \circ (S \circ R)$. By the definition of composition, this means that we can choose some $c \in C$ such that $(a, c) \in S \circ R$ and $(c, d) \in T$. Since $(a, c) \in S \circ R$, we can again use the definition of composition and choose some $b \in B$ such that $(a, b) \in R$ and $(b, c) \in S$. Now since $(b, c) \in S$ and $(c, d) \in T$, we can conclude that $(b, d) \in T \circ S$. Similarly, since $(a, b) \in R$ and $(b, d) \in T \circ S$ it follows that $(a, d) \in (T \circ S) \circ R$.

Now suppose $(a, d) \in (T \circ S) \circ R$. We can choose some $b \in B$ such that $(a, b) \in R$ and $(b, d) \in T \circ S$. Again we can declare some $c \in C$ such that $(b, c) \in S$, $(c, d) \in T$. Now since $(b, c) \in S$ and $(a, b) \in R$, $(a, c) \in S \circ R$. Since $(c, d) \in T$, $(a, d) \in T \circ (S \circ R)$. \square

(next page)

Theorem. Suppose R is a relation from A to B , and S is a relation from B to C . Then $(S \circ R)^{-1} = R^{-1} \circ S^{-1}$.

Proof. $(S \circ R)^{-1}$ and $R^{-1} \circ S^{-1}$ are both relations from C to A . Let (c, a) be an arbitrary element of $C \times A$.

First suppose $(c, a) \in (S \circ R)^{-1}$. Then $(a, c) \in S \circ R$ and we can choose some b such that $(a, b) \in R$ and $(b, c) \in S$. We can then say that $(b, a) \in R^{-1}$ and $(c, b) \in S^{-1}$, and $(c, a) \in R^{-1} \circ S^{-1}$.

Now suppose $(c, a) \in R^{-1} \circ S^{-1}$. Then we can choose some b such that $(c, b) \in S^{-1}$ and $(b, a) \in R^{-1}$, and so $(b, c) \in S$ and $(a, b) \in R$. We can then say that $(a, c) \in S \circ R$ and $(c, a) \in (S \circ R)^{-1}$. Thus $(S \circ R)^{-1} = R^{-1} \circ S^{-1}$. \square

To summarise:

Theorem. Suppose R is a relation from A to B , S is a relation from B to C , and T is a relation from C to D . Then:

1. $(R^{-1})^{-1} = R$
2. $\text{Dom}(R^{-1}) = \text{Ran}(R)$
3. $\text{Ran}(R^{-1}) = \text{Dom}(R)$
4. $T \circ (S \circ R) = (T \circ S) \circ R$
5. $(S \circ R)^{-1} = R^{-1} \circ S^{-1}$

3.2.2 Alternate notation and visual representation

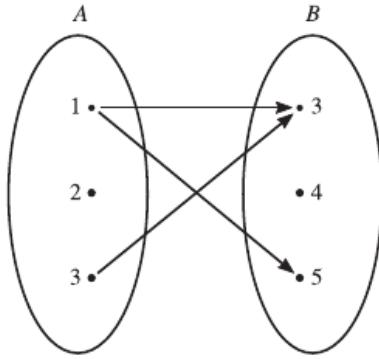
Alternate notation

If R is a relation from A to B , $x \in A$, and $y \in B$, the notation xRy is sometimes written to mean $(x, y) \in R$.

For instance, the definition of composition of relations, rewritten in this notation, looks like $S \circ R = \{(a, c) \in A \times C \mid \exists b \in B (aRb \wedge bSc)\}$, where R is a relation from A to B and S is a relation from B to C .

Visual representation

Another way to think about relations is to draw pictures of them. Consider a visual representation of the relation $R = \{(1, 3), (1, 5), (3, 3)\}$ from the set $A = \{1, 2, 3\}$ to the set $B = \{3, 4, 5\}$:



Each of these sets is represented by an oval, with the elements of the set represented by dots inside the oval. Each ordered pair $(a, b) \in R$ is represented by an arrow from the dot representing a to the dot representing b .

