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 $x \notin A$.

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

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

Definition 1.3. Given a set A and a condition S(x), we write $\{x \in A : S(x)\}$ for the set whose elements are exactly those elements x of A for which S(x) holds.

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

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

Definition 1.5 ((Unordered) Pair). For any sets a and b, the (unordered) pair $\{a,b\}$ is the set whose elements are just a and b.

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

Axiom 1.6 (Union Axiom). For every set A, there exists a set that contains all the elements that belong to at least one element of A.

Definition 1.7 (Subset). Let A and B be sets. We say that A is a *subset* of B, or B includes A, and write $A \subseteq B$ or $B \supseteq A$, iff every element of A is an element of B.

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

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

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

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

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

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

Definition 1.12 (Power Set). For any set A, the *power set* of A, $\mathcal{P}A$, is the set whose elements are exactly the subsets of A.

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

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

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

Definition 1.14 (Relation). A relation is a set of ordered pairs.

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

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

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

Definition 1.15 (Function). Let X and Y be sets. A function, map, mapping, transformation or operator f from X to Y, $f: X \to Y$, is a relation f between X and Y such that, for all $x \in X$, there exists a unique $f(x) \in Y$, called the value of f at the argument x, such that $(x, f(x)) \in f$.

Definition 1.16 (Family). Let I and X be sets. A family of elements of X indexed by I is a function $a: I \to X$. We write a_i for a(i), and $\{a_i\}_{i\in I}$ for a.

Definition 1.17 (Cartesian Product of a Family of Sets). Let $\{A_i\}_{i\in I}$ be a family of sets. The *Cartesian product* $\times_{i\in I} A_i$ is the set of all families $\{a_i\}_{i\in I}$ such that $\forall i\in I.a_i\in A_i$.

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

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

Axiom 1.19 (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.

