Summary of Halmos' Naive Set Theory

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Contents

1	Prir	mitive Terms and Axioms	2
2	Basic Properties and Operations on Sets		
	2.1	The Subset Relation	3
	2.2	Comprehension Notation	3
	2.3	The Empty Set	4
	2.4	Unordered Pairs	4
	2.5	Unions	4
	2.6	Intersections	5
	2.7	Unordered Triples	6
	2.8	Relative Complements	6
	2.9	Symmetric Difference	9
	2.10	Power Sets	10
3	Relations and Functions		
	3.1	Ordered Pairs	12
	3.2	Relations	13
	3.3	Composition	14
	3.4	Inverses	14
	3.5	Equivalence Relations	15
	3.6	Functions	15
	3.7	Families	17
	3.8	Inverses and Composites of Functions	18
4	Equivalence 21		21
5	Ord	er	22
6	Natural Numbers		
	6.1	Natural Numbers	24
	6.2	Arithmetic	28
	6.3	Order on the Natural Numbers	33
	6.4	Finite Sets	

Chapter 1

Primitive Terms and Axioms

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

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

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

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

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

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

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

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

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

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

Chapter 2

Basic Properties and Operations on Sets

2.1 The Subset Relation

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

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

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

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

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

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

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

2.2 Comprehension Notation

Definition 2.5. Given a set A and a condition S(x), we write $\{x \in A : S(x)\}$ for the set whose elements are exactly those elements x of A for which S(x) holds.

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

Theorem 2.6. There is no set that contains every set.

Proof:

 $\langle 1 \rangle 1$. Let: A be a set.

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

- $\langle 1 \rangle 2$. Let: $B = \{x \in A : x \notin x\}$
- $\langle 1 \rangle 3$. If $B \in A$ then we have $B \in B$ if and only if $B \notin B$.
- $\langle 1 \rangle 4. \ B \notin A$

2.3 The Empty Set

Theorem 2.7. There exists a set with no elements.

PROOF: Immediate from the Axiom of Infinity. \Box

Definition 2.8 (Empty Set). The *empty set* \emptyset is the set with no elements.

Theorem 2.9. For any set A we have $\emptyset \subset A$.

Proof: Vacuous.

2.4 Unordered Pairs

Definition 2.10 ((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

Definition 2.11 (Singleton). For any set a, the *singleton* $\{a\}$ is defined to be $\{a, a\}$.

2.5 Unions

Definition 2.12 (Union). For any set \mathcal{C} , the *union* of \mathcal{C} , $\bigcup \mathcal{C}$, is the set whose elements are the elements of the elements of \mathcal{C} .

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

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

Proposition 2.13.

$$\bigcup \varnothing = \varnothing$$

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

Proposition 2.14. 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 2.15. We write $A \cup B$ for $\bigcup \{A, B\}$.

Proposition 2.16. 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 2.17 (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 2.18. 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 2.19. For any sets a and b, we have $\{a\} \cup \{b\} = \{a,b\}$.

PROOF: Immediate from definitions.

2.6 Intersections

Definition 2.20 (Intersection). For any sets A and B, the intersection $A \cap B$ is defined to be $\{x \in A : x \in B\}$.

Proposition 2.21. 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 2.22. 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 2.23. 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 2.24. 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 2.25 (Disjoint). Two sets A and B are disjoint if and only if $A \cap B = \emptyset$.

Definition 2.26 (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 2.27 (Intersection). For any nonempty set C, the *intersection* of C, $\cap C$, is the set that contains exactly those sets that belong to every element of C.

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

Proof:

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

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

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

PROOF: Axiom of Extensionality.

2.7 Unordered Triples

Definition 2.28 ((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 2.29 (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 2.30. 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 2.31. For any set E we have

$$E - \varnothing = E$$

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

Proposition 2.32. 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 2.33. 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 2.34. 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 2.35. 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 2.36. 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 2.37 (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 2.38 (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 2.39. 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 2.40. 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 2.41. 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 2.42. 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 2.43. For any sets A, B, C and E, if $(A \cap B) - C \subseteq E$ then we have

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

PROOF:

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

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

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

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

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

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

Proposition 2.44. 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 2.45 (De Morgan's Law). Let E be a set and $\mathcal C$ a nonempty set. Then

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

Proof: Easy. \square

Proposition 2.46 (De Morgan's Law). Let E be a set and $\mathcal C$ a nonempty set. Then

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

Proof: Easy. \square

2.9 Symmetric Difference

Definition 2.47 (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 2.48. For any sets A and B, we have

$$A + B = B + A$$

PROOF: From the commutativity of union.