In general, any relation R from set A to set B can be represented by such a picture. The dots representing the elements of A and B are called *vertices*, and the arrows representing the ordered pairs in R are called *edges*. It doesn't matter exactly how the vertices representing elements of A and B are arranged on the page; what's important is that the edges correspond precisely to the ordered pairs in R .

One should be able to convince oneself that the domain of R can be found by locating the vertices in A that have edges pointing away from them. Similarly the range of R would consist of those elements of B whose vertices have edges pointing toward them. A picture of R^{-1} would look just like a picture of R but with the directions of all the arrows reversed.

3.2.3 Binary relations

A relation R from A to A is called a *relation on A* (or a *binary relation on A*). Relations of this type come up often, for example:

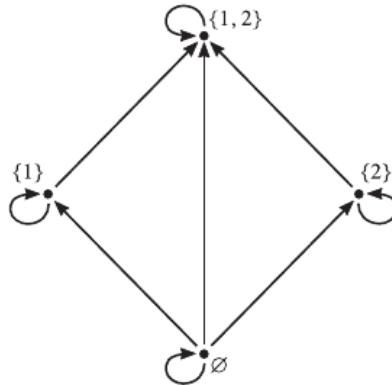
1. Let $A = \{1, 2\}$ and $B = \mathcal{P}(A) = \{\emptyset, \{1\}, \{2\}, \{1, 2\}\}$. If we had

$$\begin{aligned} S &= \{(x, y) \in B \times B \mid x \subseteq y\} \\ &= \{(\emptyset, \emptyset), (\emptyset, \{1\}), (\emptyset, \{2\}), (\emptyset, \{1, 2\}), (\{1\}, \{1\}), (\{1\}, \{1, 2\}), \\ &\quad (\{2\}, \{2\}), (\{2\}, \{1, 2\}), (\{1, 2\}, \{1, 2\})\} \end{aligned}$$

Then S is a relation on B .

2. Suppose A is a set. Let $i_A = \{(x, y) \in A \times A \mid x = y\}$. Then i_A is a relation on A (called the *identity relation* on A .) For instance if $A = \{1, 2, 3\}$, then $i_A = \{(1, 1), (2, 2), (3, 3)\}$. Note that i_A could also be defined by writing $i_A = \{(x, x) \mid x \in A\}$.
3. For each positive real number r , let $D_r = \{(x, y) \in \mathbb{R} \times \mathbb{R} \mid x \text{ and } y \text{ differ by less than } r\}$, or in other words $|x - y| < r$. Then D_r is a relation on \mathbb{R} .

Suppose R is a relation on set A . If we used the method described earlier to draw a picture of R , we would be drawing two copies of A with edges representing each ordered pair in R . An easier way to draw the picture would be to draw just one copy of A and then connect the vertices representing the elements of A with edges to represent the ordered pairs in R ; for instance the first example looks like



Pictures like this one are called *directed graphs*. Note that in this directed graph there is an edge from \emptyset to itself, because $(\emptyset, \emptyset) \in S$. Edges such as this one that go from a vertex to itself are called *loops*. In fact in this case there is a loop at every vertex— S has the property that $\forall x \in B((x, x) \in S)$. We describe this situation by saying that S is *reflexive*.

(next page)

Definition. Suppose R is a relation on A .

1. R is said to be *reflexive* on A (or just *reflexive*, if A is clear from context) if $\forall x \in A(xRx)$, or in other words $\forall x \in A((x, x) \in R)$.
2. R is *symmetric* if $\forall x \in A \forall y \in A(xRy \rightarrow yRx)$.
3. R is *transitive* if $\forall x \in A \forall y \in A \forall z \in A((xRy \wedge yRz) \rightarrow xRz)$.

