Summary of Halmos' Naive Set Theory

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August 25, 2023

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Chapter 1

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.

Definition 1.3. 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

Axiom 1.4 (Axiom of Pairing). For any two sets, there exists a set that they both belong to.

Definition 1.5 ((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

Axiom 1.6 (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 1.7 (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 1.8 (Power Set Axiom). For any set A, there exists a set that contains all the subsets of A.

Definition 1.9 (Empty). A set is *empty* iff it has no elements; otherwise it is *non-empty*.

Axiom 1.10 (Axiom of Infinity). There exists a set I such that:

- I has an element that is empty
- for all $x \in I$, there exists $y \in I$ such that the elements of y are exactly x and the elements of x.

Definition 1.11 (Ordered Pair). For any sets a and b, the ordered pair (a,b) is defined by

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

Definition 1.12 (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

Definition 1.13 (Cartesian Product). For any sets A and B, the Cartesian product $A \times B$ is

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

Definition 1.14 (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 1.15 (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 1.16 (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.

Definition 1.17 (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 $\times_{i \in I} A$.

Axiom 1.18 (Axiom of Choice). The Cartesian product of a non-empty family of non-empty sets is non-empty.

Chapter 2

Basic Properties and Operations on Sets

2.1 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 $A \neq B$.

2.2 Comprehension Notation

Theorem 2.5. There is no set that contains every set.

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Proof:
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\langle 1 \rangle1. Let: A be a set.

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

\langle 1 \rangle2. Let: B = \{x \in A : x \notin x\}

\langle 1 \rangle3. If B \in A then we have B \in B if and only if B \notin B.

\langle 1 \rangle4. B \notin A
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2.3 The Empty Set

Theorem 2.6. There exists a set with no elements.

PROOF: Immediate from the Axiom of Infinity. \Box

Definition 2.7 (Empty Set). The *empty set* \emptyset is the set with no elements.

Theorem 2.8. For any set A we have $\emptyset \subset A$.

Proof: Vacuous.

2.4 Unordered Pairs

Definition 2.9 (Singleton). For any set a, the *singleton* $\{a\}$ is defined to be $\{a, a\}$.

2.5 Unions

Definition 2.10 (Union). For any set \mathcal{C} , the *union* of \mathcal{C} , $\bigcup \mathcal{C}$, is the set whose elements are the elements of the elements of \mathcal{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 2.11.

$$\bigcup \emptyset = \emptyset$$

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

Proposition 2.12. 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 2.13. We write $A \cup B$ for $\bigcup \{A, B\}$.

Proposition 2.14. 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 2.15 (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 2.16. 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 2.17. For any sets a and b, we have $\{a\} \cup \{b\} = \{a,b\}$.

PROOF: Immediate from definitions.

2.6 Intersections

Definition 2.18 (Intersection). For any sets A and B, the *intersection* $A \cap B$ is defined to be $\{x \in A : x \in B\}$.

Proposition 2.19. 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 2.20. 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 2.21. 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 2.22. 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 2.23 (Disjoint). Two sets A and B are disjoint if and only if $A \cap B = \emptyset$.

Definition 2.24 (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 2.25 (Intersection). For any nonempty set C, the *intersection* of C, $\cap C$, is the set that contains exactly those sets that belong to every element of 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 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. \Box

2.7 Unordered Triples

Definition 2.26 ((Unordered) Triple). Given sets a_1, \ldots, a_n , define the (unordered) n-tuple $\{a_1, \ldots, a_n\}$ to be

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

2.8 Relative Complements

Definition 2.27 (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 2.28. 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 2.29. 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 2.30. 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 2.31. 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 2.32. 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 2.33. 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 2.34. 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 2.35 (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 2.36 (De Morgan's Law). For any sets A, B and E, we have $E - (A \cap B) = (E - A) \cup (E - B)$.

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

Proposition 2.37. 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 2.38. 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 2.39. 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 2.40. 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 2.41. 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 $x \in B \cap (E - C)$.

Proposition 2.42. 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 2.43 (De Morgan's Law). Let E be a set and $\mathcal C$ a nonempty set. Then

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

Proof: Easy. \square

Proposition 2.44 (De Morgan's Law). Let E be a set and C a nonempty set. Then

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

Proof: Easy.

2.9 Symmetric Difference

Definition 2.45 (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 2.46. For any sets A and B, we have

$$A + B = B + A$$

PROOF: From the commutativity of union. \Box

Proposition 2.47. 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. \square

Proposition 2.48. For any set A, we have

$$A + \emptyset = A$$
.

