

Mathematics

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Contents

1	Sets and Classes	7
1.1	Classes	7
1.1.1	Subclasses	8
1.1.2	Constructions of Classes	8
1.2	Sets and the Axiom of Extensionality	9
1.3	The Other Axioms	9
1.4	ZFC Extends Z	11
1.5	Consequences of the Axioms	12
1.6	Transitive Classes	14
2	Relations	17
2.1	Ordered Pairs	17
2.2	Relations	18
2.2.1	Identity Functions	18
2.2.2	Inverses	19
2.2.3	Composition	19
2.2.4	Properties of Relations	19
2.3	n-ary Relations	21
2.4	Well Founded Relations	21
3	Functions	25
3.1	Functions	25
3.1.1	Injective Functions	27
3.1.2	Surjective Functions	27
3.1.3	Bijections	28
3.1.4	Restrictions	29
3.1.5	Images	29
3.1.6	Inverse Images	32
3.1.7	Function Sets	32
3.2	Equinumerosity	33
3.3	Domination	33
4	Equivalence Relations	35

5	Ordering Relations	39
5.1	Partial Orders	39
5.2	Linear Orders	44
5.3	Well Orderings	47
6	Ordinal Numbers	51
6.1	Ordinals	51
6.2	Successors	59
6.3	The Well-Ordering Theorem and Zorn's Lemma	61
6.4	Ordinal Operations	64
6.5	Ordinal Arithmetic	67
6.5.1	Addition	67
6.5.2	Multiplication	69
6.5.3	Exponentiation	71
6.6	Sequences	74
6.7	Strict Supremum	75
7	Cardinal Numbers	77
7.1	Cardinal Numbers	77
7.2	Ordering on Cardinal Numbers	80
8	Natural Numbers	83
8.1	Inductive Sets	83
8.2	Cardinality	85
8.3	Countable Sets	87
8.4	Arithmetic	87
8.5	Sequences	89
8.6	Transitive Closure of a Set	89
8.7	The Veblen Fixed Point Theorem	90
8.8	Cantor Normal Form	91
9	The Cumulative Hierarchy	93
10	Models of Set Theory	97
11	Infinite Cardinals	101
11.1	Arithmetic of Infinite Cardinals	101
11.2	Alephs	103
11.3	Beths	103
11.4	Cofinality	104
11.5	Inaccessible Cardinals	108
12	Group Theory	111
12.1	Groups	111
12.2	Abelian Groups	112

13 Ring Theory	113
13.1 Rings	113
13.2 Ordered Rings	113
13.3 Integral Domains	114
14 Field Theory	115
14.1 Fields	115
14.2 Ordered Fields	118
15 Number Systems	123
15.1 The Integers	123
15.2 The Rationals	127
15.3 The Real Numbers	130
16 Real Analysis	145
17 Complex Analysis	147
18 Topology	151
18.1 Topological Spaces	151
18.2 Continuous Functions	152
18.3 Convergence	152
18.4 Metric Spaces	153
19 Linear Algebra	155
19.1 Vector Spaces	155
19.2 Subspaces	156
19.3 Linear Transformations	158
19.4 Normed Spaces	159
19.4.1 Functionals	173
19.5 Banach Spaces	173

Chapter 1

Sets and Classes

1.1 Classes

Our language is the language of first-order logic with equality over one primitive binary predicate \in . We call all the objects we reason about *sets*. When $a \in b$, we say a is a *member* or *element* of b , or b *contains* a . We write $b \ni a$ for $a \in b$, and $a \notin b$ for $\neg(a \in b)$. We write $\forall x \in a. \phi$ as an abbreviation for $\forall x(x \in a \rightarrow \phi)$, and $\exists x \in a. \phi$ as an abbreviation for $\exists x(x \in a \wedge \phi)$.

We shall speak informally of *classes* as an abbreviation for talking about predicates. A *class* is determined by a unary predicate $\phi[x]$ (possibly with parameters). We write $\{x \mid \phi[x]\}$ or $\{x : \phi[x]\}$ for the class determined by $\phi[x]$. We write ' a is an element of $\{x \mid \phi[x]\}$ ' or ' $a \in \{x \mid \phi[x]\}$ ' for $\phi[a]$.

We write $\{t[x_1, \dots, x_n] \mid P[x_1, \dots, x_n]\}$ for

$$\{y \mid \exists x_1, \dots, x_n (y = t[x_1, \dots, x_n] \wedge P[x_1, \dots, x_n])\} .$$

We say two classes **A** and **B** are *equal*, and write $\mathbf{A} = \mathbf{B}$, iff $\forall x(x \in \mathbf{A} \leftrightarrow x \in \mathbf{B})$.

Proposition Schema 1.1.1. *For any class **A**, the following is a theorem.*

$$\mathbf{A} = \mathbf{A}$$

PROOF: We have $\forall x(x \in \mathbf{A} \leftrightarrow x \in \mathbf{A})$. \square

Proposition Schema 1.1.2. *For any classes **A** and **B**, the following is a theorem.*

If $\mathbf{A} = \mathbf{B}$ then $\mathbf{B} = \mathbf{A}$.

PROOF: If $\forall x(x \in \mathbf{A} \leftrightarrow x \in \mathbf{B})$ then $\forall x(x \in \mathbf{B} \leftrightarrow x \in \mathbf{A})$. \square

Proposition Schema 1.1.3. *For any classes **A**, **B** and **C**, the following is a theorem.*

If $\mathbf{A} = \mathbf{B}$ and $\mathbf{B} = \mathbf{C}$ then $\mathbf{A} = \mathbf{C}$.

