Summary of Halmos' Naive Set Theory

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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 $x \notin A$.

Definition 1.1 (Empty). A set is *empty* iff it has no elements; otherwise it is *nonempty*.

Definition 1.2 (Disjoint). Two sets A and B are *disjoint* iff there is no x such that $x \in A$ and $x \in B$.

Definition 1.3 (Pairwise Disjoint). We say the elements of a set x are pairwise disjoint iff, for all $y, z \in x$, either y and z are disjoint or y = z.

Definition 1.4 (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 1.5 (Axiom of Extensionality). If two sets have the same elements then they are equal.

Axiom 1.6 (Axiom of Regularity). For any nonempty set A, there exists $m \in A$ such that m and A are disjoint.

Axiom 1.7 (Axiom of Union). For every set A, there exists a set that contains all the elements that belong to at least one element of A.

Axiom 1.8 (Axiom of Pairing). For any two sets, there exists a set that they both belong to.

Axiom Schema 1.9 (Axiom Schema of Replacement). For any property P(x, y), the following is an axiom:

Let A be a set such that, for all $x \in A$, there exists at most one y such that P(x,y). Then there exists a set B whose elements are exactly those sets y such that $\exists x \in A.P(x,y)$.

Axiom 1.10 (Axiom of Infinity). There exists a set I that has an empty element and such that, for all $x \in I$, there exists $y \in I$ such that the elements of y are exactly x and the elements of x.

Axiom 1.11 (Power Set Axiom). For any set A, there exists a set B such that every subset of A belongs to B.

Axiom 1.12 (Axiom of Choice). Let A be a set of nonempty, pairwise disjoint sets. Then there exists a set C such that, for all $x \in A$, there is exactly one y such that $y \in C$ and $y \in x$.

Chapter 2

Basic Properties and Operations on Sets

Axiom 2.1 (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 2.2. 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

Definition 2.3 ((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 2.4 (Power Set Axiom). For any set A, there exists a set that contains all the subsets of A.

Definition 2.5 (Empty). A set is *empty* iff it has no elements; otherwise it is *non-empty*.

Axiom 2.6 (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 2.7 (Ordered Pair). For any sets a and b, the *ordered pair* (a,b) is defined by

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

Definition 2.8 (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 2.9 (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 2.10 (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 2.11 (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 2.12 (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 2.13 (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 2.14 (Axiom of Choice). The Cartesian product of a non-empty family of non-empty sets is non-empty.

Axiom 2.15 (Axiom of substitution). If S(a,b) is a sentence such that for each a in A the set $\{b: S(a,b)\}$ can be formed, then there exists a function F with domain A such that $F(a) = \{b: S(a,b)\}$ for each a in A.

2.1 The Subset Relation

Theorem 2.16. For any set A, we have $A \subseteq A$.

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

Theorem 2.17. 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 2.18. 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 2.19 (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 2.20. There is no set that contains every set.

2.3 The Empty Set

Theorem 2.21. There exists a set with no elements.

PROOF: Immediate from the Axiom of Infinity. \Box

Definition 2.22 (Empty Set). The *empty set* \emptyset is the set with no elements.

Theorem 2.23. For any set A we have $\emptyset \subset A$.

Proof: Vacuous.

2.4 Unordered Pairs

Definition 2.24 (Singleton). For any set a, the *singleton* $\{a\}$ is defined to be $\{a, a\}$.

2.5 Unions

Definition 2.25 (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. \square

Proposition 2.26.

$$\bigcup \varnothing = \varnothing$$

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

Proposition 2.27. 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 2.28. We write $A \cup B$ for $\bigcup \{A, B\}$.

Proposition 2.29. 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 2.30 (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 2.31. 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 2.32. For any sets a and b, we have $\{a\} \cup \{b\} = \{a,b\}$.

Proof: Immediate from definitions. \Box

2.6 Intersections

Definition 2.33 (Intersection). For any sets A and B, the intersection $A \cap B$ is defined to be $\{x \in A : x \in B\}$.

Proposition 2.34. 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 2.35. 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 2.36. 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 2.37. 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 2.38 (Disjoint). Two sets A and B are disjoint if and only if $A \cap B = \emptyset$.

Definition 2.39 (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 2.40 (Intersection). For any nonempty set C, the *intersection* of C, $\bigcap C$, 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 \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.

2.7 Unordered Triples

Definition 2.41 ((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 2.42 (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 2.43. 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 $E - (E - A) \subseteq E$.

Proposition 2.44. 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 2.45. 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 2.46. 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 2.47. 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 $A \subseteq A \cup (E - A)$.

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Proposition 2.48. 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: $x \in A$
- $\langle 2 \rangle 4. \ x \in E$
- $\langle 2 \rangle 5. \ x \notin E A$
- $\langle 2 \rangle 6. \ x \notin E B$
- $\langle 2 \rangle 7. \ x \in B$

Example 2.49. 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 2.50 (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 2.51 (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 2.52. 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 2.53. 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 2.54. 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 2.55. 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 2.56. 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 2.57. 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 2.58 (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.

Proposition 2.59 (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.

2.9 Symmetric Difference

Definition 2.60 (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 2.61. For any sets A and B, we have

$$A + B = B + A$$

PROOF: From the commutativity of union.

Proposition 2.62. 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 2.63. For any set A, we have

$$A + \emptyset = A$$
.

Proof:

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

Proposition 2.64. For any set A we have

$$A + A = \emptyset$$
.

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Proof:

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

2.10 Power Sets

Proposition 2.65.

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

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

Proposition 2.66. For any set a, we have

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

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

Proposition 2.67. 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 2.68. 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 2.69. 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 2.70. For any set E, we have

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

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

Proposition 2.71. 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.

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.

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

Proof: Easy. \square

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 (Injective). A function $f: X \to Y$ is one-to-one or injective or an injection iff, for all $x, y \in X$, if f(x) = f(y) then x = y. In this case, we write $f: X \rightarrowtail Y$.

Definition 3.31 (Surjective). Let $f: X \to Y$. We say f is *surjective*, or a *surjection*, or f maps X *onto* Y iff ran f = Y. In this case, we write $f: X \to Y$.

Definition 3.32 (Bijective). Let $f: X \to Y$. Then f is bijective, or a bijection, iff it is injective and surjective.

Definition 3.33 (Image). Let $f: X \to Y$ and $A \subseteq X$. The *image* of A under f is

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

Proposition 3.34. Let $f: X \to Y$ and $A \subseteq B \subseteq X$. Then $f(A) \subseteq f(B)$.

Proof:

- $\langle 1 \rangle 1$. Let: X and Y be sets.
- $\langle 1 \rangle 2$. Let: $f: X \to Y$
- $\langle 1 \rangle 3$. Let: $A, B \in \mathcal{P}X$ with $A \subseteq B$.
- $\langle 1 \rangle 4$. Let: $y \in f(A)$
- $\langle 1 \rangle$ 5. PICK $x \in A$ such that f(x) = y

Proof: $\langle 1 \rangle 4$

 $\langle 1 \rangle 6. \ x \in B$

Proof: $\langle 1 \rangle 3, \langle 1 \rangle 5$

 $\langle 1 \rangle 7. \ y \in f(B)$

Proof: $\langle 1 \rangle 5$, $\langle 1 \rangle 6$

Proposition 3.35. Let $f: X \to Y$. Let $A \subseteq \mathcal{P}X$. Then $f(\bigcup A) = \bigcup_{A \in A} f(A)$.

Proof:

$$y \in f\left(\bigcup \mathcal{A}\right) \Leftrightarrow \exists x \in \bigcup \mathcal{A}.y = f(x)$$

$$\Leftrightarrow \exists x. \exists A \in \mathcal{A}(x \in A \land y = f(x))$$

$$\Leftrightarrow \exists A \in \mathcal{A}.\exists x \in A.y = f(x)$$

$$\Leftrightarrow \exists A \in \mathcal{A}.y \in f(A)$$

$$\Leftrightarrow y \in \bigcup_{A \in \mathcal{A}} f(A)$$

Proposition 3.36. Let $f: X \to Y$. Let A be a nonempty subset of $\mathcal{P}X$. Then $f(\bigcap A) \subseteq \bigcap_{A \in \mathcal{A}} f(A)$. Equality holds if f is injective.

Proof:

```
\langle 1 \rangle 1. Let: X and Y be sets.
```

$$\langle 1 \rangle 2$$
. Let: $f: X \to Y$

 $\langle 1 \rangle 3$. Let: \mathcal{A} be a nonempty subset of $\mathcal{P}X$.

$$\langle 1 \rangle 4. \ f(\bigcap A) \subseteq \bigcap_{A \in A} f(A)$$

$$\langle 2 \rangle 1$$
. Let: $y \in f(\bigcap A)$

 $\langle 2 \rangle 2$. PICK $x \in \bigcap \mathcal{A}$ such that y = f(x)

Proof: $\langle 2 \rangle 1$

$$\langle 2 \rangle 3$$
. Let: $A \in \mathcal{A}$

 $\langle 2 \rangle 4. \ x \in A$

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

 $\langle 2 \rangle 5. \ y \in f(A)$

Proof: $\langle 2 \rangle 2$, $\langle 2 \rangle 4$

 $\langle 1 \rangle$ 5. If f is injective then $f(\bigcap A) = \bigcap_{A \in A} f(A)$

- $\langle 2 \rangle 1$. Assume: f is injective.
- $\langle 2 \rangle 2$. Let: $y \in \bigcap_{A \in \mathcal{A}} f(A)$
- $\langle 2 \rangle 3$. Pick $A \in \mathcal{A}$

PROOF: A is nonempty by $\langle 1 \rangle 3$.