Intuition

If R were reflexive on A , then the directed graph representing R would have loops at all vertices. If R were symmetric, then whenever there is an edge from x to y , there will also be an edge from y to x . If R were transitive, then whenever there was an edge from x to y and y to z , there would also be an edge from x to z .

Properties

Theorem. Suppose R is a relation on set A . R is reflexive iff $i_A \subseteq R$, where i_A is the identity relation on A .

Proof. (\rightarrow) Suppose R is reflexive, let (a, b) be an arbitrary element of i_A . Then by the definition of i_A , $(a, b) \in \{(x, y) \in A \times A | x = y\}$, so $a = b \in A$. Since R is reflexive, meaning $\forall x \in A((x, x) \in R)$, $(a, b) = (a, a) \in R$. Since (a, b) is arbitrary, $i_A \subseteq R$.

(\leftarrow) Suppose $i_A \subseteq R$. Let x be an arbitrary element of A . Then $(x, x) \in i_A$, and since $i_A \subseteq R$, $(x, x) \in R$. Since x was an arbitrary element of A , $\forall x \in A((x, x) \in R)$, meaning R is reflexive. \square

Theorem. Suppose R is a relation on set A . R is symmetric iff $R = R^{-1}$.

Proof. (\rightarrow) Suppose R is symmetric. Let (x, y) be an arbitrary element of R . Then xRy , so since R is symmetric, yRx . Thus, $(y, x) \in R$, so by the definition of R^{-1} , $(x, y) \in R^{-1}$. Since (x, y) was arbitrary, it follows that $R \subseteq R^{-1}$.

Now suppose $(x, y) \in R^{-1}$. Then $(y, x) \in R$, so since R is symmetric, $(x, y) \in R$. Thus $R^{-1} \subseteq R$, so $R = R^{-1}$.

(\leftarrow) Suppose $R = R^{-1}$, and let x and y be arbitrary elements of A . Suppose xRy . Then $(x, y) \in R$, so since $R = R^{-1}$, $(x, y) \in R^{-1}$. By the definition of R^{-1} this means $(y, x) \in R$, so yRx . Thus $\forall x \in A \forall y \in A(xRy \rightarrow yRx)$, so R is symmetric. \square

(next page)

Theorem. Suppose R is a relation on set A . R is transitive iff $R \circ R \subseteq R$.

Proof. (\rightarrow) Suppose R is transitive. Now let (a, b) be an arbitrary element of $R \circ R$. By the definition of the composition, we can declare some $c \in A$ such that $(a, c) \in R$ and $(c, b) \in R$. Since R is transitive, $(a, b) \in R$. Since (a, b) was arbitrary, $R \circ R \subseteq R$.

(\leftarrow) Suppose $R \circ R \subseteq R$. Let x, y, z be arbitrary elements of A . Suppose $(xRy \wedge yRz)$, then by the definition of the composition $(x, z) \in R$. Since x, y, z were arbitrary, $\forall x \in A \forall y \in A \forall z \in A ((xRy \wedge yRz) \rightarrow xRz)$, meaning R is transitive. \square

To summarise

Theorem. Suppose R is a relation on set A .

1. R is reflexive iff $i_A \subseteq R$, where i_A is the identity relation on A
2. R is symmetric iff $R = R^{-1}$
3. R is transitive iff $R \circ R \subseteq R$

3.3 Ordering relations

Definition. Suppose R is a relation on set A . Then R is said to be *antisymmetric* if $\forall x \in A \forall y \in A ((xRy \wedge yRx) \rightarrow x = y)$.

Intuition and examples

For a first example, consider the relation $L = \{(x, y) \in \mathbb{R} \times \mathbb{R} | x \leq y\}$. This relation is clearly reflexive and transitive, but not symmetric. Notice further that it fails to be symmetric in a rather extreme way because there are many pairs (x, y) such that xLy is true but yLx is false. In fact, the only way xLy and yLx can both be true is if $x \leq y$ and $y \leq x$, and thus $x = y$. We therefore say that L is *antisymmetric*.