PROOF: If $\forall x(x \in \mathbf{A} \leftrightarrow x \in \mathbf{B})$ and $\forall x(x \in \mathbf{B} \leftrightarrow x \in \mathbf{C})$ then $\forall x(x \in \mathbf{A} \leftrightarrow x \in \mathbf{C})$. \square

1.1.1 Subclasses

Definition 1.1.4 (Subclass). We say a class \mathbf{A} is a *subclass* of \mathbf{B} , or \mathbf{B} is a *superclass* of \mathbf{A} , or \mathbf{B} *includes* \mathbf{A} , and write $\mathbf{A} \subseteq \mathbf{B}$ or $\mathbf{B} \supseteq \mathbf{A}$, iff every element of \mathbf{A} is an element of \mathbf{B} . Otherwise we write $\mathbf{A} \not\subseteq \mathbf{B}$ or $\mathbf{B} \not\supseteq \mathbf{A}$.

We say \mathbf{A} is a *proper* subclass of \mathbf{B} , \mathbf{B} is a *proper* superclass of \mathbf{A} , or \mathbf{B} *properly* includes \mathbf{A} , and write $\mathbf{A} \subsetneq \mathbf{B}$ or $\mathbf{B} \supsetneq \mathbf{A}$, iff $\mathbf{A} \subseteq \mathbf{B}$ and $\mathbf{A} \neq \mathbf{B}$.

Proposition Schema 1.1.5. *For any class \mathbf{A} , the following is a theorem.*

$$\mathbf{A} \subseteq \mathbf{A}$$

PROOF: Every element of \mathbf{A} is an element of \mathbf{A} . \square

Proposition Schema 1.1.6. *For any classes \mathbf{A} and \mathbf{B} , the following is a theorem.*

If $\mathbf{A} \subseteq \mathbf{B}$ and $\mathbf{B} \subseteq \mathbf{A}$ then $\mathbf{A} = \mathbf{B}$.

PROOF: If every element of \mathbf{A} is an element of \mathbf{B} , and every element of \mathbf{B} is an element of \mathbf{A} , then \mathbf{A} and \mathbf{B} have exactly the same elements. \square

Proposition Schema 1.1.7. *For any classes \mathbf{A} , \mathbf{B} and \mathbf{C} , the following is a theorem.*

If $\mathbf{A} \subseteq \mathbf{B}$ and $\mathbf{B} \subseteq \mathbf{C}$ then $\mathbf{A} \subseteq \mathbf{C}$.

PROOF: If every element of \mathbf{A} is an element of \mathbf{B} and every element of \mathbf{B} is an element of \mathbf{C} then every element of \mathbf{A} is an element of \mathbf{C} . \square

1.1.2 Constructions of Classes

Definition 1.1.8 (Empty Class). The *empty class* \emptyset is $\{x \mid \perp\}$. Every other class is *nonempty*.

Definition 1.1.9 (Universal Class). The *universal class* \mathbf{V} is $\{x \mid \top\}$.

Definition 1.1.10 (Enumeration). Given objects a_1, \dots, a_n , we define the class $\{a_1, \dots, a_n\}$ to be the class $\{x \mid x = a_1 \vee \dots \vee x = a_n\}$.

Definition 1.1.11 (Intersection). For any classes \mathbf{A} and \mathbf{B} , the *intersection* $\mathbf{A} \cap \mathbf{B}$ is $\{x \mid x \in \mathbf{A} \wedge x \in \mathbf{B}\}$.

Definition 1.1.12 (Union). For any classes \mathbf{A} and \mathbf{B} , the *union* $\mathbf{A} \cup \mathbf{B}$ is $\{x \mid x \in \mathbf{A} \vee x \in \mathbf{B}\}$.

Definition 1.1.13 (Relative Complement). Let \mathbf{A} and \mathbf{B} be classes. The *relative complement* of \mathbf{B} in \mathbf{A} is the class $\mathbf{A} - \mathbf{B} := \{x \in \mathbf{A} \mid x \notin \mathbf{B}\}$.

Definition 1.1.14 (Symmetric Difference). For any classes \mathbf{A} and \mathbf{B} , the *symmetric difference* is the class $\mathbf{A} + \mathbf{B} := (\mathbf{A} - \mathbf{B}) \cup (\mathbf{B} - \mathbf{A})$.

Definition 1.1.15 (Pairwise disjoint). Let \mathbf{A} be a class. We say the elements of \mathbf{A} are *pairwise disjoint* iff, for all $x, y \in \mathbf{A}$, if $x \cap y \neq \emptyset$ then $x = y$.

1.2 Sets and the Axiom of Extensionality

Definition 1.2.1 (Axiom of Extensionality). The *Axiom of Extensionality* is the statement: if two sets have exactly the same members, then they are equal.

$$\forall x, y (\forall z (z \in x \Leftrightarrow z \in y) \Rightarrow x = y) .$$

When working in a theory with the Axiom of Extensionality, we may identify a set a with the class $\{x \mid x \in a\}$. Our use of the symbols \in and $=$ is consistent. We say a class \mathbf{A} is a set iff there exists a set a such that $a = \mathbf{A}$; that is, $\{x \mid \phi[x]\}$ is a set iff $\exists a \forall x (x \in a \Leftrightarrow \phi[x])$. Otherwise, \mathbf{A} is a *proper class*.

Definition 1.2.2 (Subset). If A is a set and $A \subseteq \mathbf{B}$, we say A is a *subset* of \mathbf{B} .

Definition 1.2.3 (Union). The *union* of a class \mathbf{A} is $\{x \mid \exists X \in \mathbf{A}. x \in X\}$. We write $\bigcup_{P(x)} t(x)$ for $\bigcup \{t(x) \mid P(x)\}$.