 $\langle 2 \rangle 4. \ y \in f(A)$

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

 $\langle 2 \rangle$ 5. Pick $x \in A$ such that y = f(x)

Proof: $\langle 2 \rangle 4$

 $\langle 2 \rangle 6. \ x \in \bigcap \mathcal{A}$

 $\langle 3 \rangle 1$. Let: $A' \in \mathcal{A}$

 $\langle 3 \rangle 2. \ y \in f(A')$

Proof: $\langle 2 \rangle 2, \langle 3 \rangle 1$

 $\langle 3 \rangle 3$. Pick $x' \in A'$ such that y = f(x')

Proof: $\langle 3 \rangle 2$

 $\langle 3 \rangle 4. \ x = x'$

Proof: $\langle 2 \rangle 1$, $\langle 2 \rangle 5$, $\langle 3 \rangle 3$

 $\langle 3 \rangle 5. \ x \in A'$

```
Proof: \langle 3 \rangle 3, \langle 3 \rangle 4
   \langle 2 \rangle 7. \ y \in f(\bigcap \mathcal{A})
        Proof: \langle 2 \rangle 5, \langle 2 \rangle 6
Proposition 3.37. Let X and Y be sets. Let f: X \to Y. Let A, B \in \mathcal{P}X.
Then f(A) - f(B) \subseteq f(A - B). Equality holds if f is injective.
Proof:
\langle 1 \rangle 1. Let: X and Y be sets.
\langle 1 \rangle 2. Let: f: X \to Y
\langle 1 \rangle 3. Let: A, B \in \mathcal{P}X
\langle 1 \rangle 4. f(A) - f(B) \subseteq f(A - B)
   \langle 2 \rangle 1. Let: y \in f(A) - f(B)
   \langle 2 \rangle 2. \ y \in f(A)
        Proof: \langle 2 \rangle 1
    \langle 2 \rangle 3. PICK x \in A such that y = f(x).
        Proof: \langle 2 \rangle 2
    \langle 2 \rangle 4. \ x \notin B
        \langle 3 \rangle 1. Assume: for a contradiction x \in B
        \langle 3 \rangle 2. \ y \in f(B)
            Proof: \langle 2 \rangle 3, \langle 3 \rangle 1
        \langle 3 \rangle 3. Q.E.D.
            PROOF: \langle 2 \rangle 1 and \langle 3 \rangle 2 form a contradiction.
   \langle 2 \rangle 5. \ x \in A - B
        Proof: \langle 2 \rangle 3, \langle 2 \rangle 4
   \langle 2 \rangle 6. \ y \in f(A-B)
        Proof: \langle 2 \rangle 3, \langle 2 \rangle 5
\langle 1 \rangle5. If f is injective then f(A - B) = f(A) - f(B).
   \langle 2 \rangle 1. Assume: f is injective.
   \langle 2 \rangle 2. Let: y \in f(A - B)
   \langle 2 \rangle 3. Pick x \in A - B such that y = f(x)
        Proof: \langle 2 \rangle 2
    \langle 2 \rangle 4. \ x \in A
        Proof: \langle 2 \rangle 3
    \langle 2 \rangle 5. \ y \in f(A)
        Proof: \langle 2 \rangle 3, \langle 2 \rangle 4
    \langle 2 \rangle 6. \ y \notin f(B)
        \langle 3 \rangle 1. Assume: y \in f(B)
        \langle 3 \rangle 2. Pick x' \in B such that y = f(x')
            Proof: \langle 3 \rangle 1
        \langle 3 \rangle 3. \ x = x'
            Proof: \langle 2 \rangle 1, \langle 2 \rangle 3, \langle 3 \rangle 2
        \langle 3 \rangle 4. \ x \in B
            Proof: \langle 3 \rangle 2, \langle 3 \rangle 3
        \langle 3 \rangle 5. Q.E.D.
            PROOF: \langle 2 \rangle 3 and \langle 3 \rangle 4 form a contradiction.
```

$$\langle 2 \rangle 7. \ y \in f(A) - f(B)$$

PROOF: $\langle 2 \rangle 5, \langle 2 \rangle 6$

Definition 3.38 (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 3.39. For any set X, the identity relation I_X is a function $X \to X$.

Proof: Easy.

Definition 3.40 (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 3.41 (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 3.42 (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 $\pi(x) = x/R$.

Proposition 3.43. 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 3.44. 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 3.45 (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 3.46 (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 3.47 (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.

Proposition 3.48 (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 3.49. 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 3.50. 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 3.51 (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 3.52. Let $\{A_i\}_{i\in I}$ and $\{B_j\}_{j\in J}$ be families of sets. Then

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

Proof: Easy. \square

Proposition 3.53. 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. \square

Proposition 3.54. 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. \square

Example 3.55. 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

3.8.1 Inverse Image

Definition 3.56 (Inverse Image). Let $f: X \to Y$. Let B be a subset of Y. Then the *inverse image* of B under f is

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

Proposition 3.57. *Let* $f: X \to Y$. *Let* $B \subseteq Y$. *Then*

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

Equality holds if f is surjective.

Proof:

- $\langle 1 \rangle 1$. Let: X and Y be sets.
- $\langle 1 \rangle 2$. Let: $f: X \to Y$
- $\langle 1 \rangle 3$. Let: $B \subseteq Y$
- $\langle 1 \rangle 4. \ f(f^{-1}(B)) \subseteq B$
 - $\langle 2 \rangle 1$. Let: $y \in f(f^{-1}(B))$
 - $\langle 2 \rangle 2$. PICK $x \in f^{-1}(B)$ such that f(x) = y
 - $\langle 2 \rangle 3. \ f(x) \in B$
 - $\langle 2 \rangle 4. \ y \in B$
- $\langle 1 \rangle 5$. If f is surjective then $f(f^{-1}(B)) = B$
 - $\langle 2 \rangle 1$. Assume: f is surjective.
 - $\langle 2 \rangle 2$. Let: $y \in B$

```
\langle 2 \rangle 3. PICK x \in X such that f(x) = y
        Proof: \langle 2 \rangle 1, \langle 2 \rangle 2
    \langle 2 \rangle 4. \ x \in f^{-1}(B)
       Proof: \langle 2 \rangle 2, \langle 2 \rangle 3
    \langle 2 \rangle 5. \ y \in f(f^{-1}(B))
        Proof: \langle 2 \rangle 3, \langle 2 \rangle 4
Proposition 3.58. 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:
\langle 1 \rangle 1. Let: X and Y be sets.
\langle 1 \rangle 2. Let: f: X \to Y
\langle 1 \rangle 3. Let: A \subseteq X
\langle 1 \rangle 4. A \subseteq f^{-1}(f(A))
    \langle 2 \rangle 1. Let: x \in A
    \langle 2 \rangle 2. f(x) \in f(A)
    \langle 2 \rangle 3. \ x \in f^{-1}(f(x))
\langle 1 \rangle5. If f is injective then f^{-1}(f(A)) = A
    \langle 2 \rangle 1. Assume: f is injective.
    \langle 2 \rangle 2. Let: x \in f^{-1}(f(A))
    \langle 2 \rangle 3. \ f(x) \in f(A)
        Proof: \langle 2 \rangle 2
    \langle 2 \rangle 4. PICK x' \in A such that f(x') = f(x)
        Proof: \langle 2 \rangle 3
    \langle 2 \rangle 5. \ x' = x
        Proof: \langle 2 \rangle 1, \langle 2 \rangle 4
    \langle 2 \rangle 6. \ x \in A
       Proof: \langle 2 \rangle 4, \langle 2 \rangle 5
Proposition 3.59. Let f: X \to Y. Let A \subseteq B \subseteq Y. Then f^{-1}(A) \subseteq f^{-1}(B).
PROOF:
\langle 1 \rangle 1. Let: X and Y be sets.
\langle 1 \rangle 2. Let: f: X \to Y
\langle 1 \rangle 3. Let: A \subseteq B \subseteq Y
\langle 1 \rangle 4. Let: x \in f^{-1}(A)
\langle 1 \rangle 5. f(x) \in A
\langle 1 \rangle 6. \ f(x) \in B
\langle 1 \rangle 7. \ x \in f^{-1}(B)
```

Proposition 3.60. Let $f: X \to Y$. Let $\mathcal{B} \subseteq Y$. Then

$$f^{-1}\left(\bigcup\mathcal{B}\right) = \bigcup_{B\in\mathcal{B}} f^{-1}(B) \ .$$

Proof:

$$x \in f^{-1}\left(\bigcup \mathcal{B}\right) \Leftrightarrow f(x) \in \bigcup \mathcal{B}$$

$$\Leftrightarrow \exists B \in \mathcal{B}. f(x) \in B$$

$$\Leftrightarrow \exists B \in \mathcal{B}. x \in f^{-1}(B)$$

$$\Leftrightarrow x \in \bigcup_{B \in \mathcal{B}} f^{-1}(B)$$

Proposition 3.61. 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 3.62. Let $f: X \to Y$ and $B \subseteq Y$. Then $f^{-1}(Y - B) = X - f^{-1}(B)$.

Proof: Easy. \square

3.8.2 Inverse of a Function

Proposition 3.63. Let $f: X \approx Y$. Then f^{-1} is a function, and is a bijection $f^{-1}: Y \approx X$.

Proof:

 $\langle 1 \rangle 1$. Let: X and Y be sets.

 $\langle 1 \rangle 2$. Let: $f: X \approx Y$

 $\langle 1 \rangle 3$. f^{-1} is a function.

 $\langle 2 \rangle 1$. Let: $(x, y), (x, z) \in f^{-1}$

 $\langle 2 \rangle 2. \ (y,x), (z,x) \in f$

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

PROOF: f is injective.

 $\langle 1 \rangle 4$. dom $f^{-1} = Y$

Proof: Proposition 3.17, $\langle 1 \rangle 2$

 $\langle 1 \rangle 5$. ran $f^{-1} = X$

Proof:

$$x \in \operatorname{ran} f^{-1} \Leftrightarrow \exists y.(y, x) \in f^{-1}$$

 $\Leftrightarrow \exists y.(x, y) \in f$
 $\Leftrightarrow x \in \operatorname{dom} f$
 $\Leftrightarrow x \in X$

 $\langle 1 \rangle 6$. f^{-1} is injective.

 $\langle 2 \rangle 1$. Let: $y, y' \in Y$

 $\langle 2 \rangle 2$. Assume: $f^{-1}(y) = f^{-1}(y')$

 $\langle 2 \rangle 3. \ y = y'$

PROOF: $y = f(f^{-1}(y)) = f(f^{-1}(y')) = y'$.

Proposition 3.64. 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 3.65. Example 3.14 shows that function composition is not commutative in general.

Proposition 3.66. The composite of two injective functions is injective.