PROOF:

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

Proposition 2.49. For any set A we have

$$A + A = \emptyset$$
.

Proof:

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

2.10 Power Sets

Proposition 2.50.

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

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

Proposition 2.51. For any set a, we have

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

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

Proposition 2.52. 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 2.53. 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 2.54. 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 2.55. For any set E, we have

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

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

Proposition 2.56. 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

Chapter 3

Relations and Functions

3.1 Ordered Pairs

Proposition 3.1. For any sets a, b, x and y, if (a,b) = (x,y) then a = x and b = y.

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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\}.
```

Proposition 3.2. For any sets A, B and X, we have

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

Proof: Easy. \square

Proposition 3.3. For any sets A and B, we have $A \times B = \emptyset$ if and only if $A = \emptyset$ or $B = \emptyset$.

Proof: Easy. \square

Proposition 3.4. 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.

3.2 Relations

Definition 3.5 (Domain). The *domain* of a relation R is the set

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

Definition 3.6 (Range). The range of a relation R is the set

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

Definition 3.7 (Reflexive). Let R be a relation on X. Then R is *reflexive* iff, for all $x \in X$, we have xRx.

Definition 3.8 (Symmetric). Let R be a relation on X. Then R is *symmetric* iff, whenever xRy, then yRx.

Definition 3.9 (Antisymmetric). A relation R is antisymmetric iff, whenever xRy and yRx, then x = y.

Definition 3.10 (Transitive). Let R be a relation on X. Then R is transitive iff, whenever xRy and yRz, then xRz.

Definition 3.11 (Identity Relation). For any set X, the *identity relation* I_X on X is

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

3.3 Composition

Definition 3.12 (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 3.13. 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 3.14. 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 3.15. A relation R is transitive if and only if $RR \subseteq R$.

Proof: Easy. \square

3.4 Inverses

Definition 3.16 (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 3.17. For any relation R, we have

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

Proof: Easy. \square

Proposition 3.18. For any relation R, we have

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

Proof: Easy.

Proposition 3.19. 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.

Proposition 3.20. A relation R is symmetric if and only if $R \subseteq R^{-1}$.

Proof: Easy.

Proposition 3.21. Let R be a relation between X and Y. Then

$$I_Y R = R I_X = R$$
.

Proof: Easy. \square

Proposition 3.22. A relation R on a set X is reflexive if and only if $I_X \subseteq R$.

PROOF: Easy.

Proposition 3.23. Let R be a relation on a set X. Then R is antisymmetric iff $R \cap R^{-1} \subseteq I_X$.

Proof: Easy.

3.5 Equivalence Relations

Definition 3.24 (Equivalence Relation). Let R be a relation on X. Then R is an *equivalence relation* iff it is reflexive, symmetric and transitive.

Definition 3.25 (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 3.26 (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 3.27 (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 3.28. Let R be an equivalence relation on X. Then X/R is a partition of X that induces the relation R.

Proof: Easy. \square

Theorem 3.29. Let P be a partition of X. Then X/P is an equivalence relation on X, and P = X/(X/P).

Proof: Easy.

3.6 Functions

Definition 3.30 (Onto). Let $f: X \to Y$. We say f maps X onto Y iff ran f = Y.

Definition 3.31 (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 3.32 (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 3.33. For any set X, the identity relation I_X is a function $X \to X$.

Proof: Easy.

Definition 3.34 (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 3.35 (Projection). Given sets X and Y, the *projection* maps π_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 3.36 (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 3.37 (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 3.38. 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 3.39. 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

