# Summary of Halmos' Naive Set Theory

Robin Adams

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# Primitive Terms and Axioms

Let there be *sets*. We assume that everything is a set.

Let there be a binary relation of membership,  $\in$ . If  $x \in A$  we say that x belongs to A, x is an element of A, or x is contained in A. If this does not hold we write  $x \notin A$ .

**Axiom 1.1** (Axiom of Extensionality). Two sets are equal if and only if they have the same elements.

**Axiom 1.2** (Axiom of Comprehension, Aussonderungsaxiom). To every set A and to every condition S(x) there corresponds a set B whose elements are exactly those elements x of A for which S(x) holds.

**Axiom 1.3** (Axiom of Pairing). For any two sets, there exists a set that they both belong to.

**Axiom 1.4** (Union Axiom). For every set A, there exists a set that contains all the elements that belong to at least one element of A.

**Definition 1.5** (Subset). Let A and B be sets. We say that A is a *subset* of B, or B includes A, and write  $A \subseteq B$  or  $B \supseteq A$ , iff every element of A is an element of B.

**Axiom 1.6** (Power Set Axiom). For any set A, there exists a set that contains all the subsets of A.

**Axiom 1.7** (Axiom of Infinity). There exists a set I such that:

- I has an element that has no elements
- for all  $x \in I$ , there exists  $y \in I$  such that the elements of y are exactly x and the elements of x.

#### The Subset Relation

**Theorem 2.1.** For any set A, we have  $A \subseteq A$ .

PROOF: Every element of A is an element of A.  $\square$ 

**Theorem 2.2.** For any sets A, B and C, if  $A \subseteq B$  and  $B \subseteq C$  then  $A \subseteq C$ .

PROOF: If every element of A is an element of B, and every element of B is an element of C, then every element of A is an element of C.  $\Box$ 

**Theorem 2.3.** For any sets A and B, if  $A \subseteq B$  and  $B \subseteq A$  then A = B.

PROOF: If every element of A is an element of B, and every element of B is an element of A, then A and B have the same elements, and therefore are equal by the Axiom of Extensionality.  $\square$ 

**Definition 2.4** (Proper Subset). Let A and B be sets. We say that A is a proper subset of B, or B properly includes A, and write  $A \subseteq B$  or  $B \supseteq A$ , iff  $A \subseteq B$  and  $A \neq B$ .

# Comprehension Notation

**Definition 3.1.** Given a set A and a condition S(x), we write  $\{x \in A : S(x)\}$  for the set whose elements are exactly those elements x of A for which S(x) holds.

PROOF: This exists by the Axiom of Comprehension and is unique by the Axiom of Extensionality.  $\Box$ 

**Theorem 3.2.** There is no set that contains every set.

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Proof:
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⟨1⟩1. Let: A be a set.

PROVE: There exists a set B such that B \notin A.

⟨1⟩2. Let: B = \{x \in A : x \notin x\}

⟨1⟩3. If B \in A then we have B \in B if and only if B \notin B.

⟨1⟩4. B \notin A
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# **Unordered Pairs**

| <b>Theorem 4.1.</b> There exists a set with no elements.   |
|--|
| PROOF: Immediate from the Axiom of Infinity. $\Box$  |
| <b>Definition 4.2</b> (Empty Set). The <i>empty set</i> $\varnothing$ is the set with no elements.   |
| <b>Theorem 4.3.</b> For any set A we have $\emptyset \subset A$ .  |
| Proof: Vacuous.  |
| <b>Definition 4.4</b> ((Unordered) Pair). For any sets $a$ and $b$ , the (unordered) pair $\{a,b\}$ is the set whose elements are just $a$ and $b$ . |
| PROOF: This exists by the Axioms of Pairing and Comprehension, and is unique by the Axiom of Extensionality. $\Box$                                  |
| <b>Definition 4.5</b> (Singleton). For any set $a$ , the <i>singleton</i> $\{a\}$ is defined to be $\{a, a\}$ .                                      |

#### Unions

**Definition 5.1** (Union). For any set C, the *union* of C,  $\bigcup C$ , is the set whose elements are the elements of the elements of C.

We write  $\bigcup_{X \in \mathcal{A}} t[X]$  for  $\bigcup \{t[X] \mid X \in \mathcal{A}\}.$ 

PROOF: This exists by the Union Axiom and Comprehension Axiom, and is unique by the Axiom of Extensionality.  $\Box$ 

Proposition 5.2.

$$\bigcup \varnothing = \varnothing$$

PROOF: There is no set that is an element of an element of  $\emptyset$ .  $\square$ 

**Proposition 5.3.** For any set A, we have  $\bigcup \{A\} = A$ .

PROOF: For any x, we have x is an element of an element of  $\{A\}$  if and only if x is an element of A.  $\square$ 

**Definition 5.4.** We write  $A \cup B$  for  $\bigcup \{A, B\}$ .

**Proposition 5.5.** For any set A, we have  $A \cup \emptyset = A$ .

PROOF:  $x \in A \cup \emptyset$  iff  $x \in A$  or  $x \in \emptyset$ , iff  $x \in A$ .  $\square$ 

**Proposition 5.6** (Idempotence). For any set A, we have  $A \cup A = A$ .

PROOF:  $x \in A$  or  $x \in A$  is equivalent to  $x \in A$ .  $\square$ 

**Proposition 5.7.** For any sets A and B, we have  $A \subseteq B$  if and only if  $A \cup B = B$ .

PROOF: For any x, the statement "if  $x \in A$  then  $x \in B$ " is equivalent to " $x \in A$  or  $x \in B$  if and only if  $x \in B$ ".  $\square$ 

**Proposition 5.8.** For any sets a and b, we have  $\{a\} \cup \{b\} = \{a, b\}$ .

Proof: Immediate from definitions.  $\square$ 

#### Intersections

**Definition 6.1** (Intersection). For any sets A and B, the *intersection*  $A \cap B$  is defined to be  $\{x \in A : x \in B\}$ .

**Proposition 6.2.** For any set A, we have  $A \cap \emptyset = \emptyset$ .

PROOF: There is no x such that  $x \in A$  and  $x \in \emptyset$ .  $\square$ 

**Proposition 6.3.** For any set A, we have

$$A \cap A = A$$
.

PROOF: We have  $x \in A$  and  $x \in A$  if and only if  $x \in A$ .  $\square$ 

**Proposition 6.4.** For any sets A and B, we have  $A \subseteq B$  if and only if  $A \cap B = A$ .

PROOF: For any x, the statement "if  $x \in A$  then  $x \in B$ " is equivalent to " $x \in A$  and  $x \in B$  if and only if  $x \in A$ ".  $\square$ 

**Proposition 6.5.** For any sets A, B and C, we have  $C \subseteq A$  if and only if  $(A \cap B) \cup C = A \cap (B \cup C)$ .

PROOF: The statement "if  $x \in C$  then  $x \in A$ " is equivalent to the statement " $((x \in A \land x \in B) \lor x \in C) \Leftrightarrow (x \in A \land (x \in B \lor x \in C))$ ".  $\square$ 

**Definition 6.6** (Disjoint). Two sets A and B are disjoint if and only if  $A \cap B = \emptyset$ .

**Definition 6.7** (Pairwise Disjoint). Let A be a set. We say the elements of A are *pairwise disjoint* if and only if, for all  $x, y \in A$ , if  $x \cap y \neq \emptyset$  then x = y.

**Definition 6.8** (Intersection). For any nonempty set  $\mathcal{C}$ , the *intersection* of  $\mathcal{C}$ ,  $\bigcap \mathcal{C}$ , is the set that contains exactly those sets that belong to every element of  $\mathcal{C}$ 

We write  $\bigcap_{X \in \mathcal{A}} t[X]$  for  $\bigcap \{t[X] \mid X \in \mathcal{A}\}.$ 

#### Proof:

- $\langle 1 \rangle 1$ . Let:  $\mathcal{C}$  be a nonempty set.
- $\langle 1 \rangle 2.$  There exists a set I whose elements are exactly the sets that belong to every element of  $\mathcal{C}.$

PROOF: Pick  $A \in \mathcal{C}$ , and take  $I = \{x \in A : \forall X \in \mathcal{C}.x \in X\}$ .

 $\langle 1 \rangle 3$ . For any sets I, J, if the elements of I and J are exactly the sets that belong to every element of C then I = J.

PROOF: Axiom of Extensionality.

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# **Unordered Triples**

**Definition 7.1** ((Unordered) Triple). Given sets  $a_1, \ldots, a_n$ , define the (unordered) n-tuple  $\{a_1, \ldots, a_n\}$  to be

$$\{a_1,\ldots,a_n\} := \{a_1\} \cup \cdots \cup \{a_n\}$$
.

## Relative Complements

**Definition 8.1** (Relative Complement). For any sets A and B, the difference or relative complement A-B is defined to be

$$A - B := \{x \in A : x \notin B\} .$$

**Proposition 8.2.** For any sets A and E, we have  $A \subseteq E$  if and only if

$$E - (E - A) = A$$

Proof:

 $\langle 1 \rangle 1$ . Let: A and E be sets.