Proposition 2.49. 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 2.50. For any set A, we have

$$A + \emptyset = A$$
.

Proof:

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

Proposition 2.51. For any set A we have

$$A + A = \emptyset$$
.

Proof:

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

2.10 Power Sets

Definition 2.52 (Power Set). For any set A, the *power set* of A, $\mathcal{P}A$, is the set whose elements are exactly the subsets of A.

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

Proposition 2.53.

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

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

Proposition 2.54. For any set a, we have

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

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

Proposition 2.55. 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 2.56. 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 2.57. 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 2.58. For any set E, we have

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

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

Proposition 2.59. 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

Definition 3.1 (Ordered Pair). For any sets a and b, the *ordered pair* (a,b) is defined by

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

Proposition 3.2. For any sets a, b, x and y, if (a,b) = (x,y) then a = x and b = y.

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Proof:
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⟨1⟩1. Let: a, b, x and y be sets.

⟨1⟩2. Assume: (a,b) = (x,y)

⟨1⟩3. a = x

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

⟨1⟩4. \{a,b\} = \{x,y\}

⟨1⟩5. Case: a = b

⟨2⟩1. x = y

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

⟨2⟩2. b = y

Proof: b = a = x = y

⟨1⟩6. Case: a \neq b

⟨2⟩1. x \neq y

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

⟨2⟩2. b = y

Proof: \{x,y\} = \{a,b\} is not a singleton.

⟨2⟩2. b = y

Proof: \{b\} = \{a,b\} - \{a\} = \{x,y\} - \{x\} = \{y\}.
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Definition 3.3 (Cartesian Product). For any sets A and B, the Cartesian product $A \times B$ is

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

Proposition 3.4. For any sets A, B and X, we have

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

Proof: Easy. \square

Proposition 3.5. For any sets A and B, we have $A \times B = \emptyset$ if and only if $A = \emptyset$ or $B = \emptyset$.

Proof: Easy.

Proposition 3.6. 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 3.7 (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 3.8 (Domain). The *domain* of a relation R is the set

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

Definition 3.9 (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 3.10 (Reflexive). Let R be a relation on X. Then R is *reflexive* iff, for all $x \in X$, we have xRx.

Definition 3.11 (Symmetric). Let R be a relation on X. Then R is *symmetric* iff, whenever xRy, then yRx.

Definition 3.12 (Antisymmetric). A relation R is antisymmetric iff, whenever xRy and yRx, then x = y.

Definition 3.13 (Transitive). Let R be a relation on X. Then R is transitive iff, whenever xRy and yRz, then xRz.

Definition 3.14 (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 3.15 (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 3.16. 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 3.17. 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 3.18. A relation R is transitive if and only if $RR \subseteq R$.

Proof: Easy.

3.4 Inverses

Definition 3.19 (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 3.20. For any relation R, we have

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

Proof: Easy.

Proposition 3.21. For any relation R, we have

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

Proof: Easy.

Proposition 3.22. 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 3.23. A relation R is symmetric if and only if $R \subseteq R^{-1}$.

Proof: Easy. \square

Proposition 3.24. Let R be a relation between X and Y. Then

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

Proof: Easy. \square

Proposition 3.25. A relation R on a set X is reflexive if and only if $I_X \subseteq R$.

Proof: Easy.

Proposition 3.26. Let R be a relation on a set X. Then R is antisymmetric iff $R \cap R^{-1} \subseteq I_X$.

Proof: Easy. \square

3.5 Equivalence Relations

Definition 3.27 (Equivalence Relation). Let R be a relation on X. Then R is an *equivalence relation* iff it is reflexive, symmetric and transitive.

Definition 3.28 (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 3.29 (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 3.30 (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 3.31. Let R be an equivalence relation on X. Then X/R is a partition of X that induces the relation R.

Proof: Easy.

Theorem 3.32. Let P be a partition of X. Then X/P is an equivalence relation on X, and P = X/(X/P).

Proof: Easy. \square

3.6 Functions

Definition 3.33 (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 3.34 (Onto). Let $f: X \to Y$. We say f maps X onto Y iff ran f = Y.

Definition 3.35 (Image). Let $f: X \to Y$ and $A \subseteq X$. The *image* of A under f is

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

Definition 3.36 (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 3.37. For any set X, the identity relation I_X is a function $X \to X$.