For another example, let $A = \{1, 2\}$, $B = \mathcal{P}(A)$, and $S = \{(x, y) \in B \times B | x \subseteq y\}$. If x and y are elements of B , then xSy means $x \subseteq y$. S is reflexive and transitive, but not symmetric. In fact, S is also antisymmetric, because for any sets x and y , if $x \subseteq y$ and $y \subseteq x$ then $x = y$.

See that both of these relations specifies an *order* x and y come in (in the sense that if (x, y) is present in the relation, then (y, x) will not be present unless $y = x$). This motivates the next definition.

Definition. Suppose R is a relation on set A . Then R is called a *partial order on A* (or just a *partial order* if A is clear from context) if it is reflexive, transitive, and antisymmetric. It is called a *total order on A* (or just a *total order*) if it is a partial order, and in addition has the following property:

$$\forall x \in A \forall y \in A (xRy \vee yRx)$$

Intuition

Both L and S (the two examples above) are partial orders. S is not a total order, because it is not true that $\forall x \in B \forall y \in B (x \subseteq y \vee y \subseteq x)$; although we can think of the relation S as specifying an order between elements, it does not give us a way of comparing *every* pair of elements of B —for some pairs (such as $\{1\}$ and $\{2\}$), S doesn't pick out either one as being ‘at least as large’ as the other—this is the sense in which the ordering is *partial*.

On the other hand, L is a total order, because if x and y are any two real numbers, then either $x \leq y$ or $y \leq x$. L gives us a way of comparing *any* two real numbers.

Example

Consider the relation $G = \{(x, y) \in \mathbb{R} \times \mathbb{R} | x \geq y\}$. One should be able to check that G is a total order. Notice that in this case the order goes in the other way—the definition of partial order, though motivated by thinking about orderings that go in one direction, actually applies to orderings in either direction.

3.3.1 Smallest and minimal element

Definition. Suppose R is a partial order on a set A , $B \subseteq A$, and $b \in B$. Then b is called an R -smallest element of B (or just a *smallest* element if R is clear from context) if $\forall x \in B(bRx)$. It is called the R -minimal element (or just a *minimal* element) if $\neg\exists x \in B(xRb \wedge x \neq b)$.

Example

Let A be the set of words in english, and let $R = \{(x, y) \in A \times A \mid \text{all the letters in the word } x \text{ appear, consecutively, and in the right order, in the word } y\}$. For example, (can, cannot), (tar, start), and (ball, ball) are all elements of R , but (can, anchor) and (can, carnival) are not.

One can check that R is reflexive, transitive, and antisymmetric, so R is a partial order. Now consider the set $B = \{\text{me, men, tame, mental}\} \subseteq A$. If we think of xRy as meaning that y is in some sense at least as large as x , then we could say that the word *me* is the *smallest* element of B , in the sense that a relation exists between all other elements and it, and in each relation it is deemed to be ‘smaller’.

Now consider the set $C = \{\text{a, me, men, tame, mental}\} \subseteq A$. Each of the words *men*, *tame*, and *mental* is ‘larger’ than at least one word in the set, but neither *a* nor *me* is larger than anything else in the set; they are *minimal* elements of C —neither can be determined to be the *smallest* element of C since the relation doesn’t contain an ordered pair with both *me* and *a*, but they are ‘smaller’ than everything else that they can be compared to.

Another example

Let $S = \{(X, Y) \in \mathcal{P}(\mathbb{N}) \times \mathcal{P}(\mathbb{N}) \mid X \subseteq Y\}$, which is a partial order on the set $\mathcal{P}(\mathbb{N})$. Let $\mathcal{F} = \{X \in \mathcal{P}(\mathbb{N}) \mid 2 \in X \text{ and } 3 \in X\}$. Does \mathcal{F} have any S -smallest or S -minimal elements?