3.7 Families

Proposition 3.40 (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 3.41 (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.

Proposition 3.42 (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 3.43 (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.

Proposition 3.44. 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 3.45. 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 3.46 (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 3.47. Let $\{A_i\}_{i\in I}$ and $\{B_j\}_{j\in J}$ be families of sets. Then

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

Proof: Easy. \square

Proposition 3.48. Let $\{A_i\}_{i\in I}$ and $\{B_j\}_{j\in J}$ be nonempty families of sets. Then

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

Proof: Easy.

Proposition 3.49. Let $f: X \to Y$. Let $\{A_i\}_{i \in I}$ be a family of subsets of X.

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

Proof: Easy.

Example 3.50. 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 $\bigcap_{i \in I} f(A_i) = \{c\}$.

3.8 Inverses and Composites of Functions

Definition 3.51 (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 3.52. 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. \square

Proposition 3.53. 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 3.54. *Let* $f: X \to Y$. *Let* $B \subseteq Y$. *Then*

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

Proof: Easy.

Proposition 3.55. *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. \square

Proposition 3.56. 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 3.57. 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.

Proposition 3.58. Let $f: X \to Y$ and $B \subseteq Y$. Then $f^{-1}(Y - B) = X - f^{-1}(B)$.

Proof: Easy. \square

Proposition 3.59. 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 3.60. 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. \square

Example 3.61. Example 3.14 shows that function composition is not commutative in general.

Proposition 3.62. 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.

Proposition 3.63. 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

3.9 Choice Functions

Definition 3.64 (Choice Function). A *choice function* for a set X is a function $f: \mathcal{P}X - \{\emptyset\} \to X$ such that $f(S) \in S$ for all S.

Proposition 3.65. Every set has a choice function.

PROOF: Given a nonempty set X, apply the Axiom of Choice to the family $\{S\}_{S\in\mathcal{P}X-\{\varnothing\}}$. \square

Proposition 3.66. For any relation R, there exists a function $f \subseteq R$ such that dom f = dom R.

Proof:

 $\langle 1 \rangle 1$. Let: R be a relation.

 $\langle 1 \rangle 2$. PICK a choice function g for ran R.

 $\langle 1 \rangle 3$. Let: $f : \text{dom } R \to \text{ran } R$ be the function $f(x) = g(\{y \in \text{ran } R : xRy\})$

(1)4. $f \subseteq R$ and dom f = dom R.

Proposition 3.67. If C is a set of pairwise disjoint nonempty sets, then there exists a set A such that, for all $C \in C$, we have $A \cap C$ is a singleton.

PROOF:

 $\langle 1 \rangle 1$. Let: f be a choice function for $| | \mathcal{C} \rangle$

 $\langle 1 \rangle 2$. Let: $A = \{ f(C) : C \in \mathcal{C} \}$

 $\langle 1 \rangle 3$. For all $C \in \mathcal{C}$ we have $A \cap C = \{ f(C) \}$

Chapter 4

Equivalence

Definition 4.1 (Equivalent). Sets E and F are equivalent, $E \sim F$, iff there exists a one-to-one correspondence between them.

Proposition 4.2. For any set X, equivalence is an equivalence relation on $\mathcal{P}X$.

PROOF: Easy.

Chapter 5

Order

Definition 5.1 (Partial Order). A partial order on a set X is a relation on X that is reflexive, antisymmetric and transitive.

A partially ordered set or poset is a pair (X, \leq) such that \leq is a partial order on X. We write X for the poset (X, \leq) .

Given a partial order \leq , we write \geq for the inverse of \leq .

We write x < y or y > x for $x \le y \land x \ne y$. When this holds, we say x is less than y, smaller than y, or a predecessor of y; and y is greater than x, larger than x, or a successor of x.

Proposition 5.2. For any set X, the relation \subseteq is a partial order on $\mathcal{P}X$.

Proof: Easy.

Proposition 5.3. In a poset, we never have x < y and y < x.

PROOF: We would then have $x \leq y$ and $y \leq x$ hence x = y by antisymmetry. But if x < y or y < x then $x \neq y$. \square

Proposition 5.4. The relation < is transitive.

PROOF

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\langle 1 \rangle 1. Assume: x < y and y < z \langle 1 \rangle 2. x \leqslant y and y \leqslant z \langle 1 \rangle 3. x \leqslant z Proof: Since \leqslant is transitive. \langle 1 \rangle 4. x \neq z Proof: By Proposition 5.3.
```