Chapter 2

Basic Properties and Operations on Sets

2.1 The Subset Relation

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

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

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

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

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

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

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

2.2 Comprehension Notation

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

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

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

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

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

\langle 1 \rangle4. B \notin A
```

2.3 The Empty Set

Theorem 2.6. There exists a set with no elements.

PROOF: Immediate from the Axiom of Infinity. \Box

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

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

Proof: Vacuous.

2.4 Unordered Pairs

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

2.5 Unions

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

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

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

Proposition 2.11.

$$\bigcup \emptyset = \emptyset$$

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

Proposition 2.12. For any set A, we have $\bigcup \{A\} = A$.

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

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

Proposition 2.14. For any set A, we have $A \cup \emptyset = A$.

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

Proposition 2.15 (Idempotence). For any set A, we have $A \cup A = A$.

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

Proposition 2.16. For any sets A and B, we have $A \subseteq B$ if and only if $A \cup B = B$.

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

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

PROOF: Immediate from definitions.

2.6 Intersections

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

Proposition 2.19. For any set A, we have $A \cap \emptyset = \emptyset$.

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

Proposition 2.20. For any set A, we have

$$A \cap A = A$$
.

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

Proposition 2.21. For any sets A and B, we have $A \subseteq B$ if and only if $A \cap B = A$.

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

Proposition 2.22. For any sets A, B and C, we have $C \subseteq A$ if and only if $(A \cap B) \cup C = A \cap (B \cup C)$.

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

Definition 2.23 (Disjoint). Two sets A and B are disjoint if and only if $A \cap B = \emptyset$.

Definition 2.24 (Pairwise Disjoint). Let A be a set. We say the elements of A are pairwise disjoint if and only if, for all $x, y \in A$, if $x \cap y \neq \emptyset$ then x = y.

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

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

Proof:

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

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

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

Proof: Axiom of Extensionality. \Box

2.7 Unordered Triples

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

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

2.8 Relative Complements

Definition 2.27 (Relative Complement). For any sets A and B, the difference or relative complement A-B is defined to be

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

Proposition 2.28. For any sets A and E, we have $A \subseteq E$ if and only if

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

Proof:

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

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

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

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

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

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

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

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

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

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Proposition 2.29. For any set E we have

$$E - \emptyset = E$$

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

Proposition 2.30. For any set E we have

$$E - E = \emptyset$$
.

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

Proposition 2.31. For any sets A and E, we have

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

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

Proposition 2.32. Let A and E be sets. Then $A \subseteq E$ if and only if

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

Proof:

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

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

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

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

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

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

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

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

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

Proposition 2.33. Let A, B and E be sets. Then:

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

Proof:

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

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

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

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Example 2.34. We cannot remove the hypothesis $A \subseteq E$ in item 2 above. Let $E = \emptyset$, $A = \{\emptyset\}$ and $B = \emptyset$. Then $E - B = E - A = \emptyset$ but $A \nsubseteq B$.

Proposition 2.35 (De Morgan's Law). For any sets A, B and E, we have $E - (A \cup B) = (E - A) \cap (E - B)$.

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

Proposition 2.36 (De Morgan's Law). For any sets A, B and E, we have $E - (A \cap B) = (E - A) \cup (E - B)$.

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

Proposition 2.37. For any sets A, B and E, if $A \subseteq E$ then

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

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

Proposition 2.38. For any sets A and B, we have $A \subseteq B$ if and only if $A - B = \emptyset$.

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

Proposition 2.39. For any sets A and B, we have

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

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

Proposition 2.40. For any sets A, B and C, we have

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

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

Proposition 2.41. For any sets A, B, C and E, if $(A \cap B) - C \subseteq E$ then we have

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

Proof:

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

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

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

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

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

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

Proposition 2.42. For any sets A, B, C and E, we have

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

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

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

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

Proof: Easy. \square

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

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

Proof: Easy.

2.9 Symmetric Difference

Definition 2.45 (Symmetric Difference). For any sets A and B, the *symmetric difference* A+B is defined to be

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

Proposition 2.46. For any sets A and B, we have

$$A + B = B + A$$

PROOF: From the commutativity of union. \Box

Proposition 2.47. For any sets A, B and C, we have

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

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

Proposition 2.48. For any set A, we have

$$A + \emptyset = A$$
.

PROOF:

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

Proposition 2.49. For any set A we have

$$A + A = \emptyset$$
.

Proof:

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

2.10 Power Sets

Proposition 2.50.

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

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

Proposition 2.51. For any set a, we have

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

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

Proposition 2.52. For any sets a and b, we have

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

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

Proposition 2.53. For any nonempty set C we have

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

Proof:

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

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

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

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

Proposition 2.54. For any set C we have

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

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

Proposition 2.55. For any set E, we have

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