 $\langle 1 \rangle 2$ . If  $A \subseteq E$  then E - (E - A) = A

 $\langle 2 \rangle 1$ . Assume:  $A \subseteq E$ 

 $\langle 2 \rangle 2$ .  $E - (E - A) \subseteq A$ 

PROOF: If  $x \in E$  and  $x \notin E - A$  then  $x \in A$ .

 $\langle 2 \rangle 3$ .  $A \subseteq E - (E - A)$ 

PROOF: If  $x \in A$  then  $x \in E$  and  $x \notin E - A$ .

 $\langle 1 \rangle 3$ . If E - (E - A) = A then  $A \subseteq E$ .

PROOF: Since  $E - (E - A) \subseteq E$ .

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**Proposition 8.3.** For any set E we have

$$E - \emptyset = E$$

PROOF:  $x \in E$  if and only if  $x \in E$  and  $x \notin \emptyset$ .  $\square$ 

**Proposition 8.4.** For any set E we have

$$E - E = \emptyset$$
.

PROOF: There is no x such that  $x \in E$  and  $x \notin E$ .  $\square$ 

**Proposition 8.5.** For any sets A and E, we have

$$A \cap (E - A) = \emptyset$$
.

PROOF: There is no x such that  $x \in A$  and  $x \in E - A$ .  $\square$ 

**Proposition 8.6.** Let A and E be sets. Then  $A \subseteq E$  if and only if

$$A \cup (E - A) = E$$
.

Proof:

- $\langle 1 \rangle 1$ . Let: A and E be sets.
- $\langle 1 \rangle 2$ . If  $A \subseteq E$  then  $A \cup (E A) = E$ .
  - $\langle 2 \rangle 1$ . Assume:  $A \subseteq E$
  - $\langle 2 \rangle 2$ .  $A \cup (E A) \subseteq E$

PROOF: If  $x \in A$  or  $x \in E - A$  then  $x \in E$ .

 $\langle 2 \rangle 3. \ E \subseteq A \cup (E - A)$ 

PROOF: If  $x \in E$  then either  $x \in A$  or  $x \notin A$ . In the latter case,  $x \in E - A$ .

 $\langle 1 \rangle 3$ . If  $A \cup (E - A) = E$  then  $A \subseteq E$ 

PROOF: Since  $A \subseteq A \cup (E - A)$ .

**Proposition 8.7.** Let A, B and E be sets. Then:

- 1. If  $A \subseteq B$  then  $E B \subseteq E A$ .
- 2. If  $A \subseteq E$  and  $E B \subseteq E A$  then  $A \subseteq B$ .

Proof:

- $\langle 1 \rangle 1$ . Let: A, B and E be sets.
- $\langle 1 \rangle 2$ . If  $A \subseteq B$  then  $E B \subseteq E A$ .

PROOF: If  $A \subseteq B$ ,  $x \in E$  and  $x \notin B$ , then we have  $x \in E$  and  $x \notin A$ .

- $\langle 1 \rangle 3$ . If  $A \subseteq E$  and  $E B \subseteq E A$  then  $A \subseteq B$ .
  - $\langle 2 \rangle 1$ . Assume:  $A \subseteq E$
  - $\langle 2 \rangle 2$ . Assume:  $E B \subseteq E A$
  - $\langle 2 \rangle 3$ . Let:  $x \in A$
  - $\langle 2 \rangle 4. \ x \in E$
  - $\langle 2 \rangle$ 5.  $x \notin E A$
  - $\langle 2 \rangle 6. \ x \notin E B$
  - $\langle 2 \rangle 7. \ x \in B$

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**Example 8.8.** We cannot remove the hypothesis  $A \subseteq E$  in item 2 above. Let  $E = \emptyset$ ,  $A = \{\emptyset\}$  and  $B = \emptyset$ . Then  $E - B = E - A = \emptyset$  but  $A \nsubseteq B$ .

**Proposition 8.9** (De Morgan's Law). For any sets A, B and E, we have  $E - (A \cup B) = (E - A) \cap (E - B)$ .

PROOF:  $(x \in E \land \neg (x \in A \lor x \in B)) \Leftrightarrow (x \in E \land x \notin A \land x \in E \land x \notin B)$ .  $\square$ 

**Proposition 8.10** (De Morgan's Law). For any sets A, B and E, we have  $E - (A \cap B) = (E - A) \cup (E - B)$ .

PROOF:  $(x \in E \lor \neg (x \in A \land x \in B)) \Leftrightarrow (x \in E \land x \notin A) \lor (x \in E \land x \notin B)$ .  $\square$ 

**Proposition 8.11.** For any sets A, B and E, if  $A \subseteq E$  then

$$A - B = A \cap (E - B) .$$

PROOF: If  $A \subseteq E$  then we have  $(x \in A \land x \notin B) \Leftrightarrow (x \in A \land x \in E \land x \notin B)$ .  $\square$ 

**Proposition 8.12.** For any sets A and B, we have  $A \subseteq B$  if and only if  $A - B = \emptyset$ .

PROOF: Both are equivalent to the statement that there is no x such that  $x \in A$  and  $x \notin B$ .  $\square$ 

**Proposition 8.13.** For any sets A and B, we have

$$A - (A - B) = A \cap B .$$

PROOF:  $(x \in A \land \neg (x \in A \land x \notin B)) \Leftrightarrow x \in A \land x \in B$ .  $\square$ 

Proposition 8.14. For any sets A, B and C, we have

$$A \cap (B - C) = (A \cap B) - (A \cap C) .$$

PROOF:  $(x \in A \land x \in B \land x \notin C) \Leftrightarrow (x \in A \land x \in B \land \neg (x \in A \land x \in C))$ .

**Proposition 8.15.** For any sets A, B, C and E, if  $(A \cap B) - C \subseteq E$  then we have

$$A \cap B \subseteq (A \cap C) \cup (B \cap (E - C))$$
.

Proof:

 $\langle 1 \rangle 1$ . Let:  $x \in A \cap B$ 

PROVE:  $x \in (A \cap C) \cup (B \cap (E - C))$ 

 $\langle 1 \rangle 2$ . Case:  $x \in C$ 

PROOF: Then  $x \in A \cap C$ .

 $\langle 1 \rangle 3$ . Case:  $x \notin C$ 

PROOF: Then  $x \in E$  and so  $x \in B \cap (E - C)$ .

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**Proposition 8.16.** For any sets A, B, C and E, we have

$$(A \cup C) \cap (B \cup (E - C)) \subseteq A \cup B$$
.

PROOF: The statement  $(x \in A \lor x \in C) \land (x \in B \lor (x \in E \land x \notin C))$  implies  $x \in A \lor x \in B$ .  $\square$ 

**Proposition 8.17** (De Morgan's Law). Let E be a set and C a nonempty set. Then

$$E - \bigcup \mathcal{C} = \bigcap_{X \in \mathcal{C}} (E - X) .$$

Proof: Easy.

**Proposition 8.18** (De Morgan's Law). Let E be a set and  $\mathcal C$  a nonempty set. Then

$$E - \bigcap \mathcal{C} = \bigcup_{X \in \mathcal{C}} (E - X) .$$

Proof: Easy.  $\square$ 

# Symmetric Difference

**Definition 9.1** (Symmetric Difference). For any sets A and B, the *symmetric difference* A+B is defined to be

$$A+B:=(A-B)\cup(B-A).$$

**Proposition 9.2.** For any sets A and B, we have

$$A + B = B + A$$

PROOF: From the commutativity of union.  $\Box$ 

**Proposition 9.3.** For any sets A, B and C, we have

$$A + (B + C) = (A + B) + C$$
.

PROOF: Each is the set of all x that belong to either exactly one or all three of  $A,\,B$  and C.  $\Box$ 

**Proposition 9.4.** For any set A, we have

$$A + \emptyset = A$$
.

Proof:

$$A + \emptyset = (A - \emptyset) \cup (\emptyset - A)$$
$$= A \cup \emptyset$$
$$= A$$

Proposition 9.5. For any set A we have

$$A + A = \emptyset$$
.

Proof:

$$A + A = (A - A) \cup (A - A)$$
$$= \emptyset \cup \emptyset$$
$$= \emptyset$$

### Power Sets

**Definition 10.1** (Power Set). For any set A, the *power set* of A,  $\mathcal{P}A$ , is the set whose elements are exactly the subsets of A.