Proposition 5.5. Let < be a transitive relation on X such that we never have x < y and y < x. Define \le by: $x \le y$ iff x < y or x = y. Then \le is a partial order on X.

Proof:

 $\langle 1 \rangle 1. \leq \text{is reflexive.}$

PROOF: By definition.

 $\langle 1 \rangle 2. \leq \text{is asymmetric.}$

PROOF: If $x \le y$ and $y \le x$, we must have x = y, because otherwise we would have x < y and y < x.

 $\langle 1 \rangle 3. \leq \text{is transitive.}$

 $\langle 2 \rangle 1$. Let: $x \leq y$ and $y \leq z$

 $\langle 2 \rangle 2$. Case: x = y

PROOF: We have $y \le z$ so $x \le z$.

 $\langle 2 \rangle 3$. Case: y = z

PROOF: We have $x \leq y$ so $x \leq z$.

 $\langle 2 \rangle 4$. Case: x < y and y < z

PROOF: We have x < z by transitivity, so $x \le z$.

Definition 5.6 ((Strict) Initial Segment). Let X be a poset and $a \in X$. The *(strict) initial segment* determined by a is

$$s(a) := \{ x \in X : x < a \}$$
.

Definition 5.7 (Weak Initial Segment). Let X be a poset and $a \in X$. The weak initial segment determined by a is

$$\overline{s}(a) := \{ x \in X : x \leqslant a \} .$$

Definition 5.8 (Immediate Successor). Let X be a poset and $x, y \in X$. Then y is the *immediate successor* of x, and x is the *immediate predecessor* of y, iff x < y and there is no z such that x < z < y.

Definition 5.9 (Least). Let X be a partial order and $a \in X$. Then a is *least* in X iff $\forall x \in X. a \leq x$.

Proposition 5.10. A poset has at most one least element.

PROOF: If a and b are least then $a \leq b$ and $b \leq a$, hence a = b. \square

Definition 5.11 (Greatest). Let X be a partial order and $a \in X$. Then a is greatest in X iff $\forall x \in X.x \leq a$.

Proposition 5.12. A poset has at most one greatest element.

PROOF: If a and b are greatest then $a \leq b$ and $b \leq a$, hence a = b. \square

Definition 5.13 (Minimal). Let X be a poset and $a \in X$. Then a is minimal iff there is no $x \in X$ such that x < a.

Definition 5.14 (Maximal). Let X be a poset and $a \in X$. Then a is maximal iff there is no $x \in X$ such that a < x.

Definition 5.15 (Lower Bound). Let X be a poset. Let $E \subseteq X$ and $a \in X$. Then a is a lower bound for E iff $\forall x \in E.a \leq x$.

Definition 5.16 (Upper Bound). Let X be a poset. Let $E \subseteq X$ and $a \in X$. Then a is an *upper bound* for E iff $\forall x \in E.x \leq a$.

Definition 5.17 (Greatest Lower Bound, Infimum). Let X be a poset. Let $E \subseteq X$ and $a \in X$. Then a is the greatest lower bound or infimum for E iff a is the greatest element in the set of lower bounds for E.

Definition 5.18 (Least Upper Bound, Supremum). Let X be a poset. Let $E \subseteq X$ and $a \in X$. Then a is the least upper bound or supremum for E iff a is the least element in the set of upper bounds for E.

Definition 5.19 (Total Order). A partial order \leq on a set X is a total order, simple order or linear order iff, for all $x, y \in X$, either $x \leq y$ or $y \leq x$. We then call the poset (X, \leq) a linearly ordered set or a chain.

Proposition 5.20. Let R be a partial order on X. Then R is total if and only if $X^2 \subseteq R \cup R^{-1}$.

Proof: Easy.

Proposition 5.21. For any set X, the relation \subseteq is a total order on X iff X is either \emptyset or a singleton.

Proof: Easy. \square

Theorem 5.22 (Zorn's Lemma). Let X be a poset such that every chain in X has an upper bound. Then X has a maximal element.

Proof:

 $\langle 1 \rangle 1$. PICK a choice function f for X.

 $\langle 1 \rangle 2$. Let: \mathcal{X} be the set of chains in X.

 $\langle 1 \rangle 3$. For all $A \in \mathcal{X}$,

Let: $\hat{A} = \{x \in X : A \cup \{x\} \in \mathcal{X}\}\$

 $\langle 1 \rangle 4$. Let: $g: \mathcal{X} \to \mathcal{X}$ be the function

$$g(A) = \begin{cases} A \cup \{f(\hat{A} - A)\} & \text{if } \hat{A} - A \neq \emptyset \\ A & \text{if } \hat{A} - A = \emptyset \end{cases}$$

 $\langle 1 \rangle$ 5. For $\mathcal{T} \subseteq \mathcal{X}$, let us say \mathcal{T} is a tower iff:

- $\emptyset \in \mathcal{T}$
- $\forall A \in \mathcal{T}.g(A) \in \mathcal{T}$
- For every chain C in T, we have $\bigcup C \in T$

 $\langle 1 \rangle$ 6. Let: \mathcal{T}_0 be the intersection of the set of all towers.

PROOF: The set of all towers is nonempty since \mathcal{X} is a tower.