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

Proposition 2.56. For any sets E and F, if $E \subseteq F$ then $\mathcal{P}E \subseteq \mathcal{P}F$.

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

Chapter 3

Relations and Functions

3.1 Ordered Pairs

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

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Proof:
\langle 1 \rangle 1. Let: a, b, x and y be sets.
\langle 1 \rangle 2. Assume: (a,b) = (x,y)
\langle 1 \rangle 3. \ a = x
   PROOF: \{a\} = \bigcap (a, b) = \bigcap (x, y) = \{x\}.
\langle 1 \rangle 4. \ \{a,b\} = \{x,y\}
\langle 1 \rangle 5. Case: a = b
   \langle 2 \rangle 1. \ x = y
      PROOF: Since \{x, y\} = \{a, b\} is a singleton.
   \langle 2 \rangle 2. b = y
      PROOF: b = a = x = y
\langle 1 \rangle 6. Case: a \neq b
   \langle 2 \rangle 1. \ x \neq y
      PROOF: Since \{x, y\} = \{a, b\} is not a singleton.
   \langle 2 \rangle 2. b = y
       PROOF: \{b\} = \{a, b\} - \{a\} = \{x, y\} - \{x\} = \{y\}.
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Proposition 3.2. For any sets A, B and X, we have

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

Proof: Easy. \square

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

Proof: Easy. \square

Proposition 3.4. For any sets A, B, X and Y, if $A \subseteq X$ and $B \subseteq Y$ then $A \times B \subseteq X \times Y$. The converse holds assuming $A \neq \emptyset$ and $B \neq \emptyset$.

Proof: Easy.

3.2 Relations

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

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

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

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

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

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

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

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

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

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

3.3 Composition

Definition 3.12 (Composition). Let R be a relation between X and Y, and S a relation between Y and Z. The *composite* or *relative product* $S \circ R = SR$ is the relation between X and Z defined by

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

Proposition 3.13. Let R be a relation between X and Y, S a relation between Y and Z, and T a relation between Z and W. Then

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

Proof: Easy.

Example 3.14. Composition of relations is not commutative in general. Let $X = \{a, b\}$ where $a \neq b$. Let $R = \{(a, a), (b, a)\}$ and $S = \{(a, b), (b, b)\}$. Then SR = S but $RS = R \neq S$.

Proposition 3.15. A relation R is transitive if and only if $RR \subseteq R$.

Proof: Easy. \square

3.4 Inverses

Definition 3.16 (Inverse). Let R be a relation between X and Y. The *inverse* or *converse* R^{-1} is the relation between Y and X defined by

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

Proposition 3.17. For any relation R, we have

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

Proof: Easy. \square

Proposition 3.18. For any relation R, we have

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

Proof: Easy.

Proposition 3.19. Let R be a relation between X and Y, and S a relation between Y and Z. Then

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

Proof: Easy.

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

Proof: Easy.

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

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

Proof: Easy. \square

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

PROOF: Easy.

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

Proof: Easy.

3.5 Equivalence Relations

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

Definition 3.25 (Partition). Let X be a set. A *partition* of X is a pairwise disjoint set of nonempty subsets of X whose union is X.

Definition 3.26 (Equivalence Class). Let R be an equivalence relation on X. Let $x \in X$. The *equivalence class* of x with respect to R is

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

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

Definition 3.27 (Induced). Let P be a partition of X. The relation *induced* by P is X/P where x(X/P)y iff there exists $X \in P$ such that $x \in X$ and $y \in X$.

Theorem 3.28. Let R be an equivalence relation on X. Then X/R is a partition of X that induces the relation R.

Proof: Easy.

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. \square

3.6 Functions

Definition 3.30 (One-to-One). A function $f: X \to Y$ is one-to-one or injective iff, for all $x, y \in X$, if f(x) = f(y) then x = y.

Definition 3.31 (Onto). Let $f: X \to Y$. We say f is *surjective*, or f maps X onto Y iff ran f = 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

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

Definition 3.34 (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 3.35. For any set X, the identity relation I_X is a function $X \to X$.

Proof: Easy. \square

Definition 3.36 (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 3.37 (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 3.38 (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 3.39. 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 3.40. 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

Proposition 3.41 (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. \square

Proposition 3.42 (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 3.43 (Generalized Associative Law for Intersections). Let $\{I_j\}_{j\in J}$ be a nonempty family of nonempty sets. Let $K = \bigcup_{j\in J} I_j$. Let $\{A_k\}_{k\in K}$ be a family of sets indexed by K. Then

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

Proof: Easy. \square

Proposition 3.44 (Generalized Commutative Law for Intersections). Let $\{I_j\}_{j\in J}$ be a nonempty family of sets. Let $f: J \to J$ be a one-to-one correspondence from J onto J. Then

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

Proof: Easy. \square

Proposition 3.45. 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 3.46. 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 3.47 (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 3.48. 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 3.49. 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 3.50. 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 3.51. 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 3.52 (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 3.53. Let $f: X \to Y$. Let $B \subseteq Y$. Then

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

Proof: Easy. \square

Proposition 3.54. *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 3.55. 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 3.56. Let $f: X \to Y$. Let $\{B_i\}_{i \in I}$ be a family of subsets of Y. Then

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

Proof: Easy.

Proposition 3.57. Let $f: X \to Y$. Let $\{B_i\}_{i \in I}$ be a nonempty family of subsets of Y. Then

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

Proof: Easy. \square

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

Proof: Easy.

Proposition 3.59. 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:

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

 $\Leftrightarrow \exists x. (x, y) \in f$
 $\Leftrightarrow x \in \text{ran } f$
 $\Leftrightarrow x \in Y$

 $\langle 1 \rangle 5$. 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: $y = f(f^{-1}(y)) = f(f^{-1}(y')) = y'$.

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Proposition 3.60. Let $f: X \to Y$ and $g: Y \to Z$. Then $gf: X \to Z$ and, for all $x \in X$, we have

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

Proof: Easy. \square

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

Proposition 3.62. The composite of two injective functions is injective.

Proof:

- $\langle 1 \rangle 1$. Let: $f: X \rightarrowtail Y$ and $g: Y \rightarrowtail Z$
- $\langle 1 \rangle 2$. 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 3.63. The composite of two surjective functions is surjective.

Proof:

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

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

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

Proof: Since g 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 3.64. The composite of two bijective functions is bijective.

Proof: Propositions 3.61 and 3.62. \square

Proposition 3.65. Let $f: X \approx Y$ and $g: Y \approx Z$. Then

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

Proof: Easy. \square

Proposition 3.66. 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

Lemma 3.67. 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 3.65, $\langle 1 \rangle 2$, $\langle 1 \rangle 3$.

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

PROOF: Proposition 3.65, $\langle 1 \rangle 2$, $\langle 1 \rangle 4$.

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

 $\langle 2 \rangle 1$. Let: $b \in B$

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\langle 2 \rangle 2. \ g(b) = h(b) PROOF: g(b) = g(f(h(b))) \qquad (\langle 1 \rangle 4, \langle 2 \rangle 1) = h(b) \qquad (\langle 1 \rangle 3, \langle 1 \rangle 2, \langle 2 \rangle 1) \langle 1 \rangle 8. \ h = f^{-1} \langle 2 \rangle 1. \ \text{Let:} \ b \in B \langle 2 \rangle 2. \ f(h(b)) = b PROOF: \langle 1 \rangle 4, \langle 2 \rangle 1 \langle 2 \rangle 3. \ h(b) = f^{-1}(b)
```