Definition 1.2.4 (Intersection). The *intersection* of a class \mathbf{A} is $\{x \mid \forall X \in \mathbf{A}. x \in X\}$. We write $\bigcap_{P(x)} t(x)$ for $\bigcap \{t(x) \mid P(x)\}$.

Definition 1.2.5 (Power Class). For any class \mathbf{A} , the *power class* $\mathcal{P}\mathbf{A}$ is $\{X \mid X \subseteq \mathbf{A}\}$.

1.3 The Other Axioms

Definition 1.3.1 (Pairing Axiom). The *Pairing Axiom* is the statement: for any sets a and b , the class $\{a, b\}$ is a set.

$$\forall a \forall b \exists c \forall x (x \in c \Leftrightarrow x = a \vee x = b)$$

Definition 1.3.2 (Union Axiom). The *Union Axiom* is the statement: for any set A , the class $\bigcup A$ is a set.

$$\forall A \exists B \forall x (x \in B \Leftrightarrow \exists y (y \in A \wedge x \in y))$$

Definition 1.3.3 (Comprehension Axiom Scheme). The *Comprehension Axiom Scheme* is the set of sentences of the form, for any class \mathbf{A} : If \mathbf{A} is a subclass of a set then \mathbf{A} is a set.

That is, for any property $P[x, y_1, \dots, y_n]$:

For any sets a_1, \dots, a_n and B , the class $\{x \in B \mid P[x, a_1, \dots, a_n]\}$ is a set.

$$\forall a_1, \dots, a_n, B. \exists C. \forall x (x \in C \Leftrightarrow x \in B \wedge P[x, a_1, \dots, a_n])$$

Definition 1.3.4 (Replacement Axiom Scheme). The *Replacement Axiom Scheme* is the set of sentences of the form, for some property $P[x, y, z_1, \dots, z_n]$:

For any sets a_1, \dots, a_n, B , assume for all $x \in B$ there exists at most one y such that $P[x, y, a_1, \dots, a_n]$. Then $\{y \mid \exists x \in B. P[x, y, a_1, \dots, a_n]\}$ is a set.

$$\forall a_1, \dots, a_n, B (\forall x \in B. \forall y, y' (P[x, y, a_1, \dots, a_n] \wedge P[x, y', a_1, \dots, a_n] \Rightarrow y = y') \Rightarrow \\ \exists C \forall y (y \in C \Leftrightarrow \exists x \in B. P[x, y, a_1, \dots, a_n]))$$

Definition 1.3.5 (Power Set Axiom). The *Power Set Axiom* is the statement: the power class of a set is a set.

$$\forall A \exists B \forall x (x \in B \Leftrightarrow \forall y (y \in x \Rightarrow y \in A))$$

Definition 1.3.6 (Axiom of Infinity). The *Axiom of Infinity* is the statement: there exists a set I such that $\emptyset \in I$ and $\forall x \in I. x \cup \{x\} \in I$.

$$\exists I (\emptyset \in I. \forall x. x \notin I \wedge \forall x \in I. \exists y \in I. \forall z (z \in y \Leftrightarrow z \in x \vee z = x))$$

Definition 1.3.7 (Axiom of Choice). The *Axiom of Choice* is the statement: For any set A of pairwise disjoint, nonempty sets, there exists a set C such that, for all $x \in A$, we have $x \cap C$ has exactly one element.

$$\begin{aligned} & \forall A (\forall x \in A. \exists y y \in x \wedge \\ & \forall x, y \in A. \forall z (z \in x \wedge z \in y \Rightarrow x = y) \Rightarrow \\ & \exists C. \forall x \in A. \exists y \forall z (z \in x \wedge z \in C \Leftrightarrow z = y)) \end{aligned}$$

Definition 1.3.8 (Axiom of Regularity). The *Axiom of Regularity* is the statement: for any A , if A has a member, then there exists $m \in A$ such that $m \cap A = \emptyset$.

$$\forall A (\exists x. x \in A \Rightarrow \exists m \in A. \neg \exists x (x \in m \wedge x \in A))$$

Definition 1.3.9 (Zermelo Set Theory). *Zermelo set theory* is the theory whose axioms are:

- Extensionality
- Pairing
- Union
- Comprehension
- Power Set
- Infinity
- Choice
- Regularity

We label theorems with Z when they are provable in Zermelo set theory.

Definition 1.3.10 (Zermelo-Fraenkel Set Theory). *Zermelo-Fraenkel set theory* is the theory whose axioms are:

- Extensionality
- Union

- Replacement
- Power Set
- Infinity
- Choice
- Regularity

We label theorems with ZFC when they are provable in Zermelo-Fraenkel set theory.

We label a theorem with FOL if it can be proved in first-order logic, i.e. from no axioms.