- $\langle 1 \rangle 7$. Let: $A = \bigcup \mathcal{T}_0$
- $\langle 1 \rangle 8$. A is a chain in X.
 - $\langle 2 \rangle 1$. \mathcal{T}_0 is a chain under \subseteq
 - $\langle 3 \rangle 1$. Given $C \in \mathcal{T}_0$, let us say that C is *comparable* iff, for all $A \in \mathcal{T}_0$, either $A \subseteq C$ or $C \subseteq A$.

```
\langle 3 \rangle 2. For all A, C \in \mathcal{T}_0, if C is comparable and A \subsetneq C then g(A) \subseteq C.
            PROOF: Since g(A) - A has at most one element, so if A \subsetneq C \subseteq g(A)
            then C = g(A).
        \langle 3 \rangle 3. For C \in \mathcal{T}_0 comparable,
                   Let: \mathcal{U}_C = \{A \in \mathcal{T}_0 : A \subseteq C \lor g(C) \subseteq A\}
        \langle 3 \rangle 4. For C \in \mathcal{T}_0 comparable, \mathcal{U}_C is a tower.
            \langle 4 \rangle 1. Let: C \in \mathcal{T}_0 be comparable
            \langle 4 \rangle 2. \varnothing \in \mathcal{U}_C
                Proof: Since \emptyset \subseteq C.
            \langle 4 \rangle 3. \ \forall A \in \mathcal{U}_C. g(A) \in \mathcal{U}_C
                Proof: By \langle 1 \rangle 8.
            \langle 4 \rangle 4. For every chain \mathcal{C} \subseteq \mathcal{U}_C we have \bigcup \mathcal{C} \in \mathcal{U}_C
                \langle 5 \rangle 1. Let: \mathcal{C} \subseteq \mathcal{U}_C be a chain.
                \langle 5 \rangle 2. Case: \exists A \in \mathcal{C}.g(C) \subseteq A
                     PROOF: Then g(C) \subseteq \bigcup C
                \langle 5 \rangle 3. Case: \forall A \in \mathcal{C}.A \subseteq C
                     Proof: Then \bigcup C \subseteq C.
        \langle 3 \rangle 5. For C \in \mathcal{T}_0 comparable, \mathcal{U}_C = \mathcal{T}_0.
        \langle 3 \rangle 6. For C \in \mathcal{T}_0 comparable we have g(C) is comparable.
            PROOF: Since for all A \in \mathcal{T}_0 either A \subseteq C \subseteq g(C) or g(C) \subseteq A.
        \langle 3 \rangle 7. The set of comparable sets in \mathcal{T}_0 is a tower.
            \langle 4 \rangle 1. \emptyset is comparable.
                Proof: \forall A \in \mathcal{T}_0.\emptyset \subseteq A
            \langle 4 \rangle 2. For all C \in \mathcal{T}_0, if A is comparable then g(C) is comparable.
                Proof: \langle 3 \rangle 6
            \langle 4 \rangle 3. For every chain \mathcal{C} \subseteq \mathcal{T}_0 of comparable sets, we have \bigcup \mathcal{C} is compa-
                       rable.
                \langle 5 \rangle 1. Let: C \subseteq \mathcal{T}_0 be a chain of comparable sets.
                \langle 5 \rangle 2. Let: A \in \mathcal{T}_0
                \langle 5 \rangle 3. Case: there exists C \in \mathcal{C} such that A \subseteq C
                     PROOF: Then A \subseteq \bigcup \mathcal{C}.
                \langle 5 \rangle 4. Case: for all C \in \mathcal{C} we have C \subseteq A
                     PROOF: Then | \mathcal{C} \subseteq A.
        \langle 3 \rangle 8. Every set in \mathcal{T}_0 is comparable.
    \langle 2 \rangle 2. Let: x, y \in A
    \langle 2 \rangle 3. PICK A, C \in \mathcal{T}_0 such that x \in A and y \in C
    \langle 2 \rangle 4. Assume: w.l.o.g. A \subseteq C
    \langle 2 \rangle 5. \ x, y \in C
    \langle 2 \rangle 6. x \leq y or y \leq x
        PROOF: Since C \in \mathcal{X} so C is a chain.
\langle 1 \rangle 9. PICK an upper bound u for A.
\langle 1 \rangle 10. \ A \in \mathcal{T}_0
    PROOF: Since \mathcal{T}_0 is a chain in \mathcal{T}_0 so \bigcup \mathcal{T}_0 \in \mathcal{T}_0.
\langle 1 \rangle 11. \ g(A) \in \mathcal{T}_0
\langle 1 \rangle 12. \ g(A) \subseteq A
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 $\langle 1 \rangle 13.$ g(A) = A

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\begin{array}{l} \langle 1 \rangle 14. \ \hat{A} - A = \varnothing \\ \langle 1 \rangle 15. \ u \in A \\ \text{Proof: Since } A \cup \{u\} \text{ is a chain so } u \in \hat{A} \text{ and therefore } u \in A. \\ \langle 1 \rangle 16. \ u \text{ is maximal in } X. \\ \langle 2 \rangle 1. \ \text{Let: } x \in X \\ \langle 2 \rangle 2. \ \text{Assume: } u \leqslant x \\ \langle 2 \rangle 3. \ A \cup \{x\} \text{ is a chain.} \\ \langle 2 \rangle 4. \ x \in A \\ \langle 2 \rangle 5. \ x \leqslant u \\ \langle 2 \rangle 6. \ x = u \end{array}
```