3.9 Choice Functions

Definition 3.68 (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 3.69. 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 3.70. For any relation R, there exists a function $f \subseteq R$ such that dom f = dom R.

Proof:

- $\langle 1 \rangle 1$. Let: R be a relation.
- $\langle 1 \rangle 2$. PICK a choice function g for ran R.
- $\langle 1 \rangle 3$. Let: $f : \text{dom } R \to \text{ran } R$ be the function $f(x) = g(\{y \in \text{ran } R : xRy\})$
- $\langle 1 \rangle 4$. $f \subseteq R$ and dom f = dom R.

Proposition 3.71. 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

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

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

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

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

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

Proof: Easy.

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

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

Proposition 5.4. The relation < is transitive.

PROOF

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

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

PROOF: By definition.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Proof: Easy.

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

Proof: Easy. \square

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

Proof:

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

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

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

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

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

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

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

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

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

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

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

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

 $\langle 1 \rangle 13.$ g(A) = A

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

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 (Similar). Two posets X and Y are similar, $X \cong Y$ iff there exists an order preserving one-to-one correspondence f between them. We write $f: X \cong Y$ and call f a similarity.

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.

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.

5.1 Well Orderings

Definition 5.29 (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 5.30. 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 5.31 (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 5.32 (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 5.33. 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 $\bigcup \mathcal{C}$ is a continuation of every element of \mathcal{C} .

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

Proposition 5.34. Every totally ordered set has a cofinal well ordered subset.