1.4 ZFC Extends Z

Proposition 1.4.1 (Z,ZFC). *The empty class \emptyset is a set.*

PROOF: Immediate from the Axiom of Infinity. \square

Proposition 1.4.2 (ZFC). *The Axiom of Pairing is a theorem of ZFC.*

PROOF:

- $\langle 1 \rangle 1$. LET: a, b be sets.
 $\langle 1 \rangle 2$. LET: $P(x, y)$ be the predicate $(x = \emptyset \wedge y = a) \vee (x = \mathcal{P}\emptyset \wedge y = b)$.
 $\langle 1 \rangle 3$. For all $x \in \mathcal{P}\mathcal{P}\emptyset$, there exists at most one y such that $P(x, y)$.
 $\langle 2 \rangle 1$. LET: $x \in \mathcal{P}\mathcal{P}\emptyset$
 $\langle 2 \rangle 2$. LET: y and y' be sets.
 $\langle 2 \rangle 3$. ASSUME: $P(x, y)$ and $P(x, y')$
 $\langle 2 \rangle 4$. $(x = \emptyset \wedge y = a) \vee (x = \mathcal{P}\emptyset \wedge y = b)$
PROOF: From $\langle 2 \rangle 3$.
 $\langle 2 \rangle 5$. $(x = \emptyset \wedge y' = a) \vee (x = \mathcal{P}\emptyset \wedge y' = b)$
PROOF: From $\langle 2 \rangle 3$.
 $\langle 2 \rangle 6$. $\emptyset \neq \mathcal{P}\emptyset$
PROOF: Since $\emptyset \in \mathcal{P}\emptyset$ and $\emptyset \notin \emptyset$.
 $\langle 2 \rangle 7$. $y = y'$
 $\langle 1 \rangle 4$. LET: A be the set $\{y \mid \exists x \in \mathcal{P}\mathcal{P}\emptyset. P(x, y)\}$.
 $\langle 1 \rangle 5$. $A = \{a, b\}$
 \square

Proposition Schema 1.4.3 (ZFC). *Every instance of the Comprehension Axiom Scheme is a theorem of ZFC.*

PROOF:

- $\langle 1 \rangle 1$. LET: $P(x)$ be a predicate.
 $\langle 1 \rangle 2$. LET: A be a set.
 $\langle 1 \rangle 3$. LET: $Q(x, y)$ be the predicate $P(x) \wedge y = x$.

⟨1⟩4. For all $x \in A$, there exists at most one y such that $Q(x, y)$.

⟨2⟩1. LET: $x \in A$

⟨2⟩2. LET: y and y' be sets.

⟨2⟩3. ASSUME: $Q(x, y)$ and $Q(x, y')$

⟨2⟩4. $x \in A \wedge P(x) \wedge y = x \wedge y' = x$

PROOF: From ⟨2⟩3.

⟨2⟩5. $y = y'$

PROOF: From ⟨2⟩4.

⟨1⟩5. LET: B be the set $\{y \mid \exists x \in A. Q(x, y)\}$

PROOF: This is a set by an Axiom of Replacement and ⟨1⟩4.

⟨1⟩6. $B = \{y \in A \mid P(y)\}$

PROOF:

$$y \in B \Leftrightarrow \exists x \in A. Q(x, y) \quad ((1)5)$$

$$\Leftrightarrow \exists x \in A(P(x) \wedge y = x) \quad ((1)3)$$

$$\Leftrightarrow P(y)$$

□

Corollary Schema 1.4.3.1 (ZFC). *Every axiom of Z is a theorem of ZFC.*

It follows that every theorem of Z is a theorem of ZFC.

1.5 Consequences of the Axioms

Proposition 1.5.1 (Z). *The union of two sets is a set.*

PROOF: Because $A \cup B = \bigcup \{A, B\}$. □

Proposition Schema 1.5.2 (Z). *For any number n , the following is a theorem:*

For any sets a_1, \dots, a_n , the class $\{a_1, \dots, a_n\} = \{x \mid x = a_1 \vee \dots \vee x = a_n\}$ is a set.

PROOF: The case $n = 1$ follows from Pairing since $\{a\} = \{a, a\}$.

If we have proved the theorem for n we have $\{a_1, \dots, a_n, a_{n+1}\} = \{a_1, \dots, a_n\} \cup \{a_{n+1}\}$. □

Proposition 1.5.3 (Z). *No set is a member of itself.*

PROOF:

⟨1⟩1. LET: x be any set.

⟨1⟩2. PICK $m \in \{x\}$ such that $m \cap \{x\} = \emptyset$.

PROOF: Axiom of Regularity.

⟨1⟩3. $m = x$

⟨1⟩4. $x \cap \{x\} = \emptyset$

⟨1⟩5. $x \notin x$

□

Corollary 1.5.3.1 (Z). *The universal class \mathbf{V} is a proper class.*

PROOF: If \mathbf{V} is a set then $\mathbf{V} \in \mathbf{V}$, contradicting the Proposition. \square

Proposition 1.5.4 (Z). *There are no sets a and b such that $a \in b$ and $b \in a$.*

PROOF:

$\langle 1 \rangle 1$. LET: a and b be any sets.

$\langle 1 \rangle 2$. PICK $m \in \{a, b\}$ such that $m \cap \{a, b\} = \emptyset$

$\langle 1 \rangle 3$. CASE: $m = a$

PROOF: Then $b \notin a$.

$\langle 1 \rangle 4$. CASE: $m = b$

PROOF: Then $a \notin b$.

\square

Proposition 1.5.5 (Z). *The intersection of a set and a class is a set.*

PROOF: Immediate from Comprehension. \square

Proposition 1.5.6 (Z). *The relative complement of a class in a set is a set.*

[Z]

PROOF: Immediate from Comprehension. \square

Corollary 1.5.6.1 (Z). *The symmetric difference of two sets is a set.*

Proposition 1.5.7 (Z). *The intersection of a nonempty class is a set.*

PROOF:

$\langle 1 \rangle 1$. LET: \mathbf{A} be a nonempty class.

$\langle 1 \rangle 2$. PICK $B \in \mathbf{A}$

$\langle 1 \rangle 3$. $\bigcap \mathbf{A} \subseteq B$

$\langle 1 \rangle 4$. $\bigcap \mathbf{A}$ is a set.

PROOF: By Comprehension.