Proof: Easy.

Definition 3.38 (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 3.39 (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 3.40 (Canonical Map). Let X be a set and R an equivalence relation on X. The *canonical map* $\pi: X \to X/R$ is the map defined by $\pi(x) = x/R$.

Definition 3.41 (One-to-One). A function $f: X \to Y$ is one-to-one, or a one-to-one correspondence, iff, for all $x, y \in X$, if f(x) = f(y) then x = y.

Proposition 3.42. 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 3.43. *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.

3.7 Families

Definition 3.44 (Family). Let I and X be sets. A family of elements of X indexed by I is a function $a: I \to X$. We write a_i for a(i), and $\{a_i\}_{i\in I}$ for a.

Proposition 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. \square

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.

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. \square

Definition 3.51 (Cartesian Product of a Family of Sets). Let $\{A_i\}_{i\in I}$ be a family of sets. The *Cartesian product* $\times_{i\in I} A_i$ is the set of all families $\{a_i\}_{i\in I}$ such that $\forall i\in I.a_i\in A_i$.

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

Definition 3.52 (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 3.53. Let $\{A_i\}_{i\in I}$ and $\{B_j\}_{j\in J}$ be families of sets. Then

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

Proof: Easy. \square

Proposition 3.54. Let $\{A_i\}_{i\in I}$ and $\{B_j\}_{j\in J}$ be nonempty families of sets. Then

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

Proof: Easy.

Proposition 3.55. 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 3.56. It is not true in general that, if $f: X \to Y$ and $\{A_i\}_{i \in I}$ is a nonempty family of subsets of X, then $f(\bigcap_{i \in I} A_i) = \bigcap_{i \in I} f(A_i)$.

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

3.8 Inverses and Composites of Functions

Definition 3.57 (Inverse). Given a function $f: X \to Y$, the *inverse* of f is the function $f^{-1}: \mathcal{P}Y \to \mathcal{P}X$ defined by

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

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

Proposition 3.58. Let $f: X \to Y$. Then f maps X onto Y if and only if the inverse image of any nonempty subset of Y is nonempty.

Proof: Easy. \square

Proposition 3.59. Let $f: X \to Y$. Then f is one-to-one if and only if the inverse image of any singleton subset of Y is a singleton.

Proof: Easy.

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

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

Proof: Easy. \square

Proposition 3.61. *Let* $f: X \to Y$. *Let* $A \subseteq X$. *Then*

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

Equality holds if f is one-to-one.

Proof: Easy.

Proposition 3.62. Let $f: X \to Y$. Let $\{B_i\}_{i \in I}$ be a family of subsets of Y. Then

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

Proof: Easy.

Proposition 3.63. 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 3.64. Let $f: X \to Y$ and $B \subseteq Y$. Then $f^{-1}(Y - B) = X - f^{-1}(B)$.

Proof: Easy. \square

Proposition 3.65. Let $f: X \to Y$ be one-to-one. Then the inverse of f as a relation, f^{-1} , is a function $f^{-1}: \operatorname{ran} f \to X$, and for all $y \in \operatorname{ran} f$, we have $f^{-1}(y)$ is the unique x such that f(x) = y.

Proof: Easy.

Proposition 3.66. Let $f: X \to Y$ and $g: Y \to Z$. Then $gf: X \to Z$ and, for all $x \in X$, we have

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

Proof: Easy.

Example 3.67. Example 3.17 shows that function composition is not commutative in general.

Proposition 3.68. Let $f: X \to Y$ and $g: Y \to Z$. Then

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

Proof: Easy. \square

Proposition 3.69. Let $f: X \to Y$ and $g: Y \to X$. If $gf = I_X$ then f is one-to-one and g maps Y onto X.

Proof: Easy. \square

Chapter 4

Equivalence

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

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

PROOF: Easy.

Chapter 5

Order

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

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

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

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

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

Proof: Easy.

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

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

Proposition 5.4. The relation < is transitive.