PROOF: This exists by the Power Set Axiom and Axiom of Comprehension, and is unique by the Axiom of Extensionality.  $\Box$ 

Proposition 10.2.

$$\mathcal{P}\emptyset = \{\emptyset\}$$

PROOF: The only subset of  $\emptyset$  is  $\emptyset$ .  $\square$ 

**Proposition 10.3.** For any set a, we have

$$\mathcal{P}\{a\} = \{\emptyset, \{a\}\} .$$

PROOF: The only subsets of  $\{a\}$  are  $\emptyset$  and  $\{a\}$ .  $\square$ 

**Proposition 10.4.** For any sets a and b, we have

$$\mathcal{P}\{a,b\} = \{\emptyset, \{a\}, \{b\}, \{a,b\}\} .$$

PROOF: The only subsets of  $\{a,b\}$  are  $\emptyset$ ,  $\{a\}$ ,  $\{b\}$  and  $\{a,b\}$ .  $\square$ 

**Proposition 10.5.** For any nonempty set C we have

$$\bigcap_{X \in \mathcal{C}} \mathcal{P}X = \mathcal{P}\left(\bigcap \mathcal{C}\right) \ .$$

Proof:

$$x \in \bigcup_{X \in \mathcal{C}} \mathcal{P}X \Leftrightarrow \forall X \in \mathcal{C}.x \subseteq X$$

$$\Leftrightarrow \forall X \in \mathcal{C}.\forall y \in x.y \in X$$

$$\Leftrightarrow \forall y \in x.\forall X \in mathcalC.y \in X$$

$$\Leftrightarrow x \subseteq \bigcap \mathcal{C}$$

**Proposition 10.6.** For any set C we have

$$\bigcup_{X \in \mathcal{C}} \mathcal{P}X \subseteq \mathcal{P} \bigcup \mathcal{C} .$$

PROOF: If there exists  $X \in \mathcal{C}$  such that  $x \subseteq X$  then  $x \subseteq \bigcup \mathcal{C}$ .  $\square$ 

**Proposition 10.7.** For any set E, we have

$$\bigcap \mathcal{P}E = \varnothing \ .$$

PROOF: Since  $\emptyset \in \mathcal{P}E$ .  $\square$ 

**Proposition 10.8.** For any sets E and F, if  $E \subseteq F$  then  $\mathcal{P}E \subseteq \mathcal{P}F$ .

PROOF: If  $E \subseteq F$  and  $X \subseteq E$  then  $X \subseteq F$ .  $\square$ 

#### **Ordered Pairs**

**Definition 11.1** (Ordered Pair). For any sets a and b, the ordered pair (a,b) is defined by

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

**Proposition 11.2.** For any sets a, b, x and y, if (a,b) = (x,y) then a = x and b = y.

Proof:

 $\langle 1 \rangle 1$ . Let: a, b, x and y be sets.

 $\langle 1 \rangle 2$ . Assume: (a,b) = (x,y)

 $\langle 1 \rangle 3. \ a = x$ 

PROOF:  $\{a\} = \bigcap (a, b) = \bigcap (x, y) = \{x\}.$ 

 $\langle 1 \rangle 4. \ \{a,b\} = \{x,y\}$ 

 $\langle 1 \rangle$ 5. Case: a = b

 $\langle 2 \rangle 1. \ x = y$ 

PROOF: Since  $\{x, y\} = \{a, b\}$  is a singleton.

 $\langle 2 \rangle 2$ . b = y

PROOF: b = a = x = y

 $\langle 1 \rangle 6$ . Case:  $a \neq b$ 

 $\langle 2 \rangle 1. \ x \neq y$ 

PROOF: Since  $\{x, y\} = \{a, b\}$  is not a singleton.

 $\langle 2 \rangle 2$ . b = y

PROOF:  $\{b\} = \{a, b\} - \{a\} = \{x, y\} - \{x\} = \{y\}.$ 

**Definition 11.3** (Cartesian Product). For any sets A and B, the Cartesian product  $A \times B$  is

$$A \times B := \{ p \in \mathcal{PP}(A \cup B) : \exists a \in A. \exists b \in B. p = (a, b) \}$$
.

**Proposition 11.4.** For any sets A, B and X, we have

$$(A - B) \times X = (A \times X) - (B \times X) .$$

| Proof: Easy.  |
|---|
| <b>Proposition 11.5.</b> For any sets A and B, we have $A \times B = \emptyset$ if and only if $A = \emptyset$ or $B = \emptyset$ .   |
| Proof: Easy. $\square$  |
| <b>Proposition 11.6.</b> For any sets $A$ , $B$ , $X$ and $Y$ , if $A \subseteq X$ and $B \subseteq Y$ then $A \times B \subseteq X \times Y$ . The converse holds assuming $A \neq \emptyset$ and $B \neq \emptyset$ . |
| Proof: Easy.  |

#### Relations

**Definition 12.1** (Relation). A *relation* is a set of ordered pairs.

If R is a relation, we write xRy for  $(x,y) \in R$ .

Given sets X and Y, a relation between X and Y is a subset of  $X \times Y$ .

Given a set X, a relation on X is a relation between X and X.

**Definition 12.2** (Domain). The *domain* of a relation R is the set

$$dom R := \{x \in \bigcup \mid R : \exists y . (x, y) \in R\} .$$

**Definition 12.3** (Range). The range of a relation R is the set

$$\operatorname{ran} R := \{ y \in \bigcup \bigcup R : \exists x. (x,y) \in R \} \ .$$

**Definition 12.4** (Reflexive). Let R be a relation on X. Then R is *reflexive* iff, for all  $x \in X$ , we have xRx.

**Definition 12.5** (Symmetric). Let R be a relation on X. Then R is *symmetric* iff, whenever xRy, then yRx.

**Definition 12.6** (Transitive). Let R be a relation on X. Then R is transitive iff, whenever xRy and yRz, then xRz.

**Definition 12.7** (Equivalence Relation). Let R be a relation on X. Then R is an *equivalence relation* iff it is reflexive, symmetric and transitive.

**Definition 12.8** (Partition). Let X be a set. A partition of X is a pairwise disjoint set of nonempty subsets of X whose union is X.

**Definition 12.9** (Equivalence Class). Let R be an equivalence relation on X. Let  $x \in X$ . The *equivalence class* of x with respect to R is

$$x/R := \{ y \in X : xRy \} .$$

We write X/R for the set of all equivalence classes with respect to R.

**Definition 12.10** (Induced). Let P be a partition of X. The relation *induced* by P is X/P where x(X/P)y iff there exists  $X \in P$  such that  $x \in X$  and  $y \in X$ .

**Theorem 12.11.** Let R be an equivalence relation on X. Then X/R is a partition of X that induces the relation R.

Proof: Easy.

**Theorem 12.12.** Let P be a partition of X. Then X/P is an equivalence relation on X, and P = X/(X/P).

Proof: Easy.  $\square$ 

**Definition 12.13** (Composition). Let R be a relation between X and Y, and S a relation between Y and Z. The *composite* or *relative product*  $S \circ R = SR$  is the relation between X and Z defined by

$$x(S \circ R)z \Leftrightarrow \exists y \in Y(xRy \land ySz)$$
.

**Proposition 12.14.** Let R be a relation between X and Y, S a relation between Y and Z, and T a relation between Z and W. Then

$$T(SR) = (TS)R$$
.

Proof: Easy.

**Example 12.15.** Composition of relations is not commutative in general. Let  $X = \{a, b\}$  where  $a \neq b$ . Let  $R = \{(a, a), (b, a)\}$  and  $S = \{(a, b), (b, b)\}$ . Then SR = S but  $RS = R \neq S$ .

**Proposition 12.16.** A relation R is transitive if and only if  $RR \subseteq R$ .

Proof: Easy.  $\square$ 

**Definition 12.17** (Inverse). Let R be a relation between X and Y. The *inverse* or *converse*  $R^{-1}$  is the relation between Y and X defined by

$$yR^{-1}x \Leftrightarrow xRy$$
.

**Proposition 12.18.** For any relation R, we have

$$dom R^{-1} = ran R .$$

Proof: Easy.  $\square$ 

**Proposition 12.19.** For any relation R, we have

$$ran R^{-1} = dom R .$$

Proof: Easy.

**Proposition 12.20.** Let R be a relation between X and Y, and S a relation between Y and Z. Then

$$(SR)^{-1} = R^{-1}S^{-1}$$
.

Proof: Easy.  $\square$ 

**Proposition 12.21.** A relation R is symmetric if and only if  $R \subseteq R^{-1}$ .

Proof: Easy.  $\square$ 

**Definition 12.22** (Identity Relation). For any set X, the *identity relation*  $I_X$  on X is

$$I_X = \{(x, x) : x \in X\}$$
.

**Proposition 12.23.** Let R be a relation between X and Y. Then

$$I_Y R = RI_X = R .$$

Proof: Easy.  $\square$ 

**Proposition 12.24.** A relation R on a set X is reflexive if and only if  $I_X \subseteq R$ .

Proof: Easy.  $\square$ 

#### **Functions**

**Definition 13.1** (Function). Let X and Y be sets. A function, map, mapping, transformation or operator f from X to Y,  $f: X \to Y$ , is a relation f between X and Y such that, for all  $x \in X$ , there exists a unique  $f(x) \in Y$ , called the value of f at the argument x, such that  $(x, f(x)) \in f$ .

**Definition 13.2** (Onto). Let  $f: X \to Y$ . We say f maps X onto Y iff ran f = Y.

**Definition 13.3** (Image). Let  $f: X \to Y$  and  $A \subseteq X$ . The *image* of A under f is

$$f(A) := \{ f(x) : x \in A \}$$
.

**Definition 13.4** (Inclusion Map). Let Y be a set and  $X \subseteq Y$ . Then the inclusion map  $i: X \hookrightarrow Y$  is the function defined by i(x) = x for all  $x \in X$ .

**Proposition 13.5.** For any set X, the identity relation  $I_X$  is a function  $X \to X$ .

Proof: Easy.  $\square$ 

**Definition 13.6** (Restriction). Let  $f: Y \to Z$  and  $X \subseteq Y$ . The restriction of f to X is the function  $f \upharpoonright X : X \to Z$  defined by

$$(f \upharpoonright X)(x) = f(x) \qquad (x \in X)$$
.