\square

Proposition Schema 1.5.8 (FOL). *For any classes \mathbf{A} and \mathbf{B} , the following is a theorem:*

If $\mathbf{A} \subseteq \mathbf{B}$ then $\mathcal{P}\mathbf{A} \subseteq \mathcal{P}\mathbf{B}$.

PROOF: Every subset of \mathbf{A} is a subset of \mathbf{B} . \square

Proposition Schema 1.5.9 (FOL). *For any classes \mathbf{A} and \mathbf{B} , the following is a theorem:*

If $\mathbf{A} \subseteq \mathbf{B}$ then $\bigcup \mathbf{A} \subseteq \bigcup \mathbf{B}$.

PROOF: If $x \in X \in \mathbf{A}$ then $x \in X \in \mathbf{B}$. \square

Proposition Schema 1.5.10 (Z). *For any class \mathbf{A} , the following is a theorem:*

$$\mathbf{A} = \bigcup \mathcal{P}\mathbf{A}$$

PROOF:

$\langle 1 \rangle 1. \mathbf{A} \subseteq \bigcup \mathcal{P}\mathbf{A}$

PROOF: For all $x \in \mathbf{A}$ we have $x \in \{x\} \in \mathcal{P}\mathbf{A}$.

$\langle 1 \rangle 2. \bigcup \mathcal{P}\mathbf{A} \subseteq \mathbf{A}$

$\langle 2 \rangle 1. \text{ LET: } x \in \bigcup \mathcal{P}\mathbf{A}$

$\langle 2 \rangle 2. \text{ PICK } X \in \mathcal{P}\mathbf{A} \text{ such that } x \in X$

$\langle 2 \rangle 3. X \subseteq \mathbf{A}$

$\langle 2 \rangle 4. x \in \mathbf{A}$

□

1.6 Transitive Classes

Definition 1.6.1 (Transitive Class). A class \mathbf{A} is a *transitive class* iff whenever $x \in y \in \mathbf{A}$ then $x \in \mathbf{A}$.

Proposition Schema 1.6.2 (FOL). *For any class \mathbf{A} , the following is a theorem:*

The following are equivalent.

1. \mathbf{A} is a transitive class.

2. $\bigcup \mathbf{A} \subseteq \mathbf{A}$

3. Every element of \mathbf{A} is a subset of \mathbf{A} .

4. $\mathbf{A} \subseteq \mathcal{P}\mathbf{A}$

PROOF: Immediate from definitions. □

Proposition Schema 1.6.3 (FOL). *For any class \mathbf{A} , the following is a theorem:*

If \mathbf{A} is a transitive class then $\bigcup \mathbf{A}$ is a transitive class.

PROOF:

$\langle 1 \rangle 1. \text{ ASSUME: } \mathbf{A} \text{ is a transitive class.}$

$\langle 1 \rangle 2. \text{ LET: } x \in y \in \bigcup \mathbf{A}$

$\langle 1 \rangle 3. y \in \mathbf{A}$

PROOF: Since $\bigcup \mathbf{A} \subseteq \mathbf{A}$ by Proposition 1.6.2.

$\langle 1 \rangle 4. x \in \bigcup \mathbf{A}$

□

Proposition Schema 1.6.4 (Z). *For any class \mathbf{A} , the following is a theorem:*

We have \mathbf{A} is a transitive class if and only if $\mathcal{P}\mathbf{A}$ is a transitive class.

PROOF:

$\langle 1 \rangle 1. \text{ If } \mathbf{A} \text{ is a transitive class then } \mathcal{P}\mathbf{A} \text{ is a transitive class.}$

$\langle 2 \rangle 1. \text{ ASSUME: } \mathbf{A} \text{ is a transitive class.}$

$\langle 2 \rangle 2. \mathbf{A} \subseteq \mathcal{P}\mathbf{A}$

PROOF: Proposition 1.6.2.

$\langle 2 \rangle 3. \mathcal{P}\mathbf{A} \subseteq \mathcal{P}\mathcal{P}\mathbf{A}$

PROOF: Proposition 1.5.8.

$\langle 2 \rangle 4$. $\mathcal{P}\mathbf{A}$ is a transitive class.

PROOF: Proposition 1.6.2.

$\langle 1 \rangle 2$. If $\mathcal{P}\mathbf{A}$ is a transitive class then \mathbf{A} is a transitive class.

$\langle 2 \rangle 1$. ASSUME: $\mathcal{P}\mathbf{A}$ is a transitive class.

$\langle 2 \rangle 2$. $\bigcup \mathcal{P}\mathbf{A} \subseteq \mathcal{P}\mathbf{A}$

PROOF: Proposition 1.6.2.

$\langle 2 \rangle 3$. $\mathbf{A} \subseteq \mathcal{P}\mathbf{A}$

PROOF: Proposition 1.5.10.

$\langle 2 \rangle 4$. \mathbf{A} is a transitive class.

PROOF: Proposition 1.6.2.

□

Proposition Schema 1.6.5 (FOL). *For any class \mathbf{A} , the following is a theorem:*

If every member of \mathbf{A} is a transitive set then $\bigcup \mathbf{A}$ is a transitive class.

PROOF:

$\langle 1 \rangle 1$. ASSUME: Every member of \mathbf{A} is a transitive set.

$\langle 1 \rangle 2$. LET: $x \in y \in \bigcup \mathbf{A}$

$\langle 1 \rangle 3$. PICK $A \in \mathbf{A}$ such that $y \in A$.

$\langle 1 \rangle 4$. $x \in A$

PROOF: Since A is a transitive set.