PROOF:

 $\langle 1 \rangle 1$. Let: $f: X \rightarrow Y$ and $g: Y \rightarrow Z$

 $\langle 1 \rangle 2$. Let: $x, y \in X$

 $\langle 1 \rangle 3$. Assume: $(g \circ f)(x) = (g \circ f)(y)$

 $\langle 1 \rangle 4.$ g(f(x)) = g(f(y))

 $\langle 1 \rangle 5.$ f(x) = f(y)

PROOF: g is injective.

 $\langle 1 \rangle 6. \ x = y$

Proof: f is injective.

Proposition 3.67. Let $f: X \to Y$ and $g: Y \to Z$. If $g \circ f$ is injective then f is injective.

PROOF: If f(x) = f(y) then g(f(x)) = g(f(y)) and so x = y. \square

Proposition 3.68. The composite of two surjective functions is surjective.

Proof:

 $\langle 1 \rangle 1$. Let: $f: X \twoheadrightarrow Y$ and $g: Y \twoheadrightarrow Z$

 $\langle 1 \rangle 2$. Let: $z \in Z$

 $\langle 1 \rangle 3$. PICK $y \in Y$ such that g(y) = z

PROOF: Since q is surjective.

 $\langle 1 \rangle 4$. PICK $x \in X$ such that f(x) = y

Proof: Since f is surjective.

$$\langle 1 \rangle 5. \ (g \circ f)(x) = z$$

Proposition 3.69. Let $f: X \to Y$ and $g: Y \to Z$. If $g \circ f$ is surjective then g is surjective.

PROOF: Let $z \in Z$. Pick $x \in X$ such that g(f(x)) = z. Then there exists y such that g(y) = z, namely y = f(x). \square

Proposition 3.70. The composite of two bijective functions is bijective.

Proof: Propositions 3.66 and 3.68. \square

Proposition 3.71. Let X, Y and Z be sets. Let $f: X \to Y$ and $g: Y \to Z$. Let $A \subseteq Z$. Then

$$(g \circ f)^{-1}(A) = f^{-1}(g^{-1}(A))$$
.

Proof:

 $\langle 1 \rangle 1$. Let: X, Y and Z be sets.

 $\langle 1 \rangle 2$. Let: $f: X \to Y$ and $g: Y \to Z$

 $\langle 1 \rangle 3$. Let: $A \subseteq Z$

 $\langle 1 \rangle 4. \ (g \circ f)^{-1}(A) = f^{-1}(g^{-1}(A))$

Proof:

 $\langle 2 \rangle 1$. Let: $x \in X$

 $\langle 2 \rangle 2$. $x \in (g \circ f)^{-1}(A) \Leftrightarrow x \in f^{-1}(g^{-1}(A))$

Proof:

$$x \in (g \circ f)^{-1}(A) \Leftrightarrow (g \circ f)(x) \in A$$

$$\Leftrightarrow g(f(x)) \in A \qquad \text{(Proposition 3.64, } \langle 1 \rangle 2, \langle 2 \rangle 1)$$

$$\Leftrightarrow f(x) \in g^{-1}(A)$$

$$\Leftrightarrow x \in f^{-1}(g^{-1}(A))$$

Proposition 3.72. Let $f: X \approx Y$ and $g: Y \approx Z$. Then

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

Proof: Easy.

Definition 3.73 (Left Inverse, Right Inverse). Let $f: X \to Y$ and $g: Y \to X$. Then g is a *left inverse* of f, and f is a *right inverse* of g, iff $g \circ f = I_X$.

Proposition 3.74. 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.

Lemma 3.75. Let $f: A \to B$. If there are functions $g: B \to A$ and $h: B \to A$ such that $\forall a \in A.g(f(a)) = a$ and $\forall b \in B.f(h(b)) = b$, then f is bijective and $g = h = f^{-1}$.

Proof:

- $\langle 1 \rangle 1$. Let: A and B be sets.
- $\langle 1 \rangle 2$. Let: $f: A \to B$ and $g, h: B \to A$
- $\langle 1 \rangle 3$. Assume: $\forall a \in A.g(f(a)) = a$
- $\langle 1 \rangle 4$. Assume: $\forall b \in B.f(h(b)) = b$
- $\langle 1 \rangle 5$. f is injective.

Proof: Proposition 3.74, $\langle 1 \rangle 2$, $\langle 1 \rangle 3$.

 $\langle 1 \rangle 6$. f is surjective.

PROOF: Proposition 3.74, $\langle 1 \rangle 2$, $\langle 1 \rangle 4$.