The set $\{2, 3\}$ is a smallest element of \mathcal{F} , since 2 and 3 are elements of every set in \mathcal{F} , and therefore $\forall X \in \mathcal{F}(\{2, 3\} \subseteq X)$. It is also a minimal element, since no other element of \mathcal{F} is a subset of it.

Now consider the set $\mathcal{G} = \{X \in \mathcal{P}(\mathbb{N}) \mid 2 \in X \text{ or } 3 \in X\}$.

The set \mathcal{G} has two minimal elements, $\{2\}$ and $\{3\}$. Every other set in \mathcal{G} must contain one of these two as a subset. Neither set is smallest, since neither is a subset of the other.

(next page)

Properties

Theorem. *If B has a smallest element, then this smallest element is unique. Thus we can speak of **the** smallest element of B rather than **a** smallest element.*

Proof. Suppose b is a smallest element of B , and suppose c is also a smallest element of B . Since b is a smallest element, $\forall x \in B(bRx)$, so in particular bRc . Similarly, since c is a smallest element, cRb . But now since R is a partial order, it must be antisymmetric, so from bRc and cRb we can conclude $b = c$. \square

We want to show (B has a smallest element) \rightarrow (this smallest element is unique). This translates to $\exists b \in B(\forall x \in B(bRx)) \rightarrow \forall c \in B(\forall x \in B(cRx) \rightarrow b = c)$. The proof proceeds as expected, then we use antisymmetry to complete it.

Theorem. *Suppose b is the smallest element of B . Then b is also a minimal element of B , and it is the only minimal element.*

Proof. Let x be an arbitrary element of B and suppose that xRb . Since b is the smallest element of B , so we must have bRx , and now by antisymmetry it follows that $x = b$. Thus there can be no $x \in B$ such that xRb and $x \neq b$, so b is a minimal element.

To see that it is the only one, suppose c is also a minimal element. Since b is the smallest element of B , bRc . But then since c is minimal we must have $b = c$. Thus b is the only minimal element of B . \square

Given that b is the smallest element of B , we want to show (b is a minimal element of B) \wedge (it is the only minimal element). This can be rewritten as

$$\neg\exists x \in B(xRb \wedge x \neq b) \wedge \forall c \in B(\neg\exists x \in B(xRc \wedge x \neq c) \rightarrow c = b)$$

The key here is to simplify $\neg\exists x \in B(xRb \wedge x \neq b)$:

$$\begin{aligned} \neg\exists x \in B(xRb \wedge x \neq b) &\leftrightarrow \forall x \in B \neg(xRb \wedge x \neq b) \\ &\leftrightarrow \forall x \in B(xRb \rightarrow x = b) \end{aligned}$$

and so our goal now looks like

$$\forall x \in B(xRb \rightarrow x = b) \wedge \forall c \in B(\forall x \in B(xRc \rightarrow x = c) \rightarrow c = b)$$

Both goals are now fairly straightforward, the first goal can be completed using antisymmetry.

(next page)

Theorem. Suppose $B \subseteq A$. If R is a total order on A and b is a minimal element of B , then b is the smallest element of B .

Proof. Suppose R is a total order and b is a minimal element of B . Let x be an arbitrary element of B . If $x = b$, then since R is reflexive, bRx . Now suppose $x \neq b$; since R is a total order, we know that either xRb or bRx . However since b is minimal, xRb cannot be true. Thus bRx must be true. Since x was arbitrary, we can conclude that $\forall x \in B(bRx)$, so b is the smallest element of B . \square

The proof in the book wants to use a disjunctive syllogism involving the total order property, since we have $xRb \vee bRx$, to show bRx (since $xRb \vee bRx \leftrightarrow \neg xRb \rightarrow bRx$). They do this by using proof by cases $x = b$ and $x \neq b$. The first case is straightforward using reflexivity, and the second uses the disjunctive syllogism, using the minimal property to show $\neg xRb$ and combining that with the total order property to show bRx .