Given sets X, Y and Z with  $X \subseteq Y$ , if  $f: X \to Z$  and  $g: Y \to Z$ , we say g is an extension of f to Y iff  $f = g \upharpoonright X$ .

**Definition 13.7** (Projection). Given sets X and Y, the *projection* maps  $\pi_1: X \times Y \to X$  and  $\pi_2: X \times Y \to Y$  are defined by

$$\pi_1(x,y) = x, \qquad \pi_2(x,y) = y \qquad (x \in X, y \in Y) .$$

**Definition 13.8** (Canonical Map). Let X be a set and R an equivalence relation on X. The *canonical map*  $\pi: X \to X/R$  is the map defined by  $\pi(x) = x/R$ .

**Definition 13.9** (One-to-One). A function  $f: X \to Y$  is one-to-one, or a one-to-one correspondence, iff, for all  $x, y \in X$ , if f(x) = f(y) then x = y.

**Proposition 13.10.** Let  $f: X \to Y$ . Then the following are equivalent:

- 1. f is one-to-one.
- 2. For all  $A, B \subseteq X$ , we have  $f(A \cap B) = f(A) \cap f(B)$ .
- 3. For all  $A \subseteq X$ , we have  $f(X A) \subseteq Y f(A)$ .

Proof: Easy.  $\square$ 

**Proposition 13.11.** Let  $f: X \to Y$ . Then f maps X onto Y if and only if, for all  $A \subseteq X$ , we have  $Y - f(A) \subseteq f(X - A)$ .

Proof: Easy.  $\square$ 

### **Families**

**Definition 14.1** (Family). Let I and X be sets. A family of elements of X indexed by I is a function  $a: I \to X$ . We write  $a_i$  for a(i), and  $\{a_i\}_{i \in I}$  for a.

**Proposition 14.2** (Generalized Associative Law for Unions). Let  $\{I_j\}_{j\in J}$  be a family of sets. Let  $K = \bigcup_{j\in J} I_j$ . Let  $\{A_k\}_{k\in K}$  be a family of sets indexed by K. Then

$$\bigcup_{k \in K} A_k = \bigcup_{j \in J} \bigcup_{i \in I_j} A_i .$$

Proof: Easy.

**Proposition 14.3** (Generalized Commutative Law for Unions). Let  $\{I_j\}_{j\in J}$  be a family of sets. Let  $f: J \to J$  be a one-to-one correspondence from J onto J. Then

$$\bigcup_{j\in J} I_j = \bigcup_{j\in J} I_{f(j)} .$$

Proof: Easy.  $\square$ 

**Proposition 14.4** (Generalized Associative Law for Intersections). Let  $\{I_j\}_{j\in J}$  be a nonempty family of nonempty sets. Let  $K = \bigcup_{j\in J} I_j$ . Let  $\{A_k\}_{k\in K}$  be a family of sets indexed by K. Then

$$\bigcap_{k \in K} A_k = \bigcap_{j \in J} \bigcap_{i \in I_j} A_i .$$

Proof: Easy.  $\square$ 

**Proposition 14.5** (Generalized Commutative Law for Intersections). Let  $\{I_j\}_{j\in J}$  be a nonempty family of sets. Let  $f: J \to J$  be a one-to-one correspondence from J onto J. Then

$$\bigcap_{j \in J} I_j = \bigcap_{j \in J} I_{f(j)} .$$

Proof: Easy.  $\square$ 

**Proposition 14.6.** Let B be a set and  $\{A_i\}_{i\in I}$  a family of sets. Then

$$B \cap \bigcup_{i \in I} A_i = \bigcup_{i \in I} (B \cap A_i)$$

Proof: Easy.  $\square$ 

**Proposition 14.7.** Let B be a set and  $\{A_i\}_{i\in I}$  a nonempty family of sets. Then

$$B \cup \bigcap_{i \in I} A_i = \bigcap_{i \in I} (B \cup A_i)$$

Proof: Easy.

**Definition 14.8** (Cartesian Product of a Family of Sets). Let  $\{A_i\}_{i\in I}$  be a family of sets. The *Cartesian product*  $\times_{i\in I} A_i$  is the set of all families  $\{a_i\}_{i\in I}$  such that  $\forall i\in I.a_i\in A_i$ .

We write  $A^I$  for  $\times_{i \in I} A$ .

**Definition 14.9** (Projection). Let  $\{A_i\}_{i\in I}$  be a family of sets and  $i\in I$ . The projection function  $\pi_i: \times_{i\in I} A_i \to A_i$  is defined by  $\pi_i(a) = a_i$ .

**Proposition 14.10.** Let  $\{A_i\}_{i\in I}$  and  $\{B_j\}_{j\in J}$  be families of sets. Then

$$\left(\bigcup_{i \in I} A_i\right) \times \left(\bigcup_{i \in I} B_i\right) = \bigcup_{i \in I} \bigcup_{j \in I} (A_i \times B_j) .$$

Proof: Easy.

**Proposition 14.11.** Let  $\{A_i\}_{i\in I}$  and  $\{B_j\}_{j\in J}$  be nonempty families of sets. Then

$$\left(\bigcap_{i \in I} A_i\right) \times \left(\bigcap_{i \in I} B_i\right) = \bigcap_{i \in I} \bigcap_{i \in I} (A_i \times B_i) .$$

Proof: Easy.  $\square$ 

**Proposition 14.12.** Let  $f: X \to Y$ . Let  $\{A_i\}_{i \in I}$  be a family of subsets of X. Then

$$f\left(\bigcup_{i\in I}A_i\right) = \bigcup_{i\in I}f(A_i) .$$

Proof: Easy.

**Example 14.13.** It is not true in general that, if  $f: X \to Y$  and  $\{A_i\}_{i \in I}$  is a nonempty family of subsets of X, then  $f(\bigcap_{i \in I} A_i) = \bigcap_{i \in I} f(A_i)$ .

Take  $X = \{a, b\}$  and  $Y = \{c\}$  where  $a \neq b$ . Take  $I = \{i, j\}$  with  $i \neq j$ . Let  $A_i = \{a\}$  and  $A_j = \{b\}$ . Let f be the unique function  $X \to Y$ . Then  $f(\bigcap_{i \in I} A_i) = f(\emptyset) = \emptyset$  but  $\bigcap_{i \in I} f(A_i) = \{c\}$ .

# **Inverses and Composites**

**Definition 15.1** (Inverse). Given a function  $f: X \to Y$ , the *inverse* of f is the function  $f^{-1}: \mathcal{P}Y \to \mathcal{P}X$  defined by

$$f^{-1}(B) = \{x \in X : f(x) \in B\}$$
.

We call  $f^{-1}(B)$  the inverse image of B under f.

**Proposition 15.2.** Let  $f: X \to Y$ . Then f maps X onto Y if and only if the inverse image of any nonempty subset of Y is nonempty.

Proof: Easy.

**Proposition 15.3.** Let  $f: X \to Y$ . Then f is one-to-one if and only if the inverse image of any singleton subset of Y is a singleton.

Proof: Easy.

**Proposition 15.4.** Let  $f: X \to Y$ . Let  $B \subseteq Y$ . Then

$$f(f^{-1}(B)) \subseteq B$$
.

Proof: Easy.

**Proposition 15.5.** Let  $f: X \to Y$ . Let  $A \subseteq X$ . Then

$$A \subseteq f^{-1}(f(A))$$
.

Equality holds if f is one-to-one.

Proof: Easy.

**Proposition 15.6.** Let  $f: X \to Y$ . Let  $\{B_i\}_{i \in I}$  be a family of subsets of Y. Then

$$f^{-1}\left(\bigcup_{i\in I}B_i\right)=\bigcup_{i\in I}f^{-1}(B_i)$$
.

Proof: Easy.  $\square$ 

**Proposition 15.7.** Let  $f: X \to Y$ . Let  $\{B_i\}_{i \in I}$  be a nonempty family of subsets of Y. Then

$$f^{-1}\left(\bigcap_{i\in I} B_i\right) = \bigcap_{i\in I} f^{-1}(B_i) .$$

Proof: Easy.  $\square$ 

**Proposition 15.8.** Let  $f: X \to Y$  and  $B \subseteq Y$ . Then  $f^{-1}(Y - B) = X - f^{-1}(B)$ .

Proof: Easy.

**Proposition 15.9.** Let  $f: X \to Y$  be one-to-one. Then the inverse of f as a relation,  $f^{-1}$ , is a function  $f^{-1}: \operatorname{ran} f \to X$ , and for all  $y \in \operatorname{ran} f$ , we have  $f^{-1}(y)$  is the unique x such that f(x) = y.

Proof: Easy.  $\square$ 

**Proposition 15.10.** Let  $f: X \to Y$  and  $g: Y \to Z$ . Then  $gf: X \to Z$  and, for all  $x \in X$ , we have

$$(g \circ f)(x) = g(f(x)) .$$

Proof: Easy.