PROOF

```
\langle 1 \rangle 1. Assume: x < y and y < z \langle 1 \rangle 2. x \leqslant y and y \leqslant z \langle 1 \rangle 3. x \leqslant z Proof: Since \leqslant is transitive. \langle 1 \rangle 4. x \neq z Proof: By Proposition 5.3.
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Proposition 5.5. Let < be a transitive relation on X such that we never have x < y and y < x. Define \le by: $x \le y$ iff x < y or x = y. Then \le is a partial order on X.

Proof:

```
\begin{array}{l} \langle 1 \rangle 1. \leqslant \text{is reflexive.} \\ \text{Proof: By definition.} \\ \langle 1 \rangle 2. \leqslant \text{is asymmetric.} \\ \text{Proof: If } x \leqslant y \text{ and } y \leqslant x \text{, we must have } x = y \text{, because otherwise we would have } x < y \text{ and } y < x. \\ \langle 1 \rangle 3. \leqslant \text{is transitive.} \\ \langle 2 \rangle 1. \text{ Let: } x \leqslant y \text{ and } y \leqslant z \\ \langle 2 \rangle 2. \text{ Case: } x = y \\ \text{Proof: We have } y \leqslant z \text{ so } x \leqslant z. \\ \langle 2 \rangle 3. \text{ Case: } y = z \\ \text{Proof: We have } x \leqslant y \text{ so } x \leqslant z. \\ \langle 2 \rangle 4. \text{ Case: } x < y \text{ and } y < z \\ \text{Proof: We have } x < z \text{ by transitivity, so } x \leqslant z. \\ \end{array}
```

Definition 5.6 (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 5.7. Let R be a partial order on X. Then R is total if and only if $X^2 \subseteq R \cup R^{-1}$.

Proof: Easy.

Proposition 5.8. For any set X, the relation \subseteq is a total order on X iff X is either \emptyset or a singleton.

Proof: Easy. \square

Chapter 6

Natural Numbers

6.1 Natural Numbers

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

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

Definition 6.2. We define

$$0 = \emptyset$$

$$1 = 0^{+}$$

$$2 = 1^{+}$$

etc.

Definition 6.3 (Characteristic Function). Let X be a set and $A \subseteq X$. The characteristic function of A is the function $\chi_A : X \to 2$ defined by

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

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

Proof: Easy.

Definition 6.5. The set ω of natural numbers is the set such that:

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

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

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

Given a finite sequence of sets $\{A_i\}_{i\in n^+}$, we write $\bigcup_{i=0}^n A_i$ for $\bigcup_{i\in n^+} A_i$. Given an infinite sequence of sets $\{A_i\}_{i\in\omega}$, we write $\bigcup_{i=0}^{\infty} A_i$ for $\bigcup_{i\in\omega} A_i$.

We make similar definitions for \bigcap and \times .

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

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Proof:
```

```
\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 .

Proposition 6.9.

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

PROOF:

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

PROOF: Vacuous.

- $\langle 1 \rangle 2$. For any natural number n, if $\forall x \in n.n \subseteq x$ then $\forall x \in n^+.n^+ \subseteq x$.
 - $\langle 2 \rangle$ 1. Let: n be a natural number.
 - $\langle 2 \rangle 2$. Assume: $\forall x \in n.n \subseteq x$
 - $\langle 2 \rangle 3$. 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: $\langle 2 \rangle 3, \langle 2 \rangle 6$

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

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

Proof:

П

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

PROOF: Since m is a transitive set (Proposition 6.11).

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

Proof: This contradicts Proposition 6.9.

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

Theorem 6.13 (Recursion Theorem). Let X be a set. Let $a \in X$. Let $f: X \to X$. There exists a function $u: \omega \to X$ such that u(0) = a and, for all $n \in \omega$, we have $u(n^+) = f(u(n))$.