 $\langle 1 \rangle 7. \ g = h$

3.9 Choice Functions

Definition 3.76 (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 3.77. 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 3.78. 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: \operatorname{dom} R \to \operatorname{ran} R be the function f(x) = g(\{y \in \operatorname{ran} R : xRy\}) \langle 1 \rangle 4. f \subseteq R and \operatorname{dom} f = \operatorname{dom} R.
```

Proposition 3.79. 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 \bigcup \mathcal{C} \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.

Theorem 4.3 (Schröder-Bernstein). Let X and Y be sets. If there exist injective functions $X \to Y$ and $Y \to X$, then $X \sim Y$.

Proof:

- $\langle 1 \rangle 1$. Let: $f: X \to Y$ and $g: Y \to X$ be one-to-one.
- $\langle 1 \rangle 2$. Assume: w.l.o.g. $X \cap Y = \emptyset$
- $\langle 1 \rangle 3$. For $x \in X$, let us say that x is the parent of f(x); and for $y \in Y$, let us say that y is the parent of g(y).
- $\langle 1 \rangle 4$. For $z \in X \cup Y$, let the set of descendants of z be the intersection of all the subsets S of $X \cup Y$ such that $z \in S$ and, if $t \in S$ and t is the parent of u then $u \in S$.
- $\langle 1 \rangle$ 5. Let: X_X be the set of all elements of X that are descendants of the elements of X that have no parent.
- $\langle 1 \rangle$ 6. Let: X_Y be the set of all elements of X that are descendants of the elements of Y that have no parent.
- $\langle 1 \rangle 7$. Let: $X_{\infty} = X X_X X_Y$
- $\langle 1 \rangle 8$. Let: Y_X be the set of all elements of Y that are descendants of the elements of X that have no parent.
- $\langle 1 \rangle 9$. Let: Y_Y be the set of all elements of Y that are descendants of the elements of Y that have no parent.
- $\langle 1 \rangle 10$. Let: $Y_{\infty} = Y Y_X Y_Y$
- $\langle 1 \rangle 11. \ f \upharpoonright X_X : X_X \sim Y_X$
- $\langle 1 \rangle 12. \ g \upharpoonright Y_Y : Y_Y \sim X_Y$
- $\langle 1 \rangle 13. \ f \upharpoonright X_{\infty} : X_{\infty} \sim Y_{\infty}$
- (1)14. Define $h: X \to Y$ by $h(x) = g^{-1}(x)$ if $x \in X_Y$, and f(x) if not.

 $\langle 1 \rangle 15. \ h: X \sim Y$

Theorem 4.4 (Cantor). For any set X we have $X \not\sim \mathcal{P}X$.

PROOF: If $f: X \to \mathcal{P}X$ then $\{x \in X : x \notin f(x)\}$ is a subset of X not in ran f. \square

Chapter 5

Order

5.1 Partial Orders

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 or smaller than y; and y is greater than x, larger than x.

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

PROOF: From Theorems 2.16, 2.17 and 2.18. \square

Proposition 5.3. Let X be a set. Let < be a relation on X. Then there exists a partial order \le on X such that

$$\forall x, y \in X (x < y \Leftrightarrow x \leq y \land x \neq y)$$

if and only if < is irreflexive and transitive. In this case, \le is unique and is defined by

$$\forall x, y \in X (x \le y \Leftrightarrow x < y \lor x = y)$$
.

Proof:

- $\langle 1 \rangle 1$. Let: X be a set.
- $\langle 1 \rangle 2$. Let: < be a relation on X.
- (1)3. If there exists a partial order \leq on X such that $\forall x, y \in X (x < y \Leftrightarrow x \leq y \land x \neq y)$, then < is irreflexive.

PROOF: Trivial.

- $\langle 1 \rangle 4$. If there exists a partial order \leq on X such that $\forall x, y \in X (x < y \Leftrightarrow x \leq y \land x \neq y)$, then < is transitive.
 - $\langle 2 \rangle 1$. Let: \leq be a partial order on X.
 - $\langle 2 \rangle 2$. Assume: $\forall x, y \in X (x < y \Leftrightarrow x \leqslant y \land x \neq y)$

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\langle 2 \rangle 3. Let: x < y and y < z
    \langle 2 \rangle 4. \ x \leqslant y
        Proof: \langle 2 \rangle 3
    \langle 2 \rangle 5. \ x \neq y
        Proof: \langle 2 \rangle 3
    \langle 2 \rangle 6. \ y \leqslant z
        Proof: \langle 2 \rangle 3
    \langle 2 \rangle 7. \ y \neq z
        Proof: \langle 2 \rangle 3
    \langle 2 \rangle 8. \ x \leqslant z
        PROOF: From \langle 2 \rangle 4 and \langle 2 \rangle 6 since \leq is transitive by \langle 2 \rangle 1.
    \langle 2 \rangle 9. \ x \neq z
        \langle 3 \rangle 1. Assume: for a contradiction x = z
        \langle 3 \rangle 2. \ y \leqslant x
            Proof: \langle 2 \rangle 6, \langle 3 \rangle 1
        \langle 3 \rangle 3. x = y
            PROOF: From \langle 2 \rangle 4 and \langle 3 \rangle 2 since \leq is antisymmetric by \langle 2 \rangle 1.
        \langle 3 \rangle 4. Q.E.D.
            PROOF: \langle 2 \rangle 5 and \langle 3 \rangle 3 form a contradiction.
    \langle 2 \rangle 10. x < z
        Proof: \langle 2 \rangle 8, \langle 2 \rangle 9
\langle 1 \rangle 5. If there exists a partial order \leq on X such that \forall x, y \in X (x < y \Leftrightarrow x \leq
          y \wedge x \neq y), then \forall x, y \in X (x \leq y \Leftrightarrow x < y \lor x = y).
    PROOF: Trivial.
\langle 1 \rangle 6. If < is irreflexive and transitive, then the relation \leq defined by \forall x, y \in
          X(x \le y \Leftrightarrow x < y \lor x = y) is a partial order on X.
    \langle 2 \rangle 1. Assume: < is irreflexive.
    \langle 2 \rangle 2. Assume: < is transitive.
    \langle 2 \rangle 3. Let: \leq be the relation defined by \forall x, y \in X (x \leq y \Leftrightarrow x < y \lor x = y)
    \langle 2 \rangle 4. \leq \text{is reflexive.}
        PROOF: Immediate from \langle 2 \rangle 3.
    \langle 2 \rangle 5. \leq \text{is transitive.}
        \langle 3 \rangle 1. Let: x, y, z \in X
        \langle 3 \rangle 2. Assume: x \leq y and y \leq z
        \langle 3 \rangle 3. x < y or x = y
            Proof: \langle 2 \rangle 4, \langle 3 \rangle 2
        \langle 3 \rangle 4. y < z or y = z
            Proof: \langle 2 \rangle 4, \langle 3 \rangle 2
        \langle 3 \rangle 5. Case: x < y and y < z
            \langle 4 \rangle 1. \ x < z
                Proof: \langle 2 \rangle 2
            \langle 4 \rangle 2. \ x \leq z
                Proof: \langle 2 \rangle 4, \langle 4 \rangle 1
        \langle 3 \rangle 6. Case: x = y
            PROOF: Then x \leq z from \langle 3 \rangle 2
        \langle 3 \rangle7. Case: y = z
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PROOF: Then $x \leq z$ from $\langle 3 \rangle 2$ $\langle 2 \rangle 6. \leq \text{is antisymmetric.}$ $\langle 3 \rangle 1$. Let: $x, y \in X$ $\langle 3 \rangle 2$. Assume: $x \leq y$ $\langle 3 \rangle 3$. Assume: $y \leqslant x$ $\langle 3 \rangle 4$. x < y or x = yProof: $\langle 2 \rangle 4, \langle 3 \rangle 2$ $\langle 3 \rangle 5$. y < x or y = xProof: $\langle 2 \rangle 4, \langle 3 \rangle 2$ $\langle 3 \rangle 6$. $\neg (x < y \land y < x)$ $\langle 4 \rangle$ 1. Assume: for a contradiction x < y and y < x $\langle 4 \rangle 2$. x < xProof: $\langle 2 \rangle 2, \langle 4 \rangle 1$ $\langle 4 \rangle 3$. Q.E.D. PROOF: $\langle 2 \rangle 1$ and $\langle 4 \rangle 2$ form a contradiction. $\langle 3 \rangle 7$. x = yProof: $\langle 3 \rangle 4, \langle 3 \rangle 5, \langle 3 \rangle 6$ $y \lor x = y$) satisfies $\forall x, y \in X (x < y \Leftrightarrow x \leq y \land x \neq y)$. Proof: Trivial.

Proposition 5.4. In a poset, we never have x < y and y < x.

PROOF: We would then have x < x by transitivity, contradicting the irreflexivity of <. \square

Definition 5.5 ((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 5.6 (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 5.7 (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 5.8 (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 5.9. 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 5.10 (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 5.11. 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 5.12 (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 5.13 (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 5.14 (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 5.15 (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 5.16 (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 5.17 (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.

5.2 Linear Orders

Definition 5.18 (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 5.19. 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. \square

Proposition 5.20. For any set X, the relation \subseteq is a total order on X iff X is either \varnothing or a singleton.

Proof: Easy.

Proposition 5.21. Let X be a set and < a relation on X. Then there exists a linear order \le on X such that

$$\forall x, y \in X. (x < y \Leftrightarrow x \leq y \land x \neq y)$$

if and only if < is irreflexive, transitive, and:

$$\forall x, y \in X. (x < y \lor x = y \lor y < x)$$
.

In this case, \leq is unique and is defined by

$$\forall x, y \in X. (x \leqslant y \Leftrightarrow x < y \lor x = y)$$

Proof:

- $\langle 1 \rangle 1$. Let: X be a set.
- $\langle 1 \rangle 2$. Let: < be a relation on X
- $\langle 1 \rangle 3$. If there exists a linear order \leq on X such that $\forall x, y \in X (x < y \Leftrightarrow x \leq y \land x \neq y)$, then < is irreflexive.

PROOF: Trivial.

- $\langle 1 \rangle 4$. If there exists a linear order \leq on X such that $\forall x, y \in X (x < y \Leftrightarrow x \leq y \land x \neq y)$, then < is transitive.
 - $\langle 2 \rangle 1$. Let: \leq be a linear order on X.
 - $\langle 2 \rangle 2$. Assume: $\forall x, y \in X (x < y \Leftrightarrow x \leqslant y \land x \neq y)$
 - $\langle 2 \rangle 3$. Let: x < y and y < z
 - $\langle 2 \rangle 4. \ x \leqslant y$

Proof: $\langle 2 \rangle 3$

 $\langle 2 \rangle 5. \ x \neq y$

Proof: $\langle 2 \rangle 3$

 $\langle 2 \rangle 6. \ y \leq z$

Proof: $\langle 2 \rangle 3$

 $\langle 2 \rangle 7. \ y \neq z$

Proof: $\langle 2 \rangle 3$

 $\langle 2 \rangle 8. \ x \leq z$

PROOF: From $\langle 2 \rangle 4$ and $\langle 2 \rangle 6$ since \leq is transitive.

- $\langle 2 \rangle 9. \ x \neq z$
 - $\langle 3 \rangle 1$. Assume: for a contradiction x = z
 - $\langle 3 \rangle 2. \ y \leqslant x$

Proof: $\langle 2 \rangle 6$, $\langle 3 \rangle 1$

 $\langle 3 \rangle 3$. x = y

PROOF: From $\langle 2 \rangle 4$ and $\langle 3 \rangle 2$ since \leq is antisymmetric.

 $\langle 3 \rangle 4$. Q.E.D.

PROOF: $\langle 2 \rangle 5$ and $\langle 3 \rangle 3$ form a contradiction.

 $\langle 2 \rangle 10$. x < z

Proof: $\langle 2 \rangle 8, \langle 2 \rangle 9$

- $\langle 1 \rangle$ 5. If there exists a linear order \leq on X such that $\forall x, y \in X (x < y \Leftrightarrow x \leq y \land x \neq y)$, then $\forall x, y \in X (x < y \lor x = y \lor y < x)$.
 - $\langle 2 \rangle 1$. Let: \leq be a linear order on X.
 - $\langle 2 \rangle 2$. Assume: $\forall x, y \in X (x < y \Leftrightarrow x \leq y \land x \neq y)$
 - $\langle 2 \rangle 3$. Let: $x, y \in X$
 - $\langle 2 \rangle 4$. $x \leqslant y$ or $y \leqslant x$
 - $\langle 2 \rangle$ 5. Case: $x \leq y$

PROOF: Then x < y or x = y using $\langle 2 \rangle 2$.

 $\langle 2 \rangle 6$. Case: $y \leqslant x$

PROOF: Then y < x or x = y using $\langle 2 \rangle 2$.

 $\langle 1 \rangle$ 6. If there exists a linear order \leq on X such that $\forall x,y \in X(x < y \Leftrightarrow x \leq y \land x \neq y)$, then $\forall x,y \in X(x \leq y \Leftrightarrow x < y \lor x = y)$.

PROOF: Trivial.

 $\langle 1 \rangle$ 7. If < is irreflexive, transitive and satisfies $\forall x, y \in X. (x < y \lor x = y \lor y < x)$, then the relation \leq defined by $\forall x, y (x \leq y \Leftrightarrow x < y \lor x = y)$ is a linear

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order on X.
\langle 2 \rangle 1. Assume: < is irreflexive.
\langle 2 \rangle 2. Assume: < is transitive.
\langle 2 \rangle 3. Assume: \forall x, y \in X (x < y \lor x = y \lor y < x)
\langle 2 \rangle 4. Let: \leq be the relation defined by \forall x, y (x \leq y \Leftrightarrow x < y \lor x = y)
\langle 2 \rangle 5. \leq \text{is reflexive.}
    PROOF: Immediate from \langle 2 \rangle 4.
\langle 2 \rangle 6. \leq \text{is transitive.}
    \langle 3 \rangle 1. Let: x, y, z \in X
    \langle 3 \rangle 2. Assume: x \leq y and y \leq z
    \langle 3 \rangle 3. x < y or x = y
        Proof: \langle 2 \rangle 4, \langle 3 \rangle 2
    \langle 3 \rangle 4. y < z or y = z
        Proof: \langle 2 \rangle 4, \langle 3 \rangle 2
    \langle 3 \rangle5. Case: x < y and y < z
        \langle 4 \rangle 1. \ x < z
            Proof: \langle 2 \rangle 2
        \langle 4 \rangle 2. \ x \leq z
            Proof: \langle 2 \rangle 4, \langle 4 \rangle 1
    \langle 3 \rangle 6. Case: x = y
        PROOF: Then x \leq z from \langle 3 \rangle 2
    \langle 3 \rangle 7. Case: y = z
        PROOF: Then x \leq z from \langle 3 \rangle 2
\langle 2 \rangle 7. \leq \text{is antisymmetric.}
    \langle 3 \rangle 1. Let: x, y \in X
    \langle 3 \rangle 2. Assume: x \leq y
    \langle 3 \rangle 3. Assume: y \leqslant x
    \langle 3 \rangle 4. x < y or x = y
        Proof: \langle 2 \rangle 4, \langle 3 \rangle 2
    \langle 3 \rangle 5. y < x or y = x
        Proof: \langle 2 \rangle 4, \langle 3 \rangle 2
    \langle 3 \rangle 6. \ \neg (x < y \land y < x)
        \langle 4 \rangle 1. Assume: for a contradiction x < y and y < x
        \langle 4 \rangle 2. x < x
             Proof: \langle 2 \rangle 2, \langle 4 \rangle 1
        \langle 4 \rangle 3. Q.E.D.
            PROOF: \langle 2 \rangle 1 and \langle 4 \rangle 2 form a contradiction.
    \langle 3 \rangle 7. x = y
        Proof: \langle 3 \rangle 4, \langle 3 \rangle 5, \langle 3 \rangle 6
\langle 2 \rangle 8. \ \forall x, y \in X (x \leq y \lor y \leq x)
    \langle 3 \rangle 1. Let: x, y \in X
    \langle 3 \rangle 2. x < y or x = y or y < x
        Proof: \langle 2 \rangle 3, \langle 3 \rangle 1
    \langle 3 \rangle 3. x \leq y or y \leq x
        Proof: \langle 2 \rangle 4, \langle 3 \rangle 2
```