5.1 Well Orderings

Definition 5.23 (Well Ordered Set). A poset X is well ordered, and its ordering is a well ordering, iff every nonempty subset of X has a least element.

Proposition 5.24. Every well ordered set is totally ordered.

PROOF: For all x and y we have $\{x,y\}$ has a least element, so $x \leq y$ or $y \leq x$. \square

Chapter 6

Natural Numbers

6.1 Natural Numbers

Definition 6.1 (Successor). The *successor* of a set x, x^+ , is defined by

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

Definition 6.2. We define

$$0 = \emptyset$$

$$1 = 0^{+}$$

$$2 = 1^{+}$$

etc.

Definition 6.3 (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 6.4. Let X be a set. The function $\chi : \mathcal{P}X \to 2^X$ that maps a subset A of X to χ_A is a one-to-one correspondence.

Proof: Easy. \square

Definition 6.5. The set ω 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 6.6 (Sequence). A *finite sequence* is a family whose index set is a natural number. An *infinite sequence* is a family whose index set is ω .

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 .

Proposition 6.7. For any natural numbers m and n, if $m \in n$ then $m^+ \in n^+$.

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Proof:
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 $\langle 1 \rangle 1$. 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
 - $\langle 2 \rangle 5. \ m^+ \in n^+ \text{ or } m^+ = n^+$

Proof: $\langle 2 \rangle 2$

 $\langle 2 \rangle 6$. Case: $m^+ \in n^{++}$

Theorem 6.8 (Principle of Mathematical Induction). For any subset S of ω , if $0 \in S$ and $\forall n \in S.n^+ \in S$, then $S = \omega$.

PROOF: From the definition of ω . \square

Proposition 6.9.

 $\forall n \in \omega. \forall x \in n. n \nsubseteq x$

Proof:

 $\langle 1 \rangle 1$. $\forall x \in 0.0 \subseteq x$

PROOF: Vacuous.

- $\langle 1 \rangle 2$. For any natural number n, if $\forall x \in n.n \subseteq x$ then $\forall x \in n^+.n^+ \subseteq x$.
 - $\langle 2 \rangle$ 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 = n

PROOF: Then we have $n \in n^+ \subseteq x = n$ and $n \subseteq n$ contradicting $\langle 2 \rangle 2$.

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Corollary 6.9.1. For any natural number n we have $n \notin n$.

Corollary 6.9.2. For any natural number n we have $n \neq n^+$.

Definition 6.10 (Transitive Set). A set E is a *transitive* set iff, whenever $x \in y \in E$, then $x \in E$.

Proposition 6.11. 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 6.12. For any natural numbers m and n, if $m^+ = n^+$ then m = n.

Proof:

П

- $\langle 1 \rangle 1$. 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 6.11).

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

Proof: This contradicts Proposition 6.9.

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

Theorem 6.13 (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 A \}
                  (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
       ⟨3⟩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 6.14. 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 6.15. \omega is a transitive set.
\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 \rangle1. 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 6.16. For any natural number n and any nonempty subset $E \subseteq n$, there exists $k \in E$ such that $\forall m \in E.k = m \lor k \in m$.

Proof:

- $\langle 1 \rangle 1$. 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 $\forall m \in E \{n\}. k = m \vee k \in m$

Proof: By $\langle 2 \rangle 2$.

 $\langle 3 \rangle 2$. $\forall m \in E.k = m \lor k \in m$

PROOF: Since $k \in n$.