```
Proof:
\langle 1 \rangle 1. Let: \mathcal{C} = \{ A \in \mathcal{P}(\omega \times X) : (0,a) \in A \land \forall n \in \omega . \forall x \in X . (n,x) \in A \Rightarrow A \}
                  (n^+, f(x)) \in A
\langle 1 \rangle 2. \ \mathcal{C} \neq \emptyset
   Proof: \omega \times X \in \mathcal{C}
\langle 1 \rangle 3. Let: u = \bigcap \mathcal{C}
\langle 1 \rangle 4. \ u \in \mathcal{C}
\langle 1 \rangle 5. u is a function.
    \langle 2 \rangle 1. Let: P(n) be the property: \forall x, y \in X . (n, x) \in u \land (n, y) \in u \Rightarrow x = y
   \langle 2 \rangle 2. P(0)
       \langle 3 \rangle 1. \ \forall x \in X.(0,x) \in u \Rightarrow x = a
          PROOF: If (0, x) \in u and x \neq a then u - \{(0, x)\} \in \mathcal{C} and so u - \{(0, x)\} \subseteq u,
          which is impossible.
   \langle 2 \rangle 3. For every natural number n, if P(n) then P(n^+).
       \langle 3 \rangle 1. Let: n be a natural number.
       \langle 3 \rangle 2. Assume: P(n)
       \langle 3 \rangle 3. Let: x, y \in X
       ⟨3⟩4. ASSUME: (n^+, x), (n^+, y) \in u
       \langle 3 \rangle 5. PICK x', y' \in X such that (n, x') \in u, (n, y') \in u and f(x') = x and
                f(y') = y
          PROOF: If no such x' exists then u-\{(n^+,x)\}\in\mathcal{C} and so u-\{(n^+,x)\}\subseteq u
          which is impossible. Similarly for y'.
       \langle 3 \rangle 6. \ x' = y'
          Proof: \langle 3 \rangle 2
       \langle 3 \rangle 7. x = y
П
Proposition 6.14. For any natural number n, either n = 0 or there exists a
natural number m such that n = m^+.
Proof: Easy induction on n. \square
Proposition 6.15. \omega is a transitive set.
\langle 1 \rangle 1. Let: P(n) be the property \forall x \in n. x \in \omega
\langle 1 \rangle 2. P(0)
   Proof: Vacuous.
\langle 1 \rangle 3. For any natural number n, if P(n) then P(n^+).
   \langle 2 \rangle1. Let: n be a natural number.
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Let: x \in n^+
   \langle 2 \rangle 4. x \in n or x = n
   \langle 2 \rangle5. Case: x \in n
       PROOF: Then x \in \omega by \langle 2 \rangle 2.
```

 $\langle 2 \rangle 6$. Case: x = n

PROOF: Then $x \in \omega$ by $\langle 2 \rangle 1$.

Proposition 6.16. For any natural number n and any nonempty subset $E \subseteq n$, there exists $k \in E$ such that $\forall m \in E.k = m \lor k \in m$.

Proof:

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

PROOF: Vacuous as there is no nonempty subset of 0.

- $\langle 1 \rangle 3$. For any natural number n, if P(n) then $P(n^+)$.
 - $\langle 2 \rangle 1$. Let: *n* be a natural number.
 - $\langle 2 \rangle 2$. Assume: P(n)
 - $\langle 2 \rangle 3$. Let: E be a nonempty subset of n^+
 - $\langle 2 \rangle 4$. Case: $E \{n\} = \emptyset$

PROOF: Then $E = \{n\}$ so take k = n.

- $\langle 2 \rangle$ 5. Case: $E \{n\} \neq \emptyset$
 - $\langle 3 \rangle 1.$ Pick $k \in E \{n\}$ such that $\forall m \in E \{n\}. k = m \vee k \in m$

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

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

PROOF: Since $k \in n$.

6.2 Arithmetic

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

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

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

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

Proof:

- $\langle 1 \rangle 1$. Let: P(p) be the property $\forall m, n \in \omega.m + (n+p) = (m+n) + p$
- $\frac{1}{2}$ $\frac{2}{2}$ $\frac{2}{2}$

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

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

Proof:

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

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

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

Proof:

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

PROOF: Trivial.

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

Proof:

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

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

$$= n^{+}$$

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

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

Proof: $\langle 1 \rangle 2$

- $\langle 2 \rangle 5. \ \forall n \in \omega. Q(n) \Rightarrow Q(n^+)$
 - $\langle 3 \rangle 1$. Let: $n \in \omega$
 - $\langle 3 \rangle 2$. Assume: Q(n)
 - $\langle 3 \rangle 3. \ Q(n^+)$

Proof:

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

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

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

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

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

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

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

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

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

Proposition 6.21. For all $m, n, p \in \omega$, we have

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

Proof:

 $\langle 1 \rangle 1.$ Let: P(p) be the statement $\forall m,n \in \omega.m(n+p) = mn + mp \ \langle 1 \rangle 2.$ P(0)

Proof:

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

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

 $\langle 2 \rangle 1$. Let: $p \in \omega$

 $\langle 2 \rangle 2$. Assume: P(p)

 $\langle 2 \rangle 3$. Let: $m, n \in \omega$

 $(2)4. \ m(n+p^+) = mn + mp^+$

Proof:

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

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

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

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

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

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

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

Proof:

```
\langle 1 \rangle 1. Let: P(p) be the statement \forall m, n \in \omega . m(np) = (mn)p
\langle 1 \rangle 2. P(0)
   PROOF:
                                                 m(n0) = m0
                                                            = 0
                                                            =(mn)0
\langle 1 \rangle 3. \ \forall p \in \omega. P(p) \Rightarrow P(p^+)
    \langle 2 \rangle 1. Let: p \in \omega
   \langle 2 \rangle 2. Assume: P(p)
   \langle 2 \rangle 3. Let: m, n \in \omega
   \langle 2 \rangle 4. m(np^+) = (mn)p^+
       Proof:
                       m(np^+) = m(np+n)
                                     = m(np) + mn
                                                                           (Proposition 6.21)
                                     =(mn)p+mn
                                                                                              (\langle 2 \rangle 2)
                                     =(mn)p^+
Proposition 6.23. For all m, n \in \omega, we have
                                                   mn = nm.
Proof:
\langle 1 \rangle 1. Let: P(m) be the statement \forall n \in \omega.mn = nm
\langle 1 \rangle 2. P(0)
    \langle 2 \rangle 1. Let: Q(n) be the statement 0n = n0
   \langle 2 \rangle 2. Q(0)
       PROOF: Trivial.
   \langle 2 \rangle 3. \ \forall n \in \omega. Q(n) \Rightarrow Q(n^+)
       \langle 3 \rangle 1. Let: n \in \omega
       \langle 3 \rangle 2. Assume: Q(n)
       \langle 3 \rangle 3. Q(n^+)
          Proof:
                                     0n^+ = 0n + 0
                                            =0n
                                            = n0
                                                                                    (\langle 3 \rangle 2)
                                            = 0
                                            = n^{+}0
\langle 1 \rangle 3. \ \forall m \in \omega. P(m) \Rightarrow P(m^+)
    \langle 2 \rangle 1. Let: m \in \omega
   \langle 2 \rangle 2. Assume: P(m)
   \langle 2 \rangle 3. Let: Q(n) be the statement m^+ n = nm^+
   \langle 2 \rangle 4. \ Q(0)
```

Proof: $\langle 1 \rangle 2$

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

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

Proposition 6.25. For all $m, n, p \in \omega$ we have

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

Proof:

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

Proof:

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

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

Proof:

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

П

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

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

Proof:

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

PROOF: Both are equal to 1.

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

PROOF:

(m^n)^{p^+} = (m^n)^p m^n
= m^{np} m^n
= m^{np+n}
= m^{np+n}
(Proposition 6.25)
= m^{np^+}
```

6.3 Order on the Natural Numbers

Definition 6.27. Given natural numbers m and n, we write m < n iff $m \in n$. We write $m \le n$ iff $m < n \lor m = n$.

Proposition 6.28. The relation \leq is a total order on ω .

```
Proof:
```

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

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

Proof: Proposition 6.11.

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

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

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

```
\langle 1 \rangle 2. For all m, n \in \omega, either m \leq n or n \leq m.
```

- $\langle 2 \rangle 1$. Let: P(n) be the statement: $\forall m \in \omega . m \leq n \vee n \leq m$
- $\langle 2 \rangle 2$. P(0)
 - $\langle 3 \rangle 1$. Let: Q(m) be the statement: $0 \leq m$
 - $\langle 3 \rangle 2. \ Q(0)$

PROOF: Since $0 \le 0$.

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

PROOF: If $0 \le m$ then 0 < m + 1 by transitivity.

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

Proof: $\langle 2 \rangle 2$

- $\langle 4 \rangle 3. \ \forall m \in \omega. Q(m) \Rightarrow Q(m+1)$
 - $\langle 5 \rangle 1$. Let: $m \in \omega$
 - $\langle 5 \rangle 2$. Assume: Q(m)
 - $\langle 5 \rangle 3$. Case: $m \leq n$

PROOF: Then m < n + 1

```
\langle 5 \rangle4. Case: n < m
PROOF: Then n+1 < m+1 by Proposition 6.7, so n+1 \leqslant m.
\langle 5 \rangle5. Case: n=m
PROOF: Then n+1=m+1.
```

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

Proof:

- $\langle 1 \rangle 1$. Let: m and n be natural numbers.
- $\langle 1 \rangle 2$. If $m \in n$ then $m \subsetneq n$.

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

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

PROOF: Proposition 6.9.

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

PROOF: Trichotomy.