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:
 - \bullet $\varnothing \in \mathcal{T}$
 - $\forall A \in \mathcal{T}.g(A) \in \mathcal{T}$
 - 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-
                 \langle 5 \rangle 1. Let: \mathcal{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 \bigcup 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 \leqslant y or y \leqslant 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
\langle 1 \rangle 13. g(A) = A
\langle 1 \rangle 14. \hat{A} - A = \emptyset
\langle 1 \rangle 15. \ u \in A
    PROOF: Since A \cup \{u\} is a chain so u \in \hat{A} and therefore u \in A.
\langle 1 \rangle 16. u is maximal in X.
    \langle 2 \rangle 1. Let: x \in X
    \langle 2 \rangle 2. Assume: u \leq x
    \langle 2 \rangle 3. A \cup \{x\} is a chain.
    \langle 2 \rangle 4. \ x \in A
    \langle 2 \rangle 5. \ x \leq u
    \langle 2 \rangle 6. \ x = u
```

Definition 5.23 (Cofinal). Let X be a poset and $A \subseteq X$. Then A is *cofinal* iff, for all $x \in X$, there exists $a \in A$ such that $x \leq a$.

Definition 5.24 (Order Isomorphism). Two posets X and Y are (order) isomorphic, $X \cong Y$ iff there exists an order preserving one-to-one correspondence f between them. We write $f: X \cong Y$ and call f a (order) isomorphism.

Proposition 5.25. Let X and Y be posets. Let f be a one-to-one correspondence between X and Y. Then f is a similarity if and only if, for all $x, y \in X$, we have x < y iff f(x) < f(y).

Proof: Easy. \square

Proposition 5.26. For any poset X we have $I_X : X \cong X$.

Proof: Easy.

Proposition 5.27. If $f: X \cong Y$ then $f^{-1}: Y \cong X$.

Proof: Easy.

Proposition 5.28. If $f: X \cong Y$ and $g: Y \cong Z$ then $g \circ f: X \cong Z$.

Proof: Easy.

Corollary 5.28.1. For any set E, similarity is an equivalence relation on the set of all posets that are subsets of E.

Definition 5.29 (Open Interval). Let X be a linearly ordered set. Let $a, b \in X$ with a < b. The *open interval* (a, b) is

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

Definition 5.30 (Lexicographical Order). Let A and B be linearly ordered sets. The *lexicographical* order on $A \times B$ is the relation \leq defined by $(a,b) \leq (x,y)$ iff a < x or $(a = x \text{ and } b \leq y)$.

Definition 5.31 (Least Upper Bound Property). A linearly ordered set A has the *least upper bound property* iff every nonempty subset of A bounded above has a least upper bound.

5.3 Well Orderings

Definition 5.32 (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 5.33. 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

Theorem 5.34 (Transfinite Induction). Let X be a well ordered set. Let $S \subseteq X$ satisfy:

$$\forall x \in X (\forall y < x. y \in S) \Rightarrow x \in S$$
.

Then S = X.

PROOF: We have X - S has no least element, so $X - S = \emptyset$. \square

Definition 5.35 (Continuation). Let A and B be well ordered sets. Then B is a *continuation* of A iff there exists $b \in B$ such that A = s(b) and the order on A is the restriction of the order on B to A.

Proposition 5.36. Let C be a set of well ordered sets that is totally ordered under continuation. Then there exists a unique well ordering on $\bigcup C$ such that $\bigcup C$ is a continuation of every element of C.

PROOF: Define \leq on $\bigcup \mathcal{C}$ by: $x \leq y$ iff there exists $C \in \mathcal{C}$ such that $x, y \in C$ and $x \leq y$ in C. \square

Proposition 5.37. Every totally ordered set has a cofinal well ordered subset.

Proof:

- $\langle 1 \rangle 1$. Let: X be a totally ordered set.
- $\langle 1 \rangle 2$. Let: C be the poset of all well ordered subsets of X under continuation.
- $\langle 1 \rangle 3$. Every chain in \mathcal{C} has an upper bound.

Proof: Proposition 5.35.

 $\langle 1 \rangle 4$. PICK a maximal element C of C

Prove: C is cofinal

Proof: Zorn's Lemma

 $\langle 1 \rangle 5$. Let: $x \in X$

 $\langle 1 \rangle 6$. We cannot have $\forall c \in C.c < x$

PROOF: Then $C \cup \{x\}$ would be a larger chain.

 $\langle 1 \rangle 7. \ \exists c \in C.x \leqslant c$

Theorem 5.38 (Well Ordering Theorem). Every set can be well ordered.

Proof:

- $\langle 1 \rangle 1$. Let: X be a set.
- $\langle 1 \rangle 2$. Let: W be the poset of all well ordered subsets of X under continuation.
- $\langle 1 \rangle 3$. Every chain in \mathcal{W} has an upper bound.

Proof: Proposition 5.35.

 $\langle 1 \rangle 4$. Pick a maximal $M \in \mathcal{W}$

Proof: Zorn's Lemma

 $\langle 1 \rangle 5.$ M = X

PROOF: If $x \in X - M$ then $M \cup \{x\}$ with x as the greatest element is a continuation of M.

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Theorem 5.39 (Transfinite Recursion). Let W be a well ordered set and X a set. Let S be the set of all functions f such that ran $f \subseteq X$, and there exists $a \in W$ such that dom f = s(a). Then there exists a unique function $U: W \to X$ such that

$$\forall a \in W.U(a) = f(U \upharpoonright s(a))$$
.

Proof:

- $\langle 1 \rangle 1$. Let us say that a subset $A \subseteq W \times X$ is f-closed iff, whenever $a \in W$ and $t: s(a) \to X$ satisfies $\forall c < a.(c, t(c)) \in A$, then $(a, f(t)) \in A$.
- $\langle 1 \rangle 2$. Let: U be the intersection of the set of f-closed subsets of $W \times X$ Proof: This set is nonempty since $W \times X$ is f-closed.
- $\langle 1 \rangle 3$. *U* is *f*-closed.
- $\langle 1 \rangle 4$. *U* is a function.
 - $\langle 2 \rangle$ 1. Let: P(a) be the property: there is at most one $x \in X$ such that $(a,x) \in U$

```
 \begin{array}{l} \langle 2 \rangle 2. \quad \text{Let: } a \in W \\ \langle 2 \rangle 3. \quad \text{Assume: as transfinite induction hypothesis } \forall c < a.P(c) \\ \langle 2 \rangle 4. \quad \text{Let: } (a,x), (a,y) \in U \\ \langle 2 \rangle 5. \quad x = f(U \!\!\upharpoonright \!\! c) \\ \quad \text{Proof: If not then } U - \{(a,x)\} \text{ would be } f\text{-closed.} \\ \langle 2 \rangle 6. \quad y = f(U \!\!\upharpoonright \!\! c) \\ \langle 2 \rangle 7. \quad x = y \\ \langle 1 \rangle 5. \quad \text{dom } U = W \\ \langle 2 \rangle 1. \quad \text{Let: } a \in W \\ \langle 2 \rangle 2. \quad \text{Assume: as transfinite induction hypothesis } \forall c < a.c \in \text{dom } U \\ \langle 2 \rangle 3. \quad (a, f(U \!\!\upharpoonright \!\! s(a))) \in U \\ \langle 1 \rangle 6. \quad \text{If } U' : W \to X \text{ and } \forall a \in W.U'(a) = f(U' \!\!\upharpoonright \!\! s(a)), \text{ then } U' = U. \\ \quad \text{Proof: Prove } U'(a) = U(a) \text{ by transfinite induction on } a. \\ \Box
```

Proposition 5.40. Let X be a well ordered set and f a similarity between X and a subset of X. Then, for all $a \in X$, we have $a \leq f(a)$.

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Proof:
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⟨1⟩1. Let: a \in X ⟨1⟩2. Assume: as transfinite induction hypothesis \forall c < a.c \le f(c) ⟨1⟩3. Assume: for a contradiction f(a) < a ⟨1⟩4. f(a) \le f(f(a)) Proof: ⟨1⟩2 ⟨1⟩5. f(f(a)) < f(a) Proof: From ⟨1⟩3 since f is a similarity. ⟨1⟩6. Q.E.D. Proof: This is a contradiction.
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Proposition 5.41. Let X and Y be well ordered sets. Then there is at most one similarity between them.

Proof:

```
\begin{array}{l} \langle 1 \rangle 1. \text{ Let: } f,g:X\cong Y\\ \text{ Prove: } \forall a\in X.f(a)=g(a)\\ \langle 1 \rangle 2. \text{ Let: } a\in X\\ \langle 1 \rangle 3. \text{ Assume: as transfinite induction hypothesis } \forall c< a.f(c)=g(c)\\ \langle 1 \rangle 4. \ f(a) \text{ is the least element of } Y-\{f(c):c< a\}\\ \langle 1 \rangle 5. \ g(a) \text{ is the least element of } Y-\{g(c):c< a\}\\ \langle 1 \rangle 6. \ f(a)=g(a)\\ \end{array}
```

Proposition 5.42. A well ordered set is not similar to any of its initial segments.

Proof:

 $\langle 1 \rangle 1$. Let: X be a well ordered set.