**Example 15.11.** Example 12.15 shows that function composition is not commutative in general.

**Proposition 15.12.** Let  $f: X \to Y$  and  $g: Y \to Z$ . Then

$$(gf)^{-1}=f^{-1}g^{-1}:\mathcal{P}Z\to\mathcal{P}X\ .$$

Proof: Easy.  $\square$ 

**Proposition 15.13.** Let  $f: X \to Y$  and  $g: Y \to X$ . If  $gf = I_X$  then f is one-to-one and g maps Y onto X.

Proof: Easy.  $\square$ 

#### Numbers

**Definition 16.1** (Successor). The *successor* of a set  $x, x^+$ , is defined by

$$x^+ := x \cup \{x\} .$$

**Definition 16.2.** We define

$$0 = \emptyset$$

$$1 = 0^{+}$$

$$2 = 1^{+}$$

etc.

**Definition 16.3** (Characteristic Function). Let X be a set and  $A \subseteq X$ . The characteristic function of A is the function  $\chi_A : X \to 2$  defined by

$$\chi_A(x) = \begin{cases} 1 & \text{if } x \in A \\ 0 & \text{if } x \notin A \end{cases}$$

**Theorem 16.4.** Let X be a set. The function  $\chi : \mathcal{P}X \to 2^X$  that maps a subset A of X to  $\chi_A$  is a one-to-one correspondence.

Proof: Easy.  $\square$ 

**Definition 16.5.** The set  $\omega$  of natural numbers is the set such that:

- $0 \in \omega$
- For all  $n \in \omega$  we have  $n^+ \in \omega$
- For any set X, if  $0 \in X$  and  $\forall n \in X.n^+ \in X$  then  $\omega \subseteq X$

PROOF: To show this exists, pick a set A such that  $0 \in A$  and  $\forall n \in A.n^+ \in A$  (by the Axiom of Infinity), and let  $\omega = \bigcap \{X \in \mathcal{P}A : 0 \in X \land \forall n \in X.n^+ \in X\}$ .

**Definition 16.6** (Sequence). A *finite sequence* is a family whose index set is a natural number. An infinite sequence is a family whose index set is  $\omega$ . Given a finite sequence of sets  $\{A_i\}_{i\in n^+}$ , we write  $\bigcup_{i=0}^n A_i$  for  $\bigcup_{i\in n^+} A_i$ . Given an infinite sequence of sets  $\{A_i\}_{i\in\omega}$ , we write  $\bigcup_{i=0}^{\infty} A_i$  for  $\bigcup_{i\in\omega} A_i$ . We make similar definitions for  $\bigcap$  and  $\times$ .

#### The Peano Axioms

Theorem 17.1 (Principle of Mathematical Induction). For any subset S of  $\omega$ , if  $0 \in S$  and  $\forall n \in S.n^+ \in S$ , then  $S = \omega$ .

PROOF: From the definition of  $\omega$ .  $\square$ Proposition 17.2.  $\forall n \in \omega. \forall x \in n.n \nsubseteq x$ PROOF:  $\langle 1 \rangle 1. \ \forall x \in 0.0 \nsubseteq x$ PROOF: Vacuous.  $\langle 1 \rangle 2.$  For any natural number n, if  $\forall x \in n.n \nsubseteq x$  then  $\forall x \in n^+.n^+ \nsubseteq x$ .  $\langle 2 \rangle 1.$  LET: n be a natural number.

 $\langle 2 \rangle 2$ . Assume:  $\forall x \in n.n \nsubseteq x$   $\langle 2 \rangle 3$ . Let:  $x \in n^+$   $\langle 2 \rangle 4$ . Assume: for a contradiction  $n^+ \subseteq x$   $\langle 2 \rangle 5$ .  $x \in n$  or x = n  $\langle 2 \rangle 6$ . Case:  $x \in n$ Proof: Then we have  $n \subseteq n^+ \subseteq x$  contradicting  $\langle 2 \rangle 2$ .  $\langle 2 \rangle 7$ . Case: x = nProof: Then we have  $n \in n^+ \subseteq x = n$  and  $n \subseteq n$  contradicting  $\langle 2 \rangle 2$ .

Corollary 17.2.1. For any natural number n we have  $n \notin n$ .

Corollary 17.2.2. For any natural number n we have  $n \neq n^+$ .

**Definition 17.3** (Transitive Set). A set E is a *transitive* set iff, whenever  $x \in y \in E$ , then  $x \in E$ .

Proposition 17.4. Every natural number is a transitive set.

#### Proof:

 $\langle 1 \rangle 1$ . 0 is a transitive set.

PROOF: Vacuously, if  $x \in y \in 0$  then  $x \in 0$ .

- $\langle 1 \rangle 2$ . For any natural number n, if n is a transitive set, then  $n^+$  is a transitive set.
  - $\langle 2 \rangle 1$ . Let: *n* be a natural number.
  - $\langle 2 \rangle 2$ . Assume: *n* is a transitive set.
  - $\langle 2 \rangle 3$ . Let:  $x \in y \in n^+$
  - $\langle 2 \rangle 4. \ y \in n \text{ or } y = n$
  - $\langle 2 \rangle 5$ . Case:  $y \in n$ 
    - $\langle 3 \rangle 1. \ x \in n$

Proof:  $\langle 2 \rangle 2$ ,  $\langle 2 \rangle 3$ ,  $\langle 2 \rangle 5$ .

- $\langle 3 \rangle 2. \ x \in n^+$
- $\langle 2 \rangle 6$ . Case: y = n
  - $\langle 3 \rangle 1. \ x \in n$

Proof:  $\langle 2 \rangle 3, \langle 2 \rangle 6$ 

 $\langle 3 \rangle 2. \ x \in n^+$ 

**Proposition 17.5.** For any natural numbers m and n, if  $m^+ = n^+$  then m = n.

#### PROOF:

- $\langle 1 \rangle 1$ . Let: m and n be natural numbers.
- $\langle 1 \rangle 2$ . Assume:  $m^+ = n^+$
- $\langle 1 \rangle 3. \ m \in m^+ = n^+$
- $\langle 1 \rangle 4$ .  $m \in n$  or m = n
- $\langle 1 \rangle 5$ .  $n \in n^+ = m^+$
- $\langle 1 \rangle 6. \ n \in m \text{ or } n = m$
- $\langle 1 \rangle 7$ . We cannot have  $m \in n$  and  $n \in m$ 
  - $\langle 2 \rangle 1$ . Assume: for a contradiction  $m \in n$  and  $n \in m$
  - $\langle 2 \rangle 2$ .  $m \in m$

PROOF: Since m is a transitive set (Proposition 17.4).

 $\langle 2 \rangle 3$ . Q.E.D.

PROOF: This contradicts Proposition 17.2.

 $\langle 1 \rangle 8. \ m = n$ 

**Theorem 17.6** (Recursion Theorem). Let X be a set. Let  $a \in X$ . Let  $f: X \to X$ . There exists a function  $u: \omega \to X$  such that u(0) = a and, for all  $n \in \omega$ , we have  $u(n^+) = f(u(n))$ .

#### Proof:

$$\langle 1 \rangle 1$$
. Let:  $\mathcal{C} = \{ A \in \mathcal{P}(\omega \times X) : (0, a) \in A \land \forall n \in \omega. \forall x \in X. (n, x) \in A \Rightarrow (n^+, f(x)) \in A \}$ 

 $\langle 1 \rangle 2$ .  $\mathcal{C} \neq \emptyset$ 

Proof:  $\omega \times X \in \mathcal{C}$ 

- $\langle 1 \rangle 3$ . Let:  $u = \bigcap \mathcal{C}$
- $\langle 1 \rangle 4. \ u \in \mathcal{C}$
- $\langle 1 \rangle 5$ . u is a function.

```
\langle 2 \rangle 1. Let: P(n) be the property: \forall x, y \in X.(n, x) \in u \land (n, y) \in u \Rightarrow x = y
   \langle 2 \rangle 2. P(0)
      \langle 3 \rangle 1. \ \forall x \in X.(0,x) \in u \Rightarrow x = a
         PROOF: If (0, x) \in u and x \neq a then u - \{(0, x)\} \in \mathcal{C} and so u - \{(0, x)\} \subseteq u,
         which is impossible.
   \langle 2 \rangle 3. For every natural number n, if P(n) then P(n^+).
      \langle 3 \rangle 1. Let: n be a natural number.
      \langle 3 \rangle 2. Assume: P(n)
      \langle 3 \rangle 3. Let: x, y \in X
      \langle 3 \rangle 4. Assume: (n^+, x), (n^+, y) \in u
      \langle 3 \rangle 5. Pick x', y' \in X such that (n, x') \in u, (n, y') \in u and f(x') = x and
               f(y') = y
         PROOF: If no such x' exists then u - \{(n^+, x)\} \in \mathcal{C} and so u - \{(n^+, x)\} \subseteq u
         which is impossible. Similarly for y'.
      \langle 3 \rangle 6. \ x' = y'
         Proof: \langle 3 \rangle 2
      \langle 3 \rangle 7. x = y
П
Proposition 17.7. For any natural number n, either n = 0 or there exists a
natural number m such that n = m^+.
Proof: Easy induction on n. \square
Proposition 17.8. \omega is a transitive set.
Proof:
\langle 1 \rangle 1. Let: P(n) be the property \forall x \in n. x \in \omega
\langle 1 \rangle 2. P(0)
   Proof: Vacuous.
\langle 1 \rangle 3. For any natural number n, if P(n) then P(n^+).
   \langle 2 \rangle 1. Let: n be a natural number.
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Let: x \in n^+
   \langle 2 \rangle 4. x \in n or x = n
   \langle 2 \rangle5. Case: x \in n
      PROOF: Then x \in \omega by \langle 2 \rangle 2.
   \langle 2 \rangle 6. Case: x = n
      PROOF: Then x \in \omega by \langle 2 \rangle 1.
Proposition 17.9. For any natural number n and any nonempty subset E \subseteq n,
```

there exists  $k \in E$  such that  $\forall m \in E.k = m \lor k \in m$ .