(I felt that it might be more straightforward to immediately use the total order property to show $xRb \vee bRx$, then go from there using proof by cases.)

To summarise

Theorem. Suppose R is a partial order on set A , and $B \subseteq A$.

1. If B has a smallest element, then this smallest element is unique. Thus we can speak of **the** smallest element of B rather than **a** smallest element.
2. Suppose b is the smallest element of B . Then b is also a minimal element of B , and it is the only minimal element.
3. If R is total order and b is a minimal element of B , then b is the smallest element of B .

(next page)

Application

When comparing subsets of some set A , mathematicians often use the partial order $S = \{(X, Y) \in \mathcal{P}(A) \times \mathcal{P}(A) | X \subseteq Y\}$, although this is not always made explicit.

In this case, if $\mathcal{F} \subseteq \mathcal{P}(A)$ and $X \in \mathcal{F}$, then X is the S -smallest element of \mathcal{F} iff $\forall Y \in \mathcal{F}(X \subseteq Y)$ —to say that an element of \mathcal{F} is the smallest element means that it is a subset of every element of \mathcal{F} . Similarly, mathematicians sometimes talk of a set being the smallest one with a certain property. Generally this means that the set has the property in question, and furthermore that it is a subset of every set that has the property.

Example

Say we want to find the smallest set of real numbers X such that $5 \in X$ and for all real numbers x and y , if $x \in X$ and $x < y$ then $y \in X$.

Another way to phrase this question would be to say that we are looking for the smallest element of the family of sets $\mathcal{F} = \{X \subseteq \mathbb{R} | 5 \in X \text{ and } \forall x \forall y ((x \in X \wedge x < y) \rightarrow y \in X)\}$. In particular since $5 \in X$ we can say that $\forall y (5 < y \rightarrow y \in X)$. See that $A = \{y \in \mathbb{R} | 5 \leq y\}$ is the smallest element of \mathcal{F} .

Maximal and largest elements

Following a similar principle, suppose R is a partial order on A , $B \subseteq A$, and $b \in B$. We say that b is the *largest* element of B if $\forall x \in B(xRb)$, and it is a *maximal* element of B if $\neg \exists x \in B(bRx \wedge b \neq x)$.

3.3.2

Appendix A

Exercises

A.1 Ch 3

A.1.1 $\exists x(P(x) \rightarrow Q(x))$ is equivalent to $\forall xP(x) \rightarrow \exists xQ(x)$

Using logical equivalences:

$$\begin{aligned}\exists x(P(x) \rightarrow Q(x)) &= \exists x[\neg(P(x) \wedge \neg Q(x))] && \text{(Definition)} \\ &= \neg\forall x[P(x) \wedge \neg Q(x)] && \text{(Quantifier negation)} \\ &= \neg[\forall xP(x) \wedge \forall x\neg Q(x)] && \text{(Distributivity over conjunction)} \\ &= \neg[\forall xP(x) \wedge \neg\exists xQ(x)] && \text{(Quantifier negation)} \\ &= \forall xP(x) \rightarrow \exists xQ(x) && \text{(Definition)}\end{aligned}$$

A.1.2 If $\exists x(P(x) \rightarrow Q(x))$, then $\forall xP(x) \rightarrow \exists xQ(x)$

Proof. Suppose $\exists x(P(x) \rightarrow Q(x))$. Then we can choose some x_0 such that $P(x_0) \rightarrow Q(x_0)$. Now suppose that $\forall xP(x)$. Then in particular, $P(x_0)$, and since $P(x_0) \rightarrow Q(x_0)$, it follows that $Q(x_0)$. Since we have found a particular value of x for which $Q(x)$ holds, we can conclude that $\exists xQ(x)$. Thus $\forall xP(x) \rightarrow \exists xQ(x)$. \square

A.1.3