$\langle 1 \rangle 5$. $x \in \bigcup \mathbf{A}$

□

Proposition Schema 1.6.6 (FOL). *For any class \mathbf{A} , the following is a theorem:*

If every member of \mathbf{A} is a transitive set then $\bigcap \mathbf{A}$ is a transitive class.

PROOF:

$\langle 1 \rangle 1$. ASSUME: Every member of \mathbf{A} is a transitive set.

$\langle 1 \rangle 2$. LET: $x \in y \in \bigcap \mathbf{A}$

PROVE: $x \in \bigcap \mathbf{A}$

$\langle 1 \rangle 3$. LET: $A \in \mathbf{A}$

$\langle 1 \rangle 4$. $y \in A$

$\langle 1 \rangle 5$. $x \in A$

PROOF: Since A is a transitive set.

□

Chapter 2

Relations

2.1 Ordered Pairs

Definition 2.1.1 (Ordered Pair). For any sets a and b , the *ordered pair* (a, b) is defined to be $\{\{a\}, \{a, b\}\}$.

Theorem 2.1.2 (Z). For any sets a, b, c, d , we have $(a, b) = (c, d)$ if and only if $a = c$ and $b = d$.

PROOF:

$\langle 1 \rangle 1$. If $(a, b) = (c, d)$ then $a = c$ and $b = d$.

$\langle 2 \rangle 1$. ASSUME: $\{\{a\}, \{a, b\}\} = \{\{c\}, \{c, d\}\}$

$\langle 2 \rangle 2$. $\bigcap \{\{a\}, \{a, b\}\} = \bigcap \{\{c\}, \{c, d\}\}$

$\langle 2 \rangle 3$. $\{a\} = \{c\}$

$\langle 2 \rangle 4$. $a = c$

$\langle 2 \rangle 5$. $\bigcup \{\{a\}, \{a, b\}\} = \bigcup \{\{c\}, \{c, d\}\}$

$\langle 2 \rangle 6$. $\{a, b\} = \{c, d\}$

$\langle 2 \rangle 7$. $b = c$ or $b = d$

$\langle 2 \rangle 8$. $a = d$ or $b = d$

$\langle 2 \rangle 9$. If $b = c$ and $a = d$ then $b = d$

PROOF: By $\langle 2 \rangle 4$.

$\langle 2 \rangle 10$. $b = d$

PROOF: From $\langle 2 \rangle 7$, $\langle 2 \rangle 8$, $\langle 2 \rangle 9$.

$\langle 1 \rangle 2$. If $a = c$ and $b = d$ then $(a, b) = (c, d)$.

PROOF: First-order logic.

□

Definition 2.1.3 (Cartesian Product). The *Cartesian product* of classes \mathbf{A} and \mathbf{B} is the class $\mathbf{A} \times \mathbf{B} := \{(x, y) \mid x \in \mathbf{A}, y \in \mathbf{B}\}$.

Proposition 2.1.4 (Z). For any sets A and B , the class $A \times B$ is a set.

PROOF: It is a subset of $\mathcal{PP}(A \cup B)$. □

Proposition Schema 2.1.5 (Z). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{C} , the following is a theorem:*

$$\mathbf{A} \times (\mathbf{B} \cup \mathbf{C}) = (\mathbf{A} \times \mathbf{B}) \cup (\mathbf{A} \times \mathbf{C})$$

PROOF:

$$\begin{aligned} (x, y) \in \mathbf{A} \times (\mathbf{B} \cup \mathbf{C}) &\Leftrightarrow x \in \mathbf{A} \wedge (y \in \mathbf{B} \vee y \in \mathbf{C}) \\ &\Leftrightarrow (x \in \mathbf{A} \wedge y \in \mathbf{B}) \vee (x \in \mathbf{A} \wedge y \in \mathbf{C}) \\ &\Leftrightarrow (x, y) \in (\mathbf{A} \times \mathbf{B}) \cup (\mathbf{A} \times \mathbf{C}) \quad \square \end{aligned}$$

Proposition Schema 2.1.6 (Z). *For any classes \mathbf{A} and \mathbf{B} , the following is a theorem:*

If $\mathbf{A} \times \mathbf{B} = \mathbf{A} \times \mathbf{C}$ and \mathbf{A} is nonempty then $\mathbf{B} = \mathbf{C}$.

PROOF:

- $\langle 1 \rangle 1$. PICK $a \in \mathbf{A}$
 $\langle 1 \rangle 2$. For all x we have $x \in \mathbf{B}$ iff $x \in \mathbf{C}$.

PROOF:

$$\begin{aligned} x \in \mathbf{B} &\Leftrightarrow (a, x) \in \mathbf{A} \times \mathbf{B} \\ &\Leftrightarrow (a, x) \in \mathbf{A} \times \mathbf{C} \\ &\Leftrightarrow x \in \mathbf{C} \end{aligned}$$

\square

Proposition Schema 2.1.7 (Z). *For any classes \mathbf{A} and \mathbf{B} , the following is a theorem:*

$$\mathbf{A} \times \bigcup \mathbf{B} = \{(a, b) \mid \exists Y \in \mathbf{B}. (a \in \mathbf{A} \wedge b \in Y)\}$$

PROOF:

$$\begin{aligned} (x, y) \in \mathbf{A} \times \bigcup \mathbf{B} &\Leftrightarrow x \in \mathbf{A} \wedge \exists Y \in \mathbf{B}. y \in Y \\ &\Leftrightarrow \exists Y \in \mathbf{B} (x \in \mathbf{A} \wedge y \in Y) \quad \square \end{aligned}$$

2.2 Relations

Definition 2.2.1 (Relation). A *relation* \mathbf{R} between classes \mathbf{A} and \mathbf{B} is a subclass of $\mathbf{A} \times \mathbf{B}$.