 $\langle 1 \rangle 1$ . Let: P(n) be the property: for any nonempty subset  $E \subseteq n$ , there exists  $k \in E$  such that  $\forall m \in E.k = m \lor k \in m$  $\langle 1 \rangle 2$ . P(0)

```
PROOF: Vacuous as there is no nonempty subset of 0. 
 \langle 1 \rangle 3. For any natural number n, if P(n) then P(n^+). 
 \langle 2 \rangle 1. Let: n be a natural number. 
 \langle 2 \rangle 2. Assume: P(n) 
 \langle 2 \rangle 3. Let: E be a nonempty subset of n^+ 
 \langle 2 \rangle 4. Case: E - \{n\} = \emptyset 
 Proof: Then E = \{n\} so take k = n. 
 \langle 2 \rangle 5. Case: E - \{n\} \neq \emptyset 
 \langle 3 \rangle 1. Pick k \in E - \{n\} such that \forall m \in E - \{n\}.k = m \lor k \in m 
 Proof: By \langle 2 \rangle 2. 
 \langle 3 \rangle 2. \forall m \in E.k = m \lor k \in m 
 Proof: Since k \in n.
```

#### Arithmetic

**Definition 18.1** (Addition). Define addition + on  $\omega$  by recursion thus:

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

**Proposition 18.2.** For all  $m, n, p \in \omega$  we have

$$m + (n + p) = (m + n) + p$$
.

Proof:

 $\langle 1 \rangle 1$ . Let: P(p) be the property  $\forall m, n \in \omega . m + (n+p) = (m+n) + p$ 

 $\langle 1 \rangle 2$ . P(0)

PROOF: m + (n + 0) = m + n = (m + n) + 0.

- $\langle 1 \rangle 3. \ \forall p \in \omega. P(p) \Rightarrow P(p^+)$ 
  - $\langle 2 \rangle 1$ . Let:  $p \in \omega$
  - $\langle 2 \rangle 2$ . Assume: P(p)
  - $\langle 2 \rangle 3$ . Let:  $m, n \in \omega$
  - $\langle 2 \rangle 4. \ m + (n+p^+) = (m+n) + p^+$

Proof:

$$m + (n + p^{+}) = m + (n + p)^{+}$$
$$= (m + (n + p))^{+}$$
$$= ((m + n) + p)^{+}$$
$$= (m + n) + p^{+}$$

**Proposition 18.3.** For all  $m, n \in \omega$ , we have

$$m+n=n+m \ .$$

Proof:

 $\langle 1 \rangle 1$ . Let: P(m) be the property  $\forall n \in \omega . m + n = n + m$ 

⟨1⟩2. 
$$P(0)$$
⟨2⟩1. LET:  $Q(n)$  be the property  $0 + n = n + 0$ 
⟨2⟩2.  $Q(0)$ 
PROOF: Trivial.
⟨2⟩3.  $\forall n \in \omega.Q(n) \Rightarrow Q(n^+)$ 
⟨3⟩1. LET:  $n \in \omega$ 
⟨3⟩2. ASSUME:  $Q(n)$ 
⟨3⟩3.  $0 + n^+ = n^+ + 0$ 
PROOF:
$$0 + n^+ = (0 + n)^+$$

$$= (n + 0)^+$$

$$= n^+$$

$$= n^+ + 0$$
⟨1⟩3.  $\forall m \in \omega.P(m) \Rightarrow P(m^+)$ 
⟨2⟩1. LET:  $m \in \omega$ 
⟨2⟩2. ASSUME:  $P(m)$ 
⟨2⟩3. LET:  $P(m)$  be the property  $P(m)$  +  $P(m)$ 
⟨2⟩4.  $P(m)$ 
PROOF: ⟨1⟩2
⟨2⟩5.  $P(m) \in \omega.Q(n) \Rightarrow Q(n^+)$ 
⟨3⟩1. LET:  $P(m) \in \omega$ 
⟨3⟩2. ASSUME:  $P(m)$ 
⟨3⟩3.  $P(m) \in \omega.Q(n) \Rightarrow Q(m)$ 
(3⟩3.  $P(m) \in \omega.Q(n)$ 
(3⟩3.  $P(m) \in \omega.Q$ 

**Definition 18.4** (Multiplication). Define multiplication  $\cdot$  on  $\omega$  by

$$m0 = 0$$
$$mn^+ = mn + m$$

**Proposition 18.5.** For all  $m, n, p \in \omega$ , we have

$$m(n+p) = mn + mp .$$

PROOF:

 $\langle 1 \rangle 1$ . Let: P(p) be the statement  $\forall m, n \in \omega . m(n+p) = mn + mp$ 

$$(1)2. \ P(0) \\ \text{PROOF:} \\ m(n+0) = mn \\ = mn + 0 \\ = mn + m0 \\ \hline (2)1. \ \text{Let:} \ p \in \omega \\ (2)2. \ \text{Assume:} \ P(p) \\ (2)3. \ \text{Let:} \ m, n \in \omega \\ (2)4. \ m(n+p^+) = mn + mp^+ \\ \hline \text{PROOF:} \\ m(n+p^+) = m(n+p) + m \\ = (mn+mp) + m \\ = (mn+mp) + m \\ = (mn+mp) + m \\ = mn + (mp+m) \quad \text{(Proposition 18.2)} \\ = mn + mp^+ \\ \hline \square \\ \hline \text{Proposition 18.6.} \ \textit{For all } m, n, p \in \omega \ \textit{we have} \\ m(np) = (mn)p \ . \\ \hline \text{PROOF:} \\ (1)1. \ \text{Let:} \ P(p) \ \text{be the statement} \ \forall m, n \in \omega.m(np) = (mn)p \\ \hline (1)2. \ P(0) \\ \hline \text{PROOF:} \\ m(n0) = m0 \\ = 0 \\ = (mn)0 \\ \hline (1)3. \ \forall p \in \omega.P(p) \Rightarrow P(p^+) \\ \hline (2)1. \ \text{Let:} \ p \in \omega \\ \hline (2)2. \ \text{Assume:} \ P(p) \\ \hline (2)3. \ \text{Let:} \ m, n \in \omega \\ \hline (2)4. \ m(np^+) = (mn)p^+ \\ \hline \text{PROOF:} \\ m(np^+) = m(np+n) \\ = m(np) + mn \qquad \text{(Proposition 18.5)} \\ = (mn)p + m$$

**Proposition 18.7.** For all  $m, n \in \omega$ , we have

 $=(mn)p^+$ 

mn = nm.

```
Proof:
\langle 1 \rangle 1. Let: P(m) be the statement \forall n \in \omega.mn = nm
   \langle 2 \rangle 1. Let: Q(n) be the statement 0n = n0
   \langle 2 \rangle 2. Q(0)
       PROOF: Trivial.
   \langle 2 \rangle 3. \ \forall n \in \omega. Q(n) \Rightarrow Q(n^+)
       \langle 3 \rangle 1. Let: n \in \omega
       \langle 3 \rangle 2. Assume: Q(n)
       \langle 3 \rangle 3. \ Q(n^+)
           Proof:
                                     0n^+ = 0n + 0
                                             =0n
                                             = n0
                                                                                      (\langle 3 \rangle 2)
                                             = 0
                                             = n^{+}0
\langle 1 \rangle 3. \ \forall m \in \omega. P(m) \Rightarrow P(m^+)
    \langle 2 \rangle 1. Let: m \in \omega
   \langle 2 \rangle 2. Assume: P(m)
   \langle 2 \rangle 3. Let: Q(n) be the statement m^+ n = nm^+
   \langle 2 \rangle 4. \ Q(0)
       Proof: \langle 1 \rangle 2
   \langle 2 \rangle 5. \ \forall n \in \omega. Q(n) \Rightarrow Q(n^+)
       \langle 3 \rangle 1. Let: n \in \omega
       \langle 3 \rangle 2. Assume: Q(n)
       \langle 3 \rangle 3. \ Q(n^+)
           Proof:
            m^+ n^+ = m^+ n + m^+
                        = (m^+n + m)^+
                        = (nm^+ + m)^+
                                                                                                               (\langle 3 \rangle 2)
                        = (nm + n + m)^+
                        =(mn+m+n)^+ (\langle 2 \rangle 2, Proposition 18.2, Proposition 18.3)
                        = (mn^+ + n)^+
                        = (n^+ m + n)^+
                                                                                                               (\langle 2 \rangle 2)
                        = n^+ m + n^+
                        = n^{+}m^{+}
```

**Definition 18.8** (Exponentiation). Define exponentiation on  $\omega$  by recursion:

$$m^0 = 1$$
$$m^{n^+} = m^n m$$

**Proposition 18.9.** For all  $m, n, p \in \omega$  we have

$$m^{n+p} = m^n m^p .$$

Proof:

 $\langle 1 \rangle 1$ .  $m^{n+0} = m^n m^0$ 

Proof:

$$m^{n+0} = m^n$$

$$= m^n 1$$

$$= m^n m^0$$

 $\langle 1 \rangle 2$ . If  $m^{n+p} = m^n m^p$  then  $m^{n+p^+} = m^n m^{p^+}$ 

Proof:

$$m^{n+p^+} = m^{n+p}m$$
$$= m^n m^p m$$
$$= m^n m^{p^+}$$

**Proposition 18.10.** For all  $m, n, p \in \omega$  we have

$$(m^n)^p = m^{np} .$$

Proof:

$$\langle 1 \rangle 1$$
.  $(m^n)^0 = m^{n0}$ 

PROOF: Both are equal to 1.