Proposition 6.30. For natural numbers m, n and k, if m < n then m + k < n + k.

Proof:

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

PROOF: By Proposition 6.7.

Proposition 6.31. For natural numbers m, n and k, if m < n and $k \neq 0$ then mk < nk.

Proof:

- $\langle 1 \rangle 1$. Let: $m, n \in \omega$
- $\langle 1 \rangle 2$. Assume: m < n
- $\langle 1 \rangle 3$. m1 < n1
- $\langle 1 \rangle 4$. 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 6.30)
 $< nk + n$ (Proposition 6.30)
 $= n(k+1)$

Proposition 6.32. For any nonempty set of natural numbers E, there exists $k \in E$ such that $\forall m \in E.k \leq m$.

```
PROOF:
\langle 1 \rangle 1. Let: E \subseteq \omega
\langle 1 \rangle 2. Assume: there is no k \in E such that \forall m \in E.k \leq m.
        Prove: E = \emptyset
\langle 1 \rangle 3. \ \forall n \in \omega.n \notin E
   \langle 2 \rangle 1. Let: P(n) be the property: \forall m < n.m \notin E
   \langle 2 \rangle 2. P(0)
      Proof: Vacuous.
   \langle 2 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
       \langle 3 \rangle 1. Let: n \in \omega
      \langle 3 \rangle 2. Assume: \forall m < n.m \notin E
      \langle 3 \rangle 3. n \notin E
          PROOF: From \langle 1 \rangle 2.
      \langle 3 \rangle 4. \ \forall m < n+1.m \notin E
Proposition 6.33. Let n be a natural number. Let X be a proper subset of n.
Then there exists m < n such that X \sim m.
\langle 1 \rangle 1. Let: P(n) be the property: for every proper subset X \subseteq 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 6.34. For every natural number n, we have n is not equivalent to
a proper subset of n.
\langle 1 \rangle 1. Let: P(n) be the property: every one-to-one function n \to n is onto.
\langle 1 \rangle 2. P(0)
   PROOF: The only function 0 \to 0 is \emptyset.
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
```

 $\langle 2 \rangle 1$. Let: $n \in \omega$

```
\langle 2 \rangle 2. Assume: P(n)
\langle 2 \rangle 3. Assume: f: n+1 \rightarrow n+1 is one-to-one.
\langle 2 \rangle 4. Let: g: n \to n be the function
                                         g(k) = \begin{cases} f(k) & \text{if } f(k) < n \\ f(n) & \text{if } f(k) = n \end{cases}
   PROOF: If k < n and f(k) = n then f(n) < n since f is one-to-one.
\langle 2 \rangle 5. g is one-to-one.
   \langle 3 \rangle 1. Let: k, l < n
   \langle 3 \rangle 2. Assume: g(k) = g(l)
   \langle 3 \rangle 3. Case: f(k) < n and f(l) < n
      PROOF: Then f(k) = g(k) = g(l) = f(l) so k = l since f is one-to-one.
   \langle 3 \rangle 4. Case: f(k) < n and f(l) = n
      PROOF: Then f(k) = g(k) = g(l) = f(n) contradicting the fact that f is
      one-to-one.
   \langle 3 \rangle 5. Case: f(k) = n and f(l) < n
      Proof: Similar.
   \langle 3 \rangle 6. Case: f(k) = n and f(l) = n
      PROOF: Then k = l since f is one-to-one.
\langle 2 \rangle 6. q maps n onto n.
   Proof: \langle 2 \rangle 2
\langle 2 \rangle 7. f maps n+1 onto n+1.
   \langle 3 \rangle 1. Let: l < n+1
   \langle 3 \rangle 2. Case: l < n
      \langle 4 \rangle 1. PICK k < n such that g(k) = l
      \langle 4 \rangle 2. f(k) = l or f(n) = l
   \langle 3 \rangle 3. Case: l = n
      \langle 4 \rangle 1. Case: f(n) = n
         PROOF: Then l \in \operatorname{ran} f as required.
      \langle 4 \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 6.34.1. Equivalent natural numbers are equal.

6.4 Finite Sets

Definition 6.35 (Finite). A set is *finite* iff it is equivalent to a natural number; otherwise, it is *infinite*.

Proposition 6.36. No finite set is equivalent to one of its proper subsets.

PROOF: From Proposition 6.34.

Proposition 6.37. ω is infinite.

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

Proposition 6.38. Every subset of a finite set is finite.

PROOF: Proposition 6.33.

Definition 6.39 (Number of Elements). For any finite set E, the number of elements in E, $\sharp(E)$, is the unique natural number such that $E \sim \sharp(E)$.

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

Proof: Proposition 6.33. \square

Proposition 6.41. 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 6.41.1. The union of two finite sets is finite.

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

Proposition 6.42. If E and F are finite sets then $E \times F$ is finite and $\sharp(E \times F) = \sharp(E)\sharp(F)$.

Proof:

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