A *(binary) relation on \mathbf{A}* is a relation between \mathbf{A} and \mathbf{A} .

We write $x\mathbf{R}y$ for $(x, y) \in \mathbf{R}$.

2.2.1 Identity Functions

Definition 2.2.2 (Identity Function). For any class \mathbf{A} , the *identity function* or *diagonal relation* $\text{id}_{\mathbf{A}}$ on \mathbf{A} is

$$\text{id}_{\mathbf{A}} := \{(x, x) \mid x \in \mathbf{A}\} .$$

2.2.2 Inverses

Definition 2.2.3 (Inverse). The *inverse* of a relation \mathbf{R} between \mathbf{A} and \mathbf{B} is the relation \mathbf{R}^{-1} between \mathbf{B} and \mathbf{A} defined by

$$b\mathbf{R}^{-1}a \Leftrightarrow a\mathbf{R}b .$$

Proposition Schema 2.2.4 (Z). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{R} , the following is a theorem:*

If \mathbf{R} is a relation between \mathbf{A} and \mathbf{B} , we have $(\mathbf{R}^{-1})^{-1} = \mathbf{R}$.

PROOF:

$$\begin{aligned} x(\mathbf{R}^{-1})^{-1}y &\Leftrightarrow y\mathbf{R}^{-1}x \\ &\Leftrightarrow x\mathbf{R}y \end{aligned}$$

□

2.2.3 Composition

Definition 2.2.5 (Composition). Let \mathbf{R} be a relation between \mathbf{A} and \mathbf{B} , and \mathbf{S} be a relation between \mathbf{B} and \mathbf{C} . The *composition* $\mathbf{S} \circ \mathbf{R}$ is the relation between \mathbf{A} and \mathbf{C} defined by

$$a(\mathbf{S} \circ \mathbf{R})c \Leftrightarrow \exists b(a\mathbf{R}b \wedge b\mathbf{S}c) .$$

Proposition Schema 2.2.6 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{C} , \mathbf{R} and \mathbf{S} , the following is a theorem:*

If \mathbf{R} is a relation between \mathbf{A} and \mathbf{B} , and \mathbf{S} is a relation between \mathbf{B} and \mathbf{C} , then

$$(\mathbf{S} \circ \mathbf{R})^{-1} = \mathbf{R}^{-1} \circ \mathbf{S}^{-1} .$$

PROOF:

$$\begin{aligned} z(\mathbf{S} \circ \mathbf{R})^{-1}x &\Leftrightarrow x(\mathbf{S} \circ \mathbf{R})z \\ &\Leftrightarrow \exists y.(x\mathbf{R}y \wedge y\mathbf{S}z) \\ &\Leftrightarrow \exists y.(y\mathbf{R}^{-1}x \wedge z\mathbf{S}^{-1}y) \\ &\Leftrightarrow z(\mathbf{R}^{-1} \circ \mathbf{S}^{-1})x \end{aligned}$$

□

2.2.4 Properties of Relations

Definition 2.2.7 (Reflexive). Let \mathbf{R} be a binary relation on \mathbf{A} . Then \mathbf{R} is *reflexive* on \mathbf{A} iff $\forall x \in \mathbf{A} . (x, x) \in \mathbf{R}$.

Proposition Schema 2.2.8 (Z). *For any classes \mathbf{A} and \mathbf{R} , the following is a theorem:*

If \mathbf{R} is a reflexive relation on \mathbf{A} then so is \mathbf{R}^{-1} .

PROOF:

⟨1⟩1. LET: $x \in \mathbf{A}$

⟨1⟩2. $x\mathbf{R}x$

PROOF: Since \mathbf{R} is reflexive.

$\langle 1 \rangle 3. x\mathbf{R}^{-1}x$

□

Definition 2.2.9 (Irreflexive). A relation \mathbf{R} is *irreflexive* iff there is no x such that $(x, x) \in \mathbf{R}$.

Definition 2.2.10 (Symmetric). A relation \mathbf{R} is *symmetric* iff, whenever $x\mathbf{R}y$, then $y\mathbf{R}x$.

Definition 2.2.11 (Antisymmetric). A relation \mathbf{R} is *antisymmetric* iff, whenever $x\mathbf{R}y$ and $y\mathbf{R}x$, then $x = y$.

Proposition Schema 2.2.12 (Z). *For any classes \mathbf{A} and \mathbf{R} , the following is a theorem:*

If \mathbf{R} is an antisymmetric relation on \mathbf{A} then so is \mathbf{R}^{-1} .

PROOF:

$\langle 1 \rangle 1.$ ASSUME: $x\mathbf{R}^{-1}y$ and $y\mathbf{R}^{-1}x$

$\langle 1 \rangle 2.$ $y\mathbf{R}x$ and $x\mathbf{R}y$

$\langle 1 \rangle 3.$ $x = y$

PROOF: Since \mathbf{R} is antisymmetric.

□

Definition 2.2.13 (Transitive). A relation \mathbf{R} is *transitive* iff, whenever $x\mathbf{R}y$ and $y\mathbf{R}z$, then $x\mathbf{R}z$.

Proposition Schema 2.2.14 (Z). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{R} , the following is a theorem:*

If \mathbf{R} is a transitive relation between \mathbf{A} and \mathbf{B} then \mathbf{R}^{-1} is transitive.