- $\langle 1 \rangle 1$. 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 5.33.

 $\langle 1 \rangle 4$. 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 5.35 (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 W has an upper bound.

Proof: Proposition 5.33.

 $\langle 1 \rangle 4$. 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.

Theorem 5.36 (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 $(a,x) \in U$
 - $\langle 2 \rangle 2$. Let: $a \in W$
 - $\langle 2 \rangle 3$. Assume: as transfinite induction hypothesis $\forall c < a.P(c)$
 - $\langle 2 \rangle 4$. Let: $(a, x), (a, y) \in U$
 - $\langle 2 \rangle 5.$ $x = f(U \upharpoonright c)$

PROOF: If not then $U - \{(a, x)\}$ would be f-closed.

- $\langle 2 \rangle 6.$ $y = f(U \upharpoonright c)$
- $\langle 2 \rangle 7$. x = y
- $\langle 1 \rangle 5$. dom U = W
 - $\langle 2 \rangle 1$. Let: $a \in W$
 - $\langle 2 \rangle 2$. Assume: as transfinite induction hypothesis $\forall c < a.c \in \text{dom } U$
 - $\langle 2 \rangle 3. \ (a, f(U \upharpoonright s(a))) \in U$
- $\langle 1 \rangle 6$. If $U': W \to X$ and $\forall a \in W.U'(a) = f(U' \upharpoonright s(a))$, then U' = U.

PROOF: Prove U'(a) = U(a) by transfinite induction on a.

Proposition 5.37. 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 $a \leq f(a)$.

Proof:

- $\langle 1 \rangle 1$. Let: $a \in X$
- $\langle 1 \rangle 2$. Assume: as transfinite induction hypothesis $\forall c < a.c \leq f(c)$
- $\langle 1 \rangle 3$. Assume: for a contradiction f(a) < a
- $\langle 1 \rangle 4. \ f(a) \leqslant f(f(a))$

Proof: $\langle 1 \rangle 2$

 $\langle 1 \rangle 5.$ f(f(a)) < f(a)

PROOF: From $\langle 1 \rangle 3$ since f is a similarity.

 $\langle 1 \rangle 6$. Q.E.D.

PROOF: This is a contradiction.

Proposition 5.38. Let X and Y be well ordered sets. Then there is at most one similarity between them.

```
Proof:
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```
\begin{split} &\langle 1 \rangle 1. \text{ Let: } f,g:X \cong Y \\ &\quad \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{split}
```

Proposition 5.39. 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 5.37.

Theorem 5.40 (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 $f: s(x) \cong s(U(x))$
 - $\langle 2 \rangle$ 5. 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.

 $\langle 1 \rangle$ 5. 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 $U: X \cong Y$.

 $\langle 1 \rangle$ 7. Case: $X_0 = X$ and $Y_0 \neq Y$

PROOF: Then $U: X \cong s(b)$ where $Y_0 = s(b)$.

```
\begin{array}{l} \langle 1 \rangle 8. \text{ Case: } X_0 \neq X \text{ and } Y_0 = Y \\ \text{Proof: Then } U: s(a) \cong Y \text{ where } X_0 = s(a). \\ \langle 1 \rangle 9. \text{ Case: } X_0 \neq X \text{ and } Y_0 \neq Y \\ \langle 2 \rangle 1. \text{ Let: } X_0 = s(a) \text{ 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. \text{ Q.E.D.} \\ \text{Proof: This is a contradiction.} \end{array}
```

Corollary 5.40.1. 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 5.37. \square

Corollary 5.40.2. For any sets X and Y, either there exists an injective function $X \to Y$, 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. \square

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

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

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

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

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

We make similar definitions for \bigcap and \times .

