Encyclopaedia of Mathematics and Physics

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Chapter 1

Relations

Definition 1.1 (Antisymmetric). A relation R on a set A is antisymmetric iff, whenever xRy and yRx, then x = y.

Definition 1.2 (Transitive). A relation R on a type A is *transitive* iff, whenever xRy and yRz, then xRz.

Chapter 2

Order Theory

Definition 2.1 (Linear Order). A *linear order* on a set A is a binary relation \leq on A that is transitive, antisymmetric and:

$$\forall x, y \in A.x \le y \lor y \le x$$
.

A linearly ordered set is a pair (A, \leq) where A is a set and \leq is a binary relation on A.

We write x < y for $x \le y$ and $x \ne y$.

Definition 2.2 (Upper Bound). Let S be a linearly ordered set, $u \in S$ and $E \subseteq S$. Then u is an *upper bound* in E iff $\forall x \in E.x \leq u$. We say E is *bounded above* iff it has an upper bound.

The *up-set* of E, denoted $E \uparrow$, is the set of upper bounds of E.

Definition 2.3 (Lower Bound). Let S be a linearly ordered set, $l \in S$ and $E \subseteq S$. Then u is an *lower bound* in E iff $\forall x \in E.l \leq x$. We say E is *bounded below* iff it has a lower bound.

The down-set of E, denoted $E \downarrow$, is the set of lower bounds of E.

Definition 2.4 (Supremum). Let S be a linearly ordered set, $u \in S$ and $E \subseteq S$. Then u is the *least upper bound* or *supremum* of E iff u is an upper bound for E and, for any upper bound u' for E, we have $u \le u'$.

Definition 2.5 (Infimum). Let S be a linearly ordered set, $l \in S$ and $E \subseteq S$. Then l is the *greatest lower bound* or *infimum* of E iff l is a lower bound for E and, for any lower bound l' for E, we have $l' \leq l$.

Definition 2.6 (Least Upper Bound Property). A linearly ordered set S has the *least upper bound property* iff every nonempty subset of S that is bounded above has a least upper bound.

Proposition 2.7. Let S be a linearly ordered set and $E \subseteq S$.

1. If $E \downarrow has$ a supremum l, then l is the infimum of E.

2. If $E \uparrow has$ an infimum u, then U is the supremum of E.

Proof:

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\begin{array}{l} \langle 1 \rangle 1. \text{ If } E \downarrow \text{ has a supremum } l, \text{ then } l \text{ is the infimum of } E. \\ \langle 2 \rangle 1. \ l \text{ is a lower bound for } E. \\ \langle 3 \rangle 1. \ \text{Let: } x \in E \\ \langle 3 \rangle 2. \ x \text{ is an upper bound for } E \downarrow. \\ \text{Proof: For all } y \in E \downarrow \text{ we have } y \leq x. \\ \langle 3 \rangle 3. \ l \leq x \\ \langle 2 \rangle 2. \text{ For any lower bound } l' \text{ for } E, \text{ we have } l' \leq l. \\ \text{Proof: Since } l \text{ is an upper bound for } E \downarrow. \\ \langle 1 \rangle 2. \text{ If } E \uparrow \text{ has an infimum } u, \text{ then } u \text{ is the supremum of } E. \\ \text{Proof: Dual.} \\ \Box
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Corollary 2.7.1. A linearly ordered set has the least upper bound property if and only if every nonempty set bounded below has an infimum.

Chapter 3

Real Analysis

Proposition 3.1. There is no rational p such that $p^2 = 2$.

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PROOF:  \langle 1 \rangle 1. \text{ Assume: for a contradiction } p^2 = 2. \\ \langle 1 \rangle 2. \text{ PICK integers } m, n \text{ not both even such that } p = m/n. \\ \langle 1 \rangle 3. \quad m^2 = 2n^2 \\ \langle 1 \rangle 4. \quad m \text{ is even.} \\ \langle 1 \rangle 5. \text{ PICK an integer } k \text{ such that } m = 2k. \\ \langle 1 \rangle 6. \quad 4k^2 = 2n^2 \\ \langle 1 \rangle 7. \quad 2k^2 = n^2 \\ \langle 1 \rangle 8. \quad n \text{ is even.} \\ \langle 1 \rangle 9. \quad \text{Q.E.D.} \\ \text{PROOF: } \langle 1 \rangle 2, \ \langle 1 \rangle 4 \text{ and } \langle 1 \rangle 8 \text{ form a contradiction.}
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