```
\langle 1 \rangle 2. Assume: for a contradiction f: X \cong s(a) for some a \in X
\langle 1 \rangle 3. f(a) < a
\langle 1 \rangle 4. Q.E.D.
   Proof: This contradicts Proposition 5.39.
Theorem 5.43 (Comparability Theorem). Given well ordered sets X and Y,
either X \cong Y, or X is similar to an initial segment of Y, or Y is similar to an
initial segment of X.
PROOF:
\langle 1 \rangle 1. Let: X_0 = \{ a \in X : \exists b \in Y . s(a) \cong s(b) \}
\langle 1 \rangle 2. Let: U: X_0 \to Y be the function: for a \in X_0, we have U(a) is the unique
                element in Y such that s(a) \cong s(U(a))
\langle 1 \rangle 3. Let: Y_0 = \operatorname{ran} U
\langle 1 \rangle 4. Either X_0 = X or there exists a \in X such that X_0 = s(a)
   \langle 2 \rangle 1. Assume: X_0 \neq X
   \langle 2 \rangle 2. Let: a be the least element of X - X_0
   \langle 2 \rangle 3. Let: x \in X_0
           Prove: x < a
   \langle 2 \rangle 4. Pick f: s(x) \cong s(U(x))
   \langle 2 \rangle5. Assume: for a contradiction a < x
   \langle 2 \rangle 6. \ f \upharpoonright s(a) : s(a) \cong s(f(a))
   \langle 2 \rangle 7. a \in X_0
   \langle 2 \rangle 8. Q.E.D.
      PROOF: This is a contradiction.
\langle 1 \rangle5. Either Y_0 = Y or there exists b \in Y such that Y_0 = s(b)
   Proof: Similar.
\langle 1 \rangle 6. Case: X_0 = X and Y_0 = Y
   PROOF: Then U: X \cong Y.
\langle 1 \rangle7. Case: X_0 = X and Y_0 \neq Y
   PROOF: Then U: X \cong s(b) where Y_0 = s(b).
\langle 1 \rangle 8. Case: X_0 \neq X and Y_0 = Y
   PROOF: Then U: s(a) \cong Y where X_0 = s(a).
\langle 1 \rangle 9. Case: X_0 \neq X and Y_0 \neq Y
   \langle 2 \rangle 1. Let: X_0 = s(a) and Y_0 = s(b)
   \langle 2 \rangle 2. U: s(a) \cong s(b)
   \langle 2 \rangle 3. \ a \in X_0
   \langle 2 \rangle 4. Q.E.D.
      Proof: This is a contradiction.
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Corollary 5.43.1. Let X be a well ordered set. Then any subset A of X is either similar to X or to an initial segment of X.

PROOF: We cannot have X is similar to an initial segment of A, say $f:X\cong\{x\in A:x< a\}$, because then we would have f(a)< a contradicting Proposition 5.39. \square

Corollary 5.43.2. For any sets X and Y , either there exists an injective func
tion $X \to Y$, or there exists an injective function $Y \to X$.
PROOF: Using the Well Ordering Theorem.

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.

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 $m^+ \in n^+$.

```
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

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

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:

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

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: $\forall x \in n.n \subseteq x$
 - $\langle 2 \rangle 3$. 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 $\langle 2 \rangle 2$.

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

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

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Proposition 6.12. 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 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
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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 $\forall m \in E \{n\}.k = m \lor k \in m$

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

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

PROOF: Since $k \in n$.

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Chapter 7

Ordinal Numbers

Definition 7.1 (Ordinal (Number)). An ordinal (number) is a well ordered set α such that $\forall \xi \in \alpha.s(\xi) = \xi$. Given ordinals α , β , we write $\alpha < \beta$ iff $\alpha \in \beta$. Proposition 7.2. Every natural number is an ordinal. Proof: Easy. **Proposition 7.3.** ω is an ordinal. Proof: Easy. **Proposition 7.4.** If α is an ordinal number then so is α^+ . Proof: Easy. \square **Proposition 7.5.** Let α be an ordinal and $\eta, \xi \in \alpha$. Then $\eta < \xi$ if and only if $\eta \in \xi$. Proof: Easy. Proposition 7.6. Every ordinal is a transitive set. Proof: Easy. Proposition 7.7. Every element of an ordinal is an ordinal. Proof: Easy. Proposition 7.8. Similar ordinals are equal. Proof: $\langle 1 \rangle 1$. Let: α, β be ordinals. $\langle 1 \rangle 2$. Let: $f : \alpha \cong \beta$ be a similarity. PROVE: $\forall \xi \in \alpha. f(\xi) = \xi$ $\langle 1 \rangle 3$. Let: $\xi \in \alpha$

```
\langle 1 \rangle 4. Assume: as transfinite induction hypothesis \forall \eta < \xi. f(\eta) = \eta
\langle 1 \rangle 5. \ f(\xi) \subseteq \xi
     \langle 2 \rangle 1. Let: \eta \in f(\xi)
    \langle 2 \rangle 2. PICK \zeta \in \alpha such that f(\zeta) = \eta
    \langle 2 \rangle 3. \ \zeta \in \xi
         PROOF: Since f(\zeta) \in f(\xi) and f is a similarity.
    \langle 2 \rangle 4. f(\zeta) = \zeta
         Proof: \langle 1 \rangle 4
     \langle 2 \rangle 5. \ \eta = \zeta
         Proof: \langle 2 \rangle 2, \langle 2 \rangle 4
    \langle 2 \rangle 6. \ \eta \in \xi
         Proof: \langle 2 \rangle 3, \langle 2 \rangle 5
\langle 1 \rangle 6. \ \xi \subseteq f(\xi)
     \langle 2 \rangle 1. Let: \eta \in \xi
    \langle 2 \rangle 2. \eta = f(\eta) \in f(\xi)
\langle 1 \rangle 7. \ f(\xi) = \xi
Proposition 7.9. Let \alpha and \beta be ordinals. Then the following are equivalent.
     1. \alpha \in \beta
     2. \alpha \subseteq \beta
     3. \beta is a continuation of \alpha.
Proof:
\langle 1 \rangle 1. 1 \Rightarrow 3
    PROOF: If \alpha \in \beta then \alpha = s(\alpha).
\langle 1 \rangle 2. \ 3 \Rightarrow 2
    PROOF: Immediate from definitions.
\langle 1 \rangle 3. \ 2 \Rightarrow 1
    \langle 2 \rangle 1. Let: \gamma be the least element of \beta such that \gamma \notin \alpha
    \langle 2 \rangle 2. \alpha \subseteq \gamma
         \langle 3 \rangle 1. Let: \eta \in \alpha
         \langle 3 \rangle 2. \eta \subseteq \alpha
         \langle 3 \rangle 3. \ \gamma \notin \eta
         \langle 3 \rangle 4. \eta \in \gamma or \eta = \gamma
         \langle 3 \rangle 5. \ \eta \neq \gamma
             PROOF: Since \eta \in \alpha and \gamma \notin \alpha.
         \langle 3 \rangle 6. \ \eta \in \gamma
    \langle 2 \rangle 3. \ \gamma \subseteq \alpha
         PROOF: For all \eta \in \gamma we have \eta \in \alpha by leastness of \gamma.
     \langle 2 \rangle 4. \ \gamma = \alpha
     \langle 2 \rangle 5. \ \alpha \in \beta
Proposition 7.10. For any ordinal numbers \alpha and \beta, either \alpha = \beta, or \alpha < \beta,
```

or $\beta < \alpha$.

PROOF:

- $\langle 1 \rangle 1$. Either $\alpha = \beta$, or α is similar to an initial segment of β , or β is similar to an initial segment of α .
- $\langle 1 \rangle 2$. Case: α is similar to an initial segment of β .
 - $\langle 2 \rangle 1$. PICK $\eta \in \beta$ such that $\alpha \sim s(\eta)$
 - $\langle 2 \rangle 2$. $\alpha \sim \eta$
 - $\langle 2 \rangle 3. \ \alpha = \eta$

Proof: Proposition 7.8.

- $\langle 2 \rangle 4. \ \alpha \in \beta$
- $\langle 1 \rangle 3$. Case: β is similar to an initial segment of α .

PROOF: Then $\beta \in \alpha$ similarly.

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Proposition 7.11. Every set of ordinals is well ordered by <.

Proof:

- $\langle 1 \rangle 1$. Let: E be a set of ordinals.
- $\langle 1 \rangle 2$. Let: A be a nonempty subset of E.
- $\langle 1 \rangle 3$. Pick $\alpha \in A$
- $\langle 1 \rangle 4$. Case: $\alpha \cap A = \emptyset$

PROOF: Then α is least in A.

 $\langle 1 \rangle 5$. Case: $\alpha \cap A \neq \emptyset$

PROOF: Then $\alpha \cap A$ has a least element, which is least in A.

П

Definition 7.12 (Limit Ordinal). A *limit ordinal* is an ordinal number that is not 0 and not α^+ for any ordinal α .

Proposition 7.13. For any set E of ordinal numbers, $\bigcup E$ is an ordinal and is the supremum of E.

Proof: Proposition 5.35. \square

Theorem 7.14 (Burali-Forti Paradox). There is no set whose members are exactly the ordinal numbers.

PROOF: For any set of ordinals E, we have $(\bigcup E)^+$ is an ordinal that is not in E. \square

Theorem 7.15 (Counting Theorem). Every well ordered set is similar to a unique ordinal.

Proof:

- $\langle 1 \rangle 1$. Let: X be a well ordered set.
- $\langle 1 \rangle 2$. There exists an ordinal α such that $X \cong \alpha$.
 - $\langle 2 \rangle 1$. For all $a \in X$, there exists a unique ordinal α such that $s(a) \cong \alpha$
 - $\langle 3 \rangle 1$. Let: $a \in X$
 - $\langle 3 \rangle$ 2. Assume: as transfinite induction hypothesis that, for all b < a, there exists a unique ordinal β such that $s(b) \cong \beta$

```
\langle 3 \rangle 3. Let: \alpha = \{ \beta : \beta \text{ is an ordinal } \wedge \exists b < a.s(b) \cong \beta \}
          PROOF: This is a set by the Axiom of Substitution.
       \langle 3 \rangle 4. \alpha is an ordinal
          \langle 4 \rangle 1. Let: \gamma \in \beta \in \alpha
          \langle 4 \rangle 2. Pick b < a and f : s(b) \cong \beta
          \langle 4 \rangle 3. PICK c < b such that f(c) = \gamma
          \langle 4 \rangle 4. \ f \upharpoonright s(c) : s(c) \cong \gamma
       \langle 3 \rangle 5. \ s(a) \cong \alpha
          PROOF: The function f: s(a) \to \alpha defined by f(b) is the ordinal such
          that s(b) \cong f(b) is a similarity.
       \langle 3 \rangle 6. \alpha is unique.
          Proof: Proposition 7.8.
   \langle 2 \rangle 2. Let: \alpha = \{ \beta : \beta \text{ is an ordinal } \wedge \exists a \in X.s(a) \cong \beta \}
       PROOF: This is a set by the Axiom of Substitution.
   \langle 2 \rangle 3. \alpha is an ordinal.
       PROOF: Similar.
   \langle 2 \rangle 4. \ X \cong \alpha
       PROOF: Similar.
\langle 1 \rangle 3. For any ordinals \alpha and \beta, if X \cong \alpha and X \cong \beta then \alpha = \beta.
   Proof: Proposition 7.8.
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7.1 Order on the Natural Numbers

Proposition 7.16. For natural numbers m, n and k, if m < n then m + k < n + k.