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

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Proof:
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⟨1⟩1. Let: P(n) be the property \forall m \in n.m^+ \in n^+ ⟨1⟩2. P(0) Proof: Vacuous. ⟨1⟩3. For any natural number n, if P(n) then P(n^+). ⟨2⟩1. Let: n be a natural number. ⟨2⟩2. Assume: P(n) ⟨2⟩3. Let: m \in n^+ ⟨2⟩4. m \in n or m = n ⟨2⟩5. m^+ \in n^+ 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 \nsubseteq x then \forall x \in n^+.n^+ \nsubseteq x.
\langle 2 \rangle 1. Let: n be a natural number.
\langle 2 \rangle 2. Assume: \forall x \in n.n \nsubseteq x
\langle 2 \rangle 3. Let: x \in n^+
\langle 2 \rangle 4. Assume: for a contradiction n^+ \subseteq x
```

 $\langle 2 \rangle$ 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
 - $\langle 2 \rangle 1$. 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.

- $\langle 1 \rangle 1$. 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
- $\langle 1 \rangle 5$. $n \in n^+ = m^+$
- $\langle 1 \rangle 6$. $n \in m$ 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 $f: X \to X$ 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 \rangle5. 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 $k \in n$.

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.

П

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 5.33. \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.
П
```

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.

```
Proof:
```

```
⟨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 \rangle1. Let: m, n \in \omega

\langle 1 \rangle2. Assume: m < n

\langle 1 \rangle3. m1 < n1

\langle 1 \rangle4. 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.

Definition 7.20 (Lexicographical Order). The *lexicographical* order on $\omega \times \omega$ is the relation S defined by (a,b)S(x,y) iff a < x or (a = x and b < y).

Proposition 7.21. The lexicographical order is a well ordering on $\omega \times \omega$.

Proof: Easy. \square

7.2 Finite Sets

Definition 7.22 (Finite). A set is *finite* iff it is equivalent to a natural number; otherwise, it is *infinite*.

Proposition 7.23. No finite set is equivalent to one of its proper subsets.

Proof: From Proposition 7.19. \square

Proposition 7.24. 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 7.25. Every subset of a finite set is finite.

Proof: Proposition 7.18.

Definition 7.26 (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 7.27. Let E and F be finite sets. If $E \subseteq F$ then $\sharp(E) \leqslant \sharp(F)$.

Proof: Proposition 7.18.

Proposition 7.28. 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 $E \cup F \sim m + n$

```
\begin{split} &\langle 1 \rangle 2. \ P(0) \\ &\langle 2 \rangle 1. \ \text{Let:} \ m \in \omega \\ &\langle 2 \rangle 2. \ \text{Let:} \ E \sim m \ \text{and} \ F \sim 0 \\ &\langle 2 \rangle 3. \ F = \varnothing \\ &\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. \ \text{Let:} \ n \in \omega \\ &\langle 2 \rangle 2. \ \text{Assume:} \ P(n) \\ &\langle 2 \rangle 3. \ \text{Let:} \ m \in \omega \end{split}
```

 $\langle 2 \rangle$ 4. Let: $E \sim m$ and $F \sim n+1$

 $\langle 2 \rangle$ 5. Assume: $E \cap F = \emptyset$

 $\langle 2 \rangle 6$. Pick $f \in F$

 $\langle 2 \rangle 7$. $F - \{f\} \sim n$ $\langle 2 \rangle 8$. $E \cap (F - \{f\}) = \emptyset$

 $\langle 2 \rangle 9. \ E \cup (F - \{f\}) \sim m + n$

Proof: $\langle 2 \rangle 2$

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

Corollary 7.28.1. 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 7.29. 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 \rangle5. 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 7.28.
Proposition 7.30. 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)
                                                                                (Proposition 7.29)
                                    = m^n m
                                                                                           (\langle 2 \rangle 2, \langle 2 \rangle 4)
                                    = m^{n+1}
```

Corollary 7.30.1. If E is finite then PE is finite and $\sharp(PE) = 2^{\sharp(E)}$.

Proposition 7.31. The union of a finite set of finite sets is finite.