```
PROOF: If F \sim 0 then F = \emptyset so E \times F = \emptyset \sim 0.
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
    \langle 2 \rangle 1. Let: n \in \omega
    \langle 2 \rangle 2. Assume: P(n)
    \langle 2 \rangle 3. Let: m \in \omega
    \langle 2 \rangle 4. Assume: E \sim m and F \sim n+1
    \langle 2 \rangle 5. Pick f \in F
    \langle 2 \rangle 6. F - \{f\} \sim n
    \langle 2 \rangle 7. E \times (F - \{f\}) \sim mn
   \langle 2 \rangle 8. \ E \times F = (E \times (F - \{f\})) \cup (E \times \{f\})
   \langle 2 \rangle 9. E \times \{f\} \sim m
   \langle 2 \rangle 10. E \times F \sim mn + m
       Proof: Proposition 6.41.
Proposition 6.43. For any finite sets E and F, we have E^F is finite and
\sharp(E^F) = \sharp(E)^{\sharp(F)}.
Proof:
\langle 1 \rangle 1. Let: P(n) be the property: n \in \omega and for all m \in \omega, if E \sim m and F \sim n
                   then E^F \sim m^n
\langle 1 \rangle 2. P(0)
   Proof: Since E^{\emptyset} = \{\emptyset\} \sim 1
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
    \langle 2 \rangle 1. Let: n \in \omega
   \langle 2 \rangle 2. Assume: P(n)
    \langle 2 \rangle 3. Let: m \in \omega
    \langle 2 \rangle 4. Let: E \sim m and F \sim n+1
    \langle 2 \rangle5. Pick f \in F
    \langle 2 \rangle 6. F - \{f\} \sim n
   \langle 2 \rangle7. Let: \phi: E^F \to E^{F-\{f\}} \times E be the function \phi(g) = (g \upharpoonright (F - \{f\}), g(f))
   \langle 2 \rangle 8. \phi is a one-to-one correspondence
   \langle 2 \rangle 9. \ \sharp (E^F) = m^{n+1}
       Proof:
                         \sharp(E^F) = \sharp(E^{F - \{f\}} \times E)
                                    = \sharp (E^{F - \{f\}}) \sharp (E)
                                                                                (Proposition 6.42)
                                    = m^n m
                                                                                             (\langle 2 \rangle 2, \langle 2 \rangle 4)
                                    =m^{n+1}
```

Corollary 6.43.1. If E is finite then PE is finite and $\sharp(PE) = 2^{\sharp(E)}$.

Proposition 6.44. The union of a finite set of finite sets is finite.

Proof:

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

```
\langle 1 \rangle 1. Let: P(n) be the property: for any set E, if E \sim n and every element of
                  E is finite, then \bigcup E is finite.
\langle 1 \rangle 2. P(0)
   PROOF: Since \bigcup \emptyset = \emptyset is finite.
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
   \langle 2 \rangle 1. Let: n be a natural number.
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Let: E \sim n+1
   \langle 2 \rangle 4. Pick X \in E
   \langle 2 \rangle 5. E - \{X\} \sim n
   \langle 2 \rangle 6. \bigcup (E - \{X\}) is finite.
      Proof: \langle 2 \rangle 2
   \langle 2 \rangle 7. \bigcup E = \bigcup (E - \{X\}) \cup X
   \langle 2 \rangle 8. \bigcup E is finite.
      Proof: Corollary 6.41.1.
Proposition 6.45. 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.
   PROOF: Since k is the greatest element of \{k\}.
\langle 1 \rangle 3. \ \forall n \geqslant 1.P(n) \Rightarrow P(n+1)
   \langle 2 \rangle 1. Let: n \geqslant 1
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Assume: E \subseteq \omega and E \sim n+1
   \langle 2 \rangle 4. Pick k \in E
   \langle 2 \rangle5. Let: l be the greatest element of E - \{k\}
   \langle 2 \rangle6. Either k or l is greatest in E.
```