6.2 Arithmetic

Definition 6.17 (Addition). Define addition + on ω by recursion thus:

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

Proposition 6.18. 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 6.19. For all $m, n \in \omega$, we have

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

Proof:

- $\langle 1 \rangle 1$. Let: P(m) be the property $\forall n \in \omega.m + n = n + m$
- $\langle 1 \rangle 2$. P(0)
 - $\langle 2 \rangle 1$. Let: Q(n) be the property 0 + n = n + 0
 - $\langle 2 \rangle 2$. 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)
 - $\langle 3 \rangle 3. \ 0 + n^+ = n^+ + 0$

Proof:

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

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

$$= n^{+}$$

$$= n^{+} + 0$$
(\langle 3 \rangle 2)

- $\langle 1 \rangle 3. \ \forall m \in \omega. P(m) \Rightarrow P(m^+)$
 - $\langle 2 \rangle 1$. Let: $m \in \omega$
 - $\langle 2 \rangle 2$. Assume: P(m)
 - $\langle 2 \rangle 3$. Let: Q(n) be the property $m^+ + n = n + m^+$
 - $\langle 2 \rangle 4. \ Q(0)$

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:

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

$$= (n + m^{+})^{+} \qquad (\langle 3 \rangle 2)$$

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

$$= (m + n)^{++} \qquad (\langle 2 \rangle 2)$$

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

$$= (n^{+} + m)^{+} \qquad (\langle 2 \rangle 2)$$

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

Definition 6.20 (Multiplication). Define multiplication \cdot on ω by

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

Proposition 6.21. 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 $\forall m, n \in \omega.m(n+p) = mn + mp \langle 1 \rangle 2$. P(0)

PROOF:

$$m(n+0) = mn$$
$$= mn + 0$$
$$= mn + m0$$

 $\langle 1 \rangle 3. \ \forall p \in \omega. P(p) \Rightarrow P(p^+)$

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

Proof:

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

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

$$= (mn + mp) + m \qquad (\langle 2 \rangle 2)$$

$$= mn + (mp + m) \qquad (Proposition 6.18)$$

$$= mn + mp^{+}$$

Proposition 6.22. For all $m, n, p \in \omega$ we have

$$m(np) = (mn)p$$
.

Proof:

```
\langle 1 \rangle 1. Let: P(p) be the statement \forall m, n \in \omega . m(np) = (mn)p
\langle 1 \rangle 2. P(0)
   PROOF:
                                                 m(n0) = m0
                                                            = 0
                                                            =(mn)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(np^+) = (mn)p^+
       Proof:
                       m(np^+) = m(np+n)
                                     = m(np) + mn
                                                                           (Proposition 6.21)
                                     =(mn)p+mn
                                                                                              (\langle 2 \rangle 2)
                                     =(mn)p^+
Proposition 6.23. For all m, n \in \omega, we have
                                                   mn = nm.
Proof:
\langle 1 \rangle 1. Let: P(m) be the statement \forall n \in \omega.mn = nm
\langle 1 \rangle 2. P(0)
    \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: $\langle 1 \rangle 2$

Definition 6.24 (Exponentiation). Define *exponentiation* on ω by recursion:

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

Proposition 6.25. 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:

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

П

Proposition 6.26. For all $m, n, p \in \omega$ we have

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

Proof:

```
⟨1⟩1. (m^n)^0 = m^{n0}

PROOF: Both are equal to 1.

⟨1⟩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}
= m^{np+n}
(Proposition 6.25)
= m^{np^+}
```

6.3 Order on the Natural Numbers

Definition 6.27. 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 6.28. The relation \leq is a well ordering on ω .

```
Proof:
```

 $\langle 1 \rangle 1. \leq \text{is a partial order on } \omega.$

 $\langle 2 \rangle 1$. < is transitive.

PROOF: Proposition 6.11.

 $\langle 2 \rangle 2$. We never have m < n and n < m.

PROOF: If m < n and n < m then m < m by Proposition 6.11, contradicting Corollary 6.9.1.

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

 $\langle 1 \rangle 2$. Any nonempty set E of natural numbers has a least element.

 $\langle 2 \rangle 1$. Let: $E \subseteq \omega$

 $\langle 2 \rangle 2$. Assume: E has no least element.

Prove: $E = \emptyset$

 $\langle 2 \rangle 3$. Let: P(n) be the property $\forall m < n.m \notin E$

 $\langle 2 \rangle 4. P(0)$

Proof: Vacuous.

 $\langle 2 \rangle$ 5. For any natural number n, if P(n) then P(n+1)

PROOF: If P(n) then $n \notin E$ (otherwise n would be the least element of E) and so P(n+1).

 $\langle 2 \rangle 6. \ \forall n \in \omega.P(n)$

 $\langle 2 \rangle 7. \ \forall n \in \omega.n \notin E$

only if $m \subsetneq n$. PROOF:

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

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

Proposition 6.29. For any natural numbers m and n, we have $m \in n$ if and

PROOF: Since n is a transitive set, and $m \neq n$ by Corollary 6.9.1.

- $\langle 1 \rangle 3$. 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 6.9.

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

PROOF: Trichotomy.

Ш

Proposition 6.30. 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 6.7.

П

Proposition 6.31. 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
- $\langle 1 \rangle 3. \ m1 < n1$
- (1)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 6.30)
 $< nk + n$ (Proposition 6.30)
 $= n(k+1)$

Proposition 6.32. 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 6.33. 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.

 $\langle 2 \rangle 6$. q 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 \rangle2. Case: f(n) < n
\langle 5 \rangle1. Pick k < n such that g(k) = f(n)
\langle 5 \rangle2. f(k) = n
```