 $\langle 1 \rangle 2$ . If  $(m^n)^p = m^{np}$  then  $(m^n)^{p^+} = m^{np^+}$ 

Proof:

$$(m^n)^{p^+} = (m^n)^p m^n$$
  
 $= m^{np} m^n$   
 $= m^{np+n}$  (Proposition 18.9)  
 $= m^{np^+}$ 

**Proposition 18.11.** For any natural numbers m and n, if  $m \in n$  then  $m^+ \in n^+$ .

Proof:

- $\langle 1 \rangle 1$ . Let: P(n) be the property  $\forall m \in n.m^+ \in n^+$
- $\langle 1 \rangle 2. \ P(0)$

Proof: Vacuous.

- $\langle 1 \rangle 3$ . For any natural number n, if P(n) then  $P(n^+)$ .
  - $\langle 2 \rangle$ 1. Let: n be a natural number.
  - $\langle 2 \rangle 2$ . Assume: P(n)
  - $\langle 2 \rangle 3$ . Let:  $m \in n^+$
  - $\langle 2 \rangle 4$ .  $m \in n$  or m = n
  - $\langle 2 \rangle 5$ .  $m^+ \in n^+$  or  $m^+ = n^+$

Proof:  $\langle 2 \rangle 2$ 

```
\langle 2 \rangle 6. Case: m^+ \in n^{++}
Proposition 18.12. For any natural numbers m and n, either m \in n or m = n
or n \in m.
Proof:
\langle 1 \rangle 1. Let: P(n) be the property: for all m \in \omega, either m \in n or m = n or
               n \in m
\langle 1 \rangle 2. P(0)
   \langle 2 \rangle 1. Let: Q(m) be the property: either m = 0 or 0 \in m
   \langle 2 \rangle 2. Q(0)
      PROOF: Since 0 = 0.
   \langle 2 \rangle 3. For all m \in \omega, if Q(m) then Q(m^+)
      PROOF: If m = 0 or 0 \in m then 0 \in m^+.
\langle 1 \rangle 3. For any natural number n, if P(n) then P(n^+)
   \langle 2 \rangle 1. Let: n be a natural number.
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Let: m \in \omega
   \langle 2 \rangle 4. m \in n or m = n or n \in m
      Proof: \langle 2 \rangle 2
   \langle 2 \rangle 5. Case: m \in n or m = n
      PROOF: Then m \in n^+.
   \langle 2 \rangle 6. Case: n \in m
      \langle 3 \rangle 1. Pick p such that m = p^+
      \langle 3 \rangle 2. n \in p or n = p
      \langle 3 \rangle 3. Case: n \in p
        PROOF: Then n^+ \in p^+ = m by Proposition 18.11.
      \langle 3 \rangle 4. Case: n = p
        PROOF: Then m = n^+.
Corollary 18.12.1 (Trichotomy). For any natural numbers m and n, exactly
one of m \in n, m = n, n \in m holds.
PROOF:
\langle 1 \rangle 1. We never have m \in n and m = n.
   Proof: By Corollary 17.2.1.
\langle 1 \rangle 2. We never have m \in n and n \in m.
   PROOF: Since m is a transitive set this would imply m \in m contradicting
   Corollary 17.2.1.
\langle 1 \rangle 3. We never have m = n and n \in m.
   Proof: By Corollary 17.2.1.
```

**Proposition 18.13.** For any natural numbers m and n, we have  $m \in n$  if and only if  $m \subseteq n$ .

Proof:

```
\langle 1 \rangle 1. Let: m and n be natural numbers.
```

 $\langle 1 \rangle 2$ . If  $m \in n$  then  $m \subsetneq n$ .

PROOF: Since n is a transitive set, and  $m \neq n$  by Corollary 17.2.1.

- $\langle 1 \rangle 3$ . If  $m \subseteq n$  then  $m \in n$ .
  - $\langle 2 \rangle 1$ . Assume:  $m \subsetneq n$
  - $\langle 2 \rangle 2$ .  $n \notin m$

Proof: Proposition 17.2.

- $\langle 2 \rangle 3. \ m \neq n$
- $\langle 2 \rangle 4. \ m \in n$

PROOF: Trichotomy.

**Definition 18.14.** Given natural numbers m and n, we write m < n iff  $m \in n$ . We write  $m \le n$  iff  $m < n \lor m = n$ .

**Proposition 18.15.** For natural numbers m and n, if  $m \le n$  and  $n \le m$  then m = n.

PROOF: We cannot have m < n and n < m by trichotomy.  $\square$ 

**Proposition 18.16.** For natural numbers m, n and k, if m < n then m + k < n + k.

#### Proof:

- $\langle 1 \rangle 1$ . Let:  $m, n \in \omega$
- $\langle 1 \rangle 2$ . Assume: m < n
- $\langle 1 \rangle 3. \ m+0 < n+0$
- $\langle 1 \rangle 4. \ \forall k \in \omega.m + k < n + k \Rightarrow m + k^+ < n + k^+$

PROOF: By Proposition 18.11.

П

**Proposition 18.17.** For natural numbers m, n and k, if m < n and  $k \neq 0$  then mk < nk.

#### Proof:

- $\langle 1 \rangle 1$ . Let:  $m, n \in \omega$
- $\langle 1 \rangle 2$ . Assume: m < n
- $\langle 1 \rangle 3$ . m1 < n1
- $\langle 1 \rangle 4$ . For all  $k \in \omega$ , if  $k \neq 0$  and mk < nk then m(k+1) < n(k+1)

Proof:

$$m(k+1) = mk + m$$
  
 $< mk + n$  (Proposition 18.16)  
 $< nk + n$  (Proposition 18.16)  
 $= n(k+1)$ 

**Proposition 18.18.** For any nonempty set of natural numbers E, there exists  $k \in E$  such that  $\forall m \in E.k \leq m$ .

**Definition 18.19** (Equivalent). Sets E and F are equivalent,  $E \sim F$ , iff there exists a one-to-one correspondence between them.

**Proposition 18.20.** For any set X, equivalence is an equivalence relation on  $\mathcal{P}X$ .

PROOF: Easy.

**Proposition 18.21.** Let n be a natural number. Let X be a proper subset of n. Then there exists m < n such that  $X \sim m$ .

Proof:

```
\langle 1 \rangle 1. Let: P(n) be the property: for every proper subset X \subsetneq n, there exists m < n such that X \sim m.
```

 $\langle 1 \rangle 2$ . P(0)

Proof: Vacuous.

- $\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)$ 
  - $\langle 2 \rangle 1$ . Let:  $n \in \omega$
  - $\langle 2 \rangle 2$ . Assume: P(n)
  - $\langle 2 \rangle 3$ . Let: X be a proper subset of n+1
  - $\langle 2 \rangle 4$ . Case:  $X \{n\} = n$

PROOF: Then X = n so  $X \sim n < n + 1$ .

- $\langle 2 \rangle$ 5. Case:  $X \{n\} \subsetneq n$ 
  - $\langle 3 \rangle 1$ . Pick m < n such that  $X \{n\} \sim m$
  - $\langle 3 \rangle 2$ .  $X \sim m$  or  $X \sim m+1$

PROOF: If  $n \in X$  then  $X \sim m+1$ . If  $n \notin X$  then  $X \sim m$ .

**Proposition 18.22.** For every natural number n, we have n is not equivalent to a proper subset of n.

Proof:

```
\langle 1 \rangle 1. Let: P(n) be the property: every one-to-one function n \to n is onto.
```

 $\langle 1 \rangle 2$ . P(0)

PROOF: The only function  $0 \to 0$  is  $\emptyset$ .

- $\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)$ 
  - $\langle 2 \rangle 1$ . Let:  $n \in \omega$
  - $\langle 2 \rangle 2$ . Assume: P(n)
  - $\langle 2 \rangle 3$ . Assume:  $f: n+1 \rightarrow n+1$  is one-to-one.
  - $\langle 2 \rangle 4$ . Let:  $g: n \to n$  be the function

$$g(k) = \begin{cases} f(k) & \text{if } f(k) < n \\ f(n) & \text{if } f(k) = n \end{cases}$$

PROOF: If k < n and f(k) = n then f(n) < n since f is one-to-one.