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Proof:
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⟨1⟩1. Let: m, n \in \omega ⟨1⟩2. Assume: m < n ⟨1⟩3. m + 0 < n + 0 ⟨1⟩4. \forall k \in \omega.m + k < n + k \Rightarrow m + k^+ < n + k^+ Proof: By Proposition 6.7.
```

Proposition 7.17. 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 7.16)
 $< nk + n$ (Proposition 7.16)
 $= n(k+1)$

Proposition 7.18. 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 $X \sim m$.

П

Proposition 7.19. 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 $\dot{f}(n) < n$ 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 q(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 7.19.1. Equivalent natural numbers are equal.

Proposition 7.20. The lexicographical order is a well ordering on $\omega \times \omega$.

Proof: Easy.

7.2 Finite Sets

Definition 7.21 (Finite). A set is *finite* iff it is equivalent to a natural number; otherwise, it is *infinite*.

Proposition 7.22. No finite set is equivalent to one of its proper subsets.

Proof: From Proposition 7.19. \square

Proposition 7.23. 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 7.24. Every subset of a finite set is finite.

Proof: Proposition 7.18. \square

Definition 7.25 (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 7.26. Let E and F be finite sets. If $E \subseteq F$ then $\sharp(E) \leqslant \sharp(F)$.

Proof: Proposition 7.18. \square

Proposition 7.27. 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: $\langle 2 \rangle 2$

 $(2)10. \ E \cup F \sim m+n+1$

Corollary 7.27.1. 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 7.28. 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 7.27.
```

Proposition 7.29. 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 $F \sim n+1$

 $\langle 2 \rangle 5$. 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:

$$\sharp(E^F) = \sharp(E^{F-\{f\}} \times E)$$

$$= \sharp(E^{F-\{f\}})\sharp(E) \qquad \text{(Proposition 7.28)}$$

$$= m^n m \qquad (\langle 2 \rangle 2, \langle 2 \rangle 4)$$

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

Corollary 7.29.1. If E is finite then PE is finite and $\sharp(PE) = 2^{\sharp(E)}$.

Proposition 7.30. The union of a finite set of finite sets is finite.