Corollary 6.33.1. Equivalent natural numbers are equal.

Definition 6.34 (Lexicographical Order). The *lexicographical* order on $\omega \times \omega$ is the relation S defined by (a,b)S(x,y) iff a < x or (a = x and b < y).

Proposition 6.35. The lexicographical order is a partial order on $\omega \times \omega$.

Proof: Easy.

6.4 Finite Sets

Definition 6.36 (Finite). A set is *finite* iff it is equivalent to a natural number; otherwise, it is *infinite*.

Proposition 6.37. No finite set is equivalent to one of its proper subsets.

PROOF: From Proposition 6.33.

Proposition 6.38. ω is infinite.

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

Proposition 6.39. Every subset of a finite set is finite.

Proof: Proposition 6.32. \square

Definition 6.40 (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 6.41. Let E and F be finite sets. If $E \subseteq F$ then $\sharp(E) \leqslant \sharp(F)$.

Proof: Proposition 6.32. \square

Proposition 6.42. 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 6.42.1. 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 6.43. 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 $E \times F \sim mn$

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

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 6.42.

Proposition 6.44. 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 \rangle 7. 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 6.43)
                                   = m^n m
                                                                                           (\langle 2 \rangle 2, \langle 2 \rangle 4)
                                   = m^{n+1}
Corollary 6.44.1. If E is finite then PE is finite and \sharp(PE) = 2^{\sharp(E)}.
Proposition 6.45. The union of a finite set of finite sets is finite.
Proof:
\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 | | |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.
```

Proposition 6.46. Every nonempty finite set of natural numbers has a greatest element.

Proof:

Proof: Corollary 6.42.1.

 $\langle 1 \rangle 1.$ Let: P(n) be the property: for every $E \subseteq \mathbb{N},$ if $E \sim n$ then E has a greatest element.

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

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\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.
Proposition 6.47. Every infinite set has a subset equivalent to \omega.
\langle 1 \rangle 1. Let: X be an infinite set.
\langle 1 \rangle 2. PICK a choice function f for X.
\langle 1 \rangle 3. Let: C be the set of all finite subsets of X.
\langle 1 \rangle 4. For all A \in \mathcal{C} we have X - A \in \text{dom } f.
   PROOF: For all A \in \mathcal{C} we have X - A \neq \emptyset.
\langle 1 \rangle5. Let: U: \omega \to \mathcal{C} be the function defined recursively by U(0) = \emptyset and
                 U(n+1) = U(n) \cup \{f(X - U(n))\} for all n \in \omega.
\langle 1 \rangle 6. Let: v: \omega \to X be the function v(n) = f(X - U(n))
        Prove: v is one-to-one.
\langle 1 \rangle 7. \ \forall n \in \omega. v(n) \notin U(n)
   PROOF: Since v(n) = f(X - U(n)) \in X - U(n).
\langle 1 \rangle 8. \ \forall n \in \omega. v(n) \in U(n+1)
\langle 1 \rangle 9. \ \forall m, n \in \omega.n \leq m \Rightarrow U(n) \subseteq U(m)
   PROOF: Since U(n) \subseteq U(n+1) for all n.
\langle 1 \rangle 10. \ \forall m, n \in \omega.n < m \Rightarrow v(n) \neq v(m)
   PROOF: Since v(n) \in U(m) and v(m) \notin U(m).
```

PROOF: Since k is the greatest element of $\{k\}$.

Corollary 6.47.1. A set is infinite if and only if it is equivalent to a proper subset.