- $\langle 2 \rangle$ 5. g is one-to-one.
  - $\langle 3 \rangle 1$ . Let: k, l < n
  - $\langle 3 \rangle 2$ . Assume: g(k) = g(l)
  - $\langle 3 \rangle 3$ . Case: f(k) < n and f(l) < n

PROOF: Then f(k) = g(k) = g(l) = f(l) so k = l since f is one-to-one.

 $\langle 3 \rangle 4$ . Case: f(k) < n and f(l) = n

PROOF: Then f(k) = g(k) = g(l) = f(n) contradicting the fact that f is one-to-one.

 $\langle 3 \rangle$ 5. Case: f(k) = n and f(l) < n

Proof: Similar.

 $\langle 3 \rangle$ 6. Case: f(k) = n and f(l) = n

PROOF: Then k = l since f is one-to-one.

 $\langle 2 \rangle 6$ . g maps n onto n.

Proof:  $\langle 2 \rangle 2$ 

- $\langle 2 \rangle 7$ . f maps n+1 onto n+1.
  - $\langle 3 \rangle 1$ . Let: l < n+1
  - $\langle 3 \rangle 2$ . Case: l < n
    - $\langle 4 \rangle 1$ . PICK k < n such that g(k) = l
    - $\langle 4 \rangle 2$ . f(k) = l or f(n) = l
  - $\langle 3 \rangle 3$ . Case: l = n
    - $\langle 4 \rangle 1$ . Case: f(n) = n

PROOF: Then  $l \in \operatorname{ran} f$  as required.

- $\langle 4 \rangle 2$ . Case: f(n) < n
  - $\langle 5 \rangle 1$ . PICK k < n such that g(k) = f(n)
  - $\langle 5 \rangle 2$ . f(k) = n

Corollary 18.22.1. Equivalent natural numbers are equal.

**Definition 18.23** (Finite). A set is *finite* iff it is equivalent to a natural number; otherwise, it is infinite.

**Proposition 18.24.** No finite set is equivalent to one of its proper subsets.

Proof: From Proposition 18.22.

**Proposition 18.25.**  $\omega$  is infinite.

PROOF: Since the function that maps n to n+1 is a one-to-one correspondence between  $\omega$  and  $\omega - \{0\}$ .  $\square$ 

Proposition 18.26. Every subset of a finite set is finite.

Proof: Proposition 18.21.

**Definition 18.27** (Number of Elements). For any finite set E, the number of elements in E,  $\sharp(E)$ , is the unique natural number such that  $E \sim \sharp(E)$ .

**Proposition 18.28.** Let E and F be finite sets. If  $E \subseteq F$  then  $\sharp(E) \leqslant \sharp(F)$ .

Proof: Proposition 18.21.

**Proposition 18.29.** Let E and F be disjoint finite sets. Then  $E \cup F$  is finite and  $\sharp(E \cup F) = \sharp(E) \cup \sharp(F)$ .

#### Proof:

- $\langle 1 \rangle 1$ . Let: P(n) be the statement:  $n \in \omega$  and for any  $m \in \omega$ , if  $E \sim m$ ,  $F \sim n$  and  $E \cap F = \emptyset$ , then  $E \cup F \sim m + n$
- $\langle 1 \rangle 2$ . P(0)
  - $\langle 2 \rangle 1$ . Let:  $m \in \omega$
  - $\langle 2 \rangle 2$ . Let:  $E \sim m$  and  $F \sim 0$
  - $\langle 2 \rangle 3. \ F = \emptyset$
  - $\langle 2 \rangle 4$ .  $E \cup F = E \sim m = m + 0$
- $\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)$ 
  - $\langle 2 \rangle 1$ . Let:  $n \in \omega$
  - $\langle 2 \rangle 2$ . Assume: P(n)
  - $\langle 2 \rangle 3$ . Let:  $m \in \omega$
  - $\langle 2 \rangle 4$ . Let:  $E \sim m$  and  $F \sim n+1$
  - $\langle 2 \rangle$ 5. Assume:  $E \cap F = \emptyset$
  - $\langle 2 \rangle 6$ . Pick  $f \in F$
  - $\langle 2 \rangle 7$ .  $F \{f\} \sim n$
  - $\langle 2 \rangle 8. \ E \cap (F \{f\}) = \emptyset$
  - $\langle 2 \rangle 9$ .  $E \cup (F \{f\}) \sim m + n$

Proof:  $\langle 2 \rangle 2$ 

 $\langle 2 \rangle 10. \ E \cup F \sim m + n + 1$ 

Corollary 18.29.1. The union of two finite sets is finite.

PROOF: Since, if E and F are finite, then  $E \cup F = (E - F) \cup (E \cap F) \cup (F - E)$  and these are finite and disjoint.  $\square$ 

**Proposition 18.30.** If E and F are finite sets then  $E \times F$  is finite and  $\sharp(E \times F) = \sharp(E)\sharp(F)$ .

#### Proof:

 $\langle 1 \rangle 1$ . Let: P(n) be the statement:  $n \in \omega$  and for all  $m \in \omega$ , if  $E \sim m$  and  $F \sim n$  then  $E \times F \sim mn$ 

```
PROOF: If F \sim 0 then F = \emptyset so E \times F = \emptyset \sim 0.
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
    \langle 2 \rangle 1. Let: n \in \omega
    \langle 2 \rangle 2. Assume: P(n)
    \langle 2 \rangle 3. Let: m \in \omega
    \langle 2 \rangle 4. Assume: E \sim m and F \sim n+1
    \langle 2 \rangle 5. Pick f \in F
    \langle 2 \rangle 6. F - \{f\} \sim n
    \langle 2 \rangle 7. E \times (F - \{f\}) \sim mn
   \langle 2 \rangle 8. \ E \times F = (E \times (F - \{f\})) \cup (E \times \{f\})
   \langle 2 \rangle 9. E \times \{f\} \sim m
   \langle 2 \rangle 10. E \times F \sim mn + m
       Proof: Proposition 18.29.
Proposition 18.31. For any finite sets E and F, we have E^F is finite and
\sharp(E^F) = \sharp(E)^{\sharp(F)}.
Proof:
\langle 1 \rangle 1. Let: P(n) be the property: n \in \omega and for all m \in \omega, if E \sim m and F \sim n
                   then E^F \sim m^n
\langle 1 \rangle 2. P(0)
   Proof: Since E^{\emptyset} = \{\emptyset\} \sim 1
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
    \langle 2 \rangle 1. Let: n \in \omega
   \langle 2 \rangle 2. Assume: P(n)
    \langle 2 \rangle 3. Let: m \in \omega
    \langle 2 \rangle 4. Let: E \sim m and F \sim n+1
    \langle 2 \rangle5. Pick f \in F
    \langle 2 \rangle 6. F - \{f\} \sim n
   \langle 2 \rangle7. Let: \phi: E^F \to E^{F-\{f\}} \times E be the function \phi(g) = (g \upharpoonright (F - \{f\}), g(f))
    \langle 2 \rangle 8. \phi is a one-to-one correspondence
   \langle 2 \rangle 9. \ \sharp (E^F) = m^{n+1}
       Proof:
                        \sharp(E^F) = \sharp(E^{F - \{f\}} \times E)
                                   = \sharp (E^{F - \{f\}}) \sharp (E)
                                                                                (Proposition 18.30)
                                    = m^n m
                                                                                             (\langle 2 \rangle 2, \langle 2 \rangle 4)
                                    =m^{n+1}
```

Corollary 18.31.1. If E is finite then PE is finite and  $\sharp(PE) = 2^{\sharp(E)}$ .

Proposition 18.32. The union of a finite set of finite sets is finite.

PROOF:

 $\langle 1 \rangle 2$ . P(0)

```
\langle 1 \rangle 1. Let: P(n) be the property: for any set E, if E \sim n and every element of
                 E is finite, then \bigcup E is finite.
\langle 1 \rangle 2. P(0)
   PROOF: Since \bigcup \emptyset = \emptyset is finite.
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
   \langle 2 \rangle 1. Let: n be a natural number.
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Let: E \sim n+1
   \langle 2 \rangle 4. Pick X \in E
   \langle 2 \rangle 5. E - \{X\} \sim n
   \langle 2 \rangle 6. \bigcup (E - \{X\}) is finite.
      Proof: \langle 2 \rangle 2
   \langle 2 \rangle 7. \bigcup E = \bigcup (E - \{X\}) \cup X
   \langle 2 \rangle 8. \bigcup E is finite.
      Proof: Corollary 18.29.1.
Proposition 18.33. Every nonempty finite set of natural numbers has a great-
est element.
Proof:
\langle 1 \rangle 1. Let: P(n) be the property: for every E \subseteq \mathbb{N}, if E \sim n then E has a
                 greatest element.
   PROOF: Since k is the greatest element of \{k\}.
\langle 1 \rangle 3. \ \forall n \geqslant 1.P(n) \Rightarrow P(n+1)
   \langle 2 \rangle 1. Let: n \geqslant 1
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Assume: E \subseteq \omega and E \sim n+1
   \langle 2 \rangle 4. Pick k \in E
   \langle 2 \rangle5. Let: l be the greatest element of E - \{k\}
   \langle 2 \rangle6. Either k or l is greatest in E.
```