 $\langle 1 \rangle 1$. 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 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 7.27.1.
Proposition 7.31. Every nonempty finite set of natural numbers has a greatest
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.
\langle 1 \rangle 2. P(1)
   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 \rangle 6. Either k or l is greatest in E.
Proposition 7.32. 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: \mathcal{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).
```

 $\langle 2 \rangle 4$. Pick $X \in E$

Corollary 7.32.1. A set is infinite if and only if it is equivalent to a proper subset.

7.3 Ordinal Arithmetic

Definition 7.33 (Addition). Let I be a well ordered set and $(\alpha_i)_{i \in I}$ be a sequence of ordinals. Choose a well ordered set A_i such that $A_i \cong \alpha_i$ for each $i \in I$, and assume the sets A_i are pairwise disjoint. The $sum \sum_{i \in I} \alpha_i$ is the ordinal of the well ordered set $\bigcup_{i \in I} A_i$, where:

- for $x, y \in A_i$, we have $x <_{\bigcup_{i \in I} A_i} y$ if and only if $x <_{A_i} y$
- for $x \in A_i$ and $y \in A_j$ with $i \neq j$, we have $x <_{\bigcup_{i \in I} A_i} y$ iff $i <_I j$

We write $\alpha + \beta$ for $\sum_{i \in 2} \gamma_i$ where $\gamma_0 = \alpha$ and $\gamma_1 = \beta$.

Proposition 7.34.

$$\alpha + 0 = \alpha$$

$$0 + \alpha = \alpha$$

$$\alpha + 1 = \alpha^{+}$$

$$\alpha + (\beta + \gamma) = (\alpha + \beta) + \gamma$$

Proof: Easy.

Proposition 7.35. For any ordinals α and β , we have $\alpha < \beta$ if and only if there exists $\gamma \neq 0$ such that $\beta = \alpha + \gamma$.

Proof: Easy. \square

Proposition 7.36.

$$1 + \omega = \omega$$

Proof: Easy.

Definition 7.37 (Multiplication). Given ordinals α and β , the product $\alpha\beta$ is the ordinal of $\alpha \times \beta$ under the reverse lexicographic order: (a,b) < (c,d) iff b < d or (b=d and a < c).

Proposition 7.38.

$$\alpha 0 = 0$$

$$0\alpha = 0$$

$$\alpha 1 = \alpha$$

$$1\alpha = \alpha$$

$$\alpha(\beta \gamma) = (\alpha \beta)\gamma$$

$$\alpha(\beta + \gamma) = \alpha \beta + \alpha \gamma$$

Proof: Easy. \square

Proposition 7.39. For ordinals α and β , if $\alpha\beta = 0$ then $\alpha = 0$ or $\beta = 0$.

Proof: Easy.

Example 7.40. The commutative law fails:

$$2\omega = \omega \neq \omega 2$$

Proof: Easy. \square

Example 7.41. The right distributive law fails:

$$(1+1)\omega = \omega \neq 1\omega + 1\omega = \omega 2$$

Definition 7.42 (Exponentiation). Given ordinals α and β , define the ordinal α^{β} by

$$\alpha^0 = 1$$

$$\alpha^{\beta+1} = \alpha^{\beta} \alpha$$

$$\alpha^{\lambda} = \bigcup_{\beta < \lambda} \alpha^{\beta}$$
(\lambda \text{ a limit ordinal})

Proposition 7.43.

$$0^{\alpha} = 0 \qquad (\alpha \ge 1)$$

$$1^{\gamma} = 1$$

$$\alpha^{\beta+\gamma} = \alpha^{\beta}\alpha^{\gamma}$$

$$\alpha^{\beta\gamma} = (\alpha^{\beta})^{\gamma}$$

Proof: Easy.

Example 7.44. $(\alpha\beta)^{\gamma}$ is different from $\alpha^{\gamma}\beta^{\gamma}$ in general:

$$(2 \cdot 2)^{\omega} = \omega \neq 2^{\omega} 2^{\omega} = \omega^2 .$$

7.4 Arithmetic on the Natural Numbers

Proposition 7.45. 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: $n \in \omega$

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

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

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

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

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

$$= (m^+ + m)^+$$

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

Proposition 7.46. 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:

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

$$= 0n$$

$$= n0$$

$$= 0$$

$$= n^{+}0$$

$$(\langle 3 \rangle 2)$$

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

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

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:

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

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

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

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

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

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

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

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

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

Chapter 8

Countable Sets

Definition 8.1 (Countable). A set A is *countable* or *denumerable* iff there exists an injective function $A \to \omega$.

Definition 8.2 (Countably Infinite). A set is *countably infinite* iff it is similar to ω .

Proposition 8.3. Every subset of a countable set is countable.

Proof: Easy.

Proposition 8.4. Let X be a set. If there exists a function from ω onto X, then X is countable.

Proof:

- $\langle 1 \rangle 1$. Let: f be a function from ω onto X.
- $\langle 1 \rangle 2$. Choose a function $g: X \to \omega$ such that, for all $x \in X$, we have f(g(x)) = x.
- $\langle 1 \rangle 3$. g is one-to-one.

Proposition 8.5. $\omega \times \omega$ is countable.

PROOF: The sequence

$$(0,0),(0,1),(1,0),(0,2),(1,1),(2,0),\ldots$$

is an enumeration of $\omega \times \omega$.

Corollary 8.5.1. A countable union of countable sets is countable.

PROOF:

- $\langle 1 \rangle 1$. Let: A be a countable set of countable sets.
- $\langle 1 \rangle 2$. Pick a surjection $f : \omega \to A$
- $\langle 1 \rangle 3$. For $n \in \omega$, Pick a surjection $g_n : \omega \to f(n)$
- $\langle 1 \rangle 4$. Pick a surjection $h : \omega \to \omega \times \omega$
- $\langle 1 \rangle 5. \ \lambda n \in \omega.g_{\pi_1(h(n))}(\pi_2(h(n))) \text{ is a surjection } \omega \to \bigcup A$

Corollary 8.5.2. The Cartesian product of two countable sets is countable.
Corollary 8.5.3. For any countable set A , the set of all finite subsets of A is countable.
PROOF: Prove by induction on n that the set of all subsets of size n is countable. The set of all finite subsets is then the union of these. \square
Proposition 8.6. $\mathcal{P}\omega$ is uncountable.
Proof: Cantor's Theorem. \square

Chapter 9

Cardinal Numbers

Definition 9.1 (Cardinal Number). A cardinal number or initial ordinal is an ordinal α such that, for all $\beta < \alpha$, we have $\beta \not\sim \alpha$.

Definition 9.2 (Cardinality). For any set X, the *cardinality* of X, card X, is the least ordinal that is equivalent to X.

Proposition 9.3. Given sets X and Y, we have $X \sim Y$ if and only if card X = card Y.

Proof: Easy. \square

Proposition 9.4. For sets X and Y, we have $\operatorname{card} X \leq \operatorname{card} Y$ if and only if there exists an injective function $X \to Y$.

Proof: Easy.

Proposition 9.5. Every natural number is a cardinal. ω is a cardinal.

Proof: Easy. \square

Proposition 9.6. Every infinite cardinal is a limit ordinal.

PROOF: For α infinite we have $f: \alpha^+ \sim \alpha$ where $f(\alpha) = 0$ and $f(\beta) = \beta^+$ for all other β . \square

9.1 Cardinal Arithmetic

Definition 9.7 (Addition). Given a family of cardinal numbers $\{\kappa_i\}_{i\in I}$, let $\sum_{i\in I} \kappa_i$ be card $\bigcup_{i\in I} A_i$, where $\{A_i\}_{i\in I}$ is a pairwise disjoint family of sets with card $A_i = \kappa_i$ for all i.

We write $\kappa + \lambda$ for $\sum_{i \in 2} \kappa_i$ where $\kappa_0 = \kappa$ and $\kappa_1 = \lambda$.

Proposition 9.8.

$$\kappa + \lambda = \lambda + \kappa$$

$$\kappa + (\lambda + \mu) = (\kappa + \lambda) + \mu$$

Proof: Easy.

Proposition 9.9. Cardinal addition agrees with ordinal addition on the natural numbers.

Proof: Easy induction. \square

Proposition 9.10. *If* $\kappa \leq \kappa'$ *then* $\kappa + \lambda \leq \kappa' + \lambda$.

Proof: Easy. \square

Proposition 9.11. If κ is an infinite cardinal number then $\kappa + \kappa = \kappa$.

Proof:

 $\langle 1 \rangle 1$. Let: A be an infinite set.

Prove: $A \times 2 \sim A$

 $\langle 1 \rangle$ 2. Let: $\mathcal F$ be the set of all functions f such that there exists $X \subseteq A$ such that $f: X \times 2 \sim X$.

 $\langle 1 \rangle 3$. \mathcal{F} is non-empty.

PROOF: Pick a subset $X \subseteq A$ such that $X \sim \omega$, and a bijection $X \times 2 \sim X$.

 $\langle 1 \rangle 4$. \mathcal{F} is partially ordered by extension.

 $\langle 1 \rangle$ 5. Every chain in \mathcal{F} has an upper bound.

PROOF: If $C \subseteq \mathcal{F}$ is a chain then $\bigcup C \in \mathcal{F}$.

 $\langle 1 \rangle 6$. Pick $f \in \mathcal{F}$ maximal.

 $\langle 1 \rangle$ 7. Pick $X \subseteq A$ such that $f: X \times 2 \sim X$

 $\langle 1 \rangle 8$. X - A is finite.

 $\langle 2 \rangle 1$. Assume: for a contradiction X-A is infinite.

 $\langle 2 \rangle 2$. Pick $Y \subseteq X - A$ such that $Y \sim \omega$.

 $\langle 2 \rangle 3$. Pick $g: Y \times 2 \sim Y$

 $\langle 2 \rangle 4. \ f \cup g : (X \cup Y) \times 2 \sim X \cup Y$

 $\langle 2 \rangle$ 5. Q.E.D.

PROOF: This contradicts the maximality of f.

 $\langle 1 \rangle 9$. card $A + \operatorname{card} A = \operatorname{card} A$

PROOF:

$$2\operatorname{card} A = 2(\operatorname{card} X + \operatorname{card}(A - X))$$

$$= 2\operatorname{card} X + 2\operatorname{card}(A - X)$$

$$= \operatorname{card} X + 2\operatorname{card}(A - X) \qquad (\langle 1 \rangle 7)$$

$$= \operatorname{card} X \qquad (\langle 1 \rangle 8)$$

$$= \operatorname{card} A \qquad (\langle 1 \rangle 8)$$

г

Corollary 9.11.1. For any cardinals κ and λ that are not both finite, we have

$$\kappa + \lambda = \max(\kappa, \lambda)$$
.

Definition 9.12 (Multiplication). Given a family of cardinal numbers $\{\kappa_i\}_{i\in I}$, let $\prod_{i\in I} \kappa_i = \operatorname{card} \times_{i\in I} \kappa_i$.

We write $\kappa\lambda$ for $\prod_{i\in 2}\kappa_i$ where $\kappa_0=\kappa$ and $\kappa_1=\lambda$.

Proposition 9.13.

$$\kappa \lambda = \lambda \kappa$$
$$\kappa(\lambda \mu) = (\kappa \lambda) \mu$$
$$\kappa(\lambda + \mu) = \kappa \lambda + \kappa \mu$$

Proposition 9.14. Cardinal multiplication agrees with ordinal multiplication on the natural numbers.

Proof: Easy induction. \square

Proposition 9.15. *If* $\kappa \leq \kappa'$ *then* $\kappa \lambda \leq \kappa' \lambda$.

Proof: Easy. \square

Proposition 9.16. Let $\{\kappa_i\}_{i\in I}$ and $\{\lambda_i\}_{i\in I}$ be families of cardinal numbers with the same index set. If $\kappa_i < \lambda_i$ for all i, then $\sum_{i \in I} \kappa_i < \prod_{i \in I} \lambda_i$.

Proof:

 $\langle 1 \rangle 1$. Choose a one-to-one function $f_i : \kappa_i \to \lambda_i$ for each $i \in I$

 $\langle 1 \rangle 2. \sum_{i \in I} \kappa_i \leqslant \prod_{i \in I} \lambda_i$ PROOF: Define $g: \sum_{i \in I} \kappa_i \to \prod_{i \in I} \lambda_i$ by

Theorem
$$g: \sum_{i \in I} \kappa_i \to \prod_{i \in I} \lambda_i$$
 by
$$g(i, \eta)(j) = \begin{cases} f_i(\eta) & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$$
 $\langle 1 \rangle 3$. There is no surjective function $\sum_{i \in I} \kappa_i < \prod_{i \in I} \lambda_i$ $\langle 2 \rangle 1$. Let: $h: \sum_i \kappa_i \to \prod_i \lambda_i$

 $\langle 2 \rangle 1$. Let: $h: \sum_i \kappa_i \to \prod_i \lambda_i$ $\langle 2 \rangle 2$. Choose $t(i) < \lambda_i$ for each $i \in I$ such that, for all $\eta < \kappa_i$, we have $t(i) \neq h(i, \eta)(i)$.

PROOF: Since the function that maps η to $h(i,\eta)(i)$ cannot be surjective

 $\langle 2 \rangle 3$. For all $i \in I$ and $\eta < \kappa_i$ we have $h \neq t(i, \eta)$.

Proposition 9.17. If κ is an infinite cardinal then $\kappa \kappa = \kappa$.

PROOF:

 $\langle 1 \rangle 1$. Let: A be an infinite set.

 $\langle 1 \rangle 2$. Let: \mathcal{F} be the set of all functions f such that there exists $X \subseteq A$ such that $f: X \times X \sim X$

 $\langle 1 \rangle 3$. \mathcal{F} is nonempty.

PROOF: Pick a countably infinite $X \subseteq A$. Then $X \times X \sim X$.

 $\langle 1 \rangle 4$. \mathcal{F} is partially ordered by extension.

 $\langle 1 \rangle 5$. Every chain in \mathcal{F} has an upper bound.

 $\langle 1 \rangle 6$. Pick $f \in \mathcal{F}$ maximal.

 $\langle 1 \rangle 7$. Pick $X \subseteq A$ such that $f: X \times X \sim X$.

 $\langle 1 \rangle 8$. card $X = \operatorname{card} A$

 $\langle 2 \rangle 1$. Assume: for a contradiction card X < card A

 $\langle 2 \rangle 2$. card $A = \operatorname{card}(A - X)$

PROOF: Corollary 9.11.1.

- $\langle 2 \rangle 3$. card $X < \operatorname{card}(A X)$
- $\langle 2 \rangle 4$. PICK $Y \subseteq A X$ such that $Y \sim X$
- $\langle 2 \rangle$ 5. Pick $g: (X \times Y) \cup (Y \times X) \cup (Y \times Y) \sim Y$ Proof:

$$(X \times Y) \cup (Y \times X) \cup (Y \times Y) \sim 3 \times X \times X$$
 $(\langle 2 \rangle 4)$

$$\sim 3 \times X$$
 ($\langle 1 \rangle 7$)

$$\sim X$$
 (Corollary 9.11.1)

$$\sim Y$$
 $(\langle 2 \rangle 4)$

 $\langle 2 \rangle 6. \ f \cup g : (X \cup Y) \times (X \cup Y) \sim X \cup Y$

 $\langle 2 \rangle$ 7. Q.E.D.

Proof: This contradicts the maximality of f.

Corollary 9.17.1. If κ and λ are non-zero cardinals that are not both finite, then

$$\kappa\lambda = \max(\kappa, \lambda)$$
.

Definition 9.18 (Exponentiation). Given cardinal numbers κ and λ , let κ^{λ} be the cardinality of the set of all functions $\lambda \to \kappa$.

Proposition 9.19.

$$\kappa^{\lambda+\mu} = \kappa^{\lambda}\kappa^{\mu}$$

$$(\kappa\lambda)^{\mu} = \kappa^{\mu}\lambda^{\mu}$$

$$\kappa^{\lambda\mu} = (\kappa^{\lambda})^{\mu}$$

Proof: Easy.

Proposition 9.20. Cardinal exponentiation and ordinal exponentiation agree on the natural numbers.

Proof: Easy. \square

Proposition 9.21.

$$\operatorname{card} \mathcal{P} X = 2^{\operatorname{card} X}$$

PROOF: Define $\chi: \mathcal{P}X \sim 2^X$ to be the function that maps S to the function $\chi_S: X \to 2$ where $\chi_S(x) = 1$ if $x \in S$ and $\chi_S(x) = 0$ if $x \notin S$. \square

Proposition 9.22. For any infinite cardinal κ we have $\kappa < 2^{\kappa}$.

Proof: Proposition 9.16. \square

Proposition 9.23. If $\kappa \leq \lambda$ then $\kappa^{\mu} \leq \lambda^{\mu}$.

Proof: Easy.

9.2 Alephs

Definition 9.24 (Aleph). Define the cardinal \aleph_{α} for every ordinal α as follows: \aleph_{α} is the least infinite cardinal greater than \aleph_{β} for all $\beta < \alpha$.

Proposition 9.25.

$$\aleph_0 = \omega$$

Proof: Easy.

Definition 9.26 (Continuum Hypothesis). The *continuum hypothesis* is the statement $\aleph_1 = 2^{\aleph_0}$.

Definition 9.27 (Generalized Continuum Hypothesis). The *generalized continuum hypothesis* is the statement: for every ordinal α we have $\aleph_{\alpha+1} = 2^{\aleph_{\alpha}}$.