PROOF:

$\langle 1 \rangle 1.$ ASSUME: $(x, y), (y, z) \in \mathbf{R}^{-1}$

$\langle 1 \rangle 2.$ $(y, x), (z, y) \in \mathbf{R}$

$\langle 1 \rangle 3.$ $(z, x) \in \mathbf{R}$

$\langle 1 \rangle 4.$ $(x, z) \in \mathbf{R}^{-1}$

□

Proposition 2.2.15 (Z). *For any relation R on a set A , there exists a smallest transitive relation on A that includes R .*

PROOF: The relation is $\bigcap \{S \in \mathcal{P}A^2 \mid R \subseteq S, S \text{ is transitive}\}$. □

Definition 2.2.16 (Transitive Closure). For any relation R on a set A , the *transitive closure* of R is the smallest transitive relation that includes R .

Definition 2.2.17 (Minimal). Let \mathbf{R} be a relation on \mathbf{A} . An element $m \in \mathbf{A}$ is *minimal* iff there is no $x \in \mathbf{A}$ such that $x\mathbf{R}m$.

Definition 2.2.18 (Maximal). Let \mathbf{R} be a relation on \mathbf{A} . An element $m \in \mathbf{A}$ is *maximal* iff there is no $x \in \mathbf{A}$ such that $m\mathbf{R}x$.

2.3 n-ary Relations

Definition Schema 2.3.1. For any sets a_1, \dots, a_n , define the *ordered n -tuple* (a_1, \dots, a_n) by

$$(a_1) := a_1$$

$$(a_1, \dots, a_n, a_{n+1}) = ((a_1, \dots, a_n), a_{n+1})$$

Definition Schema 2.3.2. An *n -ary relation on \mathbf{A}* is a class of ordered n -tuples all of whose components are in \mathbf{A} .

2.4 Well Founded Relations

Definition 2.4.1 (Well Founded). A relation \mathbf{R} on a class \mathbf{A} is *well founded* iff:

- for all $a \in \mathbf{A}$, the class $\{x \in \mathbf{A} \mid x\mathbf{R}a\}$ is a set;
- every nonempty subset of \mathbf{A} has an \mathbf{R} -minimal element.

Proposition 2.4.2 (Z). *For any class \mathbf{A} , the relation $\{(x, y) \in \mathbf{A}^2 \mid x \in y\}$ is well founded.*

PROOF:

$\langle 1 \rangle 1$. For all $a \in \mathbf{A}$, the class $\{x \in \mathbf{A} \mid x \in a\}$ is a set.

PROOF: It is a subclass of a .

$\langle 1 \rangle 2$. Every nonempty subset of \mathbf{A} has an \in -minimal element.

$\langle 2 \rangle 1$. LET: C be a nonempty subset of \mathbf{A}

$\langle 2 \rangle 2$. PICK $m \in C$ such that $m \cap C = \emptyset$

PROOF: Axiom of Regularity.

$\langle 2 \rangle 3$. m is \in -minimal in C .

□

Proposition Schema 2.4.3 (Z). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{R} , the following is a theorem:*

Assume \mathbf{R} is a well founded relation on \mathbf{A} and $\mathbf{B} \subseteq \mathbf{A}$ is nonempty. Then \mathbf{B} has an \mathbf{R} -minimal element.

PROOF:

$\langle 1 \rangle 1$. PICK $b \in \mathbf{B}$

$\langle 1 \rangle 2$. LET: $S = \{x \in \mathbf{B} \mid x\mathbf{R}b\}$

PROOF: S is a set because it is a subclass of $\{x \in \mathbf{A} \mid x\mathbf{R}b\}$.

$\langle 1 \rangle 3$. CASE: $S = \emptyset$

PROOF: In this case b is an \mathbf{R} -minimal element of \mathbf{B} .

$\langle 1 \rangle 4$. CASE: $S \neq \emptyset$

PROOF: In this cases S has an \mathbf{R} -minimal element, which is an \mathbf{R} -minimal element of \mathbf{B} .

□

Proposition Schema 2.4.4 (Z). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{R} , the following is a theorem:*

Assume \mathbf{R} is a well founded relation on \mathbf{B} and $\mathbf{A} \subseteq \mathbf{B}$. Then $\mathbf{R} \cap \mathbf{A}^2$ is a well founded relation on \mathbf{A} .

PROOF:

$\langle 1 \rangle 1$. LET: $\mathbf{R}' = \mathbf{R} \cap \mathbf{A}^2$

$\langle 1 \rangle 2$. For all $a \in \mathbf{A}$, the class $\{x \in \mathbf{A} \mid x\mathbf{R}'a\}$ is a set.

PROOF: By Comprehension since it is a subclass of $\{x \in \mathbf{B} \mid x\mathbf{R}a\}$.

$\langle 1 \rangle 3$. Every nonempty subset of \mathbf{A} has an \mathbf{R}' -minimal element.

PROOF: It is a nonempty subset of \mathbf{B} and so has an \mathbf{R} -minimal element, which is also an \mathbf{R}' -minimal element.

□

Theorem Schema 2.4.5 (Transfinite Induction Principle (Z)). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{R} , the following is a theorem:*

Assume \mathbf{R} is a well founded relation on \mathbf{A} and $\mathbf{B} \subseteq \mathbf{A}$. Assume that, for all $t \in \mathbf{A}$,

$$\{x \in \mathbf{A} \mid x\mathbf{R}t\} \subseteq \mathbf{B} \Rightarrow t \in \mathbf{B} .$$

Then $\mathbf{B} = \mathbf{A}$.

PROOF:

$\langle 1 \rangle 1$. ASSUME: for a contradiction $\mathbf{B} \neq \mathbf{A}$

$\langle 1 \rangle 2$. PICK an \mathbf{R} -minimal element m of $\