Proof:

 $\langle 1 \rangle 1$. Let: P(n) be the property: for any set E, if $E \sim n$ and every element of E is finite, then $\bigcup E$ 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.

 $\langle 2 \rangle 4$. Assume: $E \sim m$ and $F \sim n+1$

```
\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. | JE is finite.
      Proof: Corollary 7.28.1.
П
Proposition 7.32. 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 \rangle6. Either k or l is greatest in E.
Proposition 7.33. Every infinite set has a subset equivalent to \omega.
Proof:
\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 $v(m) \notin U(m)$.

Corollary 7.33.1. A set is infinite if and only if it is equivalent to a proper subset.

7.3 Ordinal Arithmetic

Definition 7.34 (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 7.35.

$$\alpha + 0 = \alpha$$
$$0 + \alpha = \alpha$$
$$\alpha + 1 = \alpha^{+}$$
$$\alpha + (\beta + \gamma) = (\alpha + \beta) + \gamma$$

Proof: Easy. \square

Proposition 7.36. 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.

Proposition 7.37.

$$1 + \omega = \omega$$

Proof: Easy. \square

Definition 7.38 (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 7.39.

$$\alpha 0 = 0$$

$$0\alpha = 0$$

$$\alpha 1 = \alpha$$

$$1\alpha = \alpha$$

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

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

Proof: Easy. \square

Proposition 7.40. For ordinals α and β , if $\alpha\beta = 0$ then $\alpha = 0$ or $\beta = 0$.

Proof: Easy. \square

Example 7.41. The commutative law fails:

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

Proof: Easy. \square

Example 7.42. The right distributive law fails:

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

Definition 7.43 (Exponentiation). Given ordinals α and β , define the ordinal α^{β} by

$$\begin{split} \alpha^0 &= 1 \\ \alpha^{\beta+1} &= \alpha^{\beta} \alpha \\ \alpha^{\lambda} &= \bigcup_{\beta < \lambda} \alpha^{\beta} \end{split} \qquad (\lambda \text{ a limit ordinal})$$

Proposition 7.44.

$$0^{\alpha} = 0$$

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

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

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

Proof: Easy.

Example 7.45. $(\alpha\beta)^{\gamma}$ 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 7.46. 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)^+
                                                                                          (\langle 3 \rangle 2)
                                               = n^+
                                                = 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 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^+)^+
                                                                                             (\langle 3 \rangle 2)
                                                = (n+m)^{++}
                                                =(m+n)^{++}
                                                                                             (\langle 2 \rangle 2)
                                                 =(m+n^+)^+
                                                 = (n^+ + m)^+
                                                                                             (\langle 2 \rangle 2)
                                                 = n^+ + m^+
Proposition 7.47. 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
   \langle 2 \rangle 5. \ \forall n \in \omega. Q(n) \Rightarrow Q(n^+)
      \langle 3 \rangle 1. Let: n \in \omega
       \langle 3 \rangle 2. Assume: Q(n)
      \langle 3 \rangle 3. \ Q(n^+)
          Proof:
                      m^+n^+ = m^+n + m^+
                                 = (m^+n + m)^+
                                 = (nm^+ + m)^+
                                                                                                     (\langle 3 \rangle 2)
                                 = (nm + n + m)^+
                                 = (mn + m + n)^+
                                                                         (\langle 2 \rangle 2, Proposition 7.46)
                                 = (mn^+ + n)^+
                                 = (n^+ m + n)^+
                                                                                                     (\langle 2 \rangle 2)
                                 = 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. $P\omega$ is uncountable.
Proof: Cantor's Theorem. \Box

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 inifinite 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:

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

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

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

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

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

П

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 $X < \operatorname{card} A$
 - $\langle 2 \rangle 2$. 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:

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

$$\sim 3 \times X \tag{(1)7}$$

$$\sim X$$
 (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. \square

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 $\aleph_{\alpha+1} = 2^{\aleph_{\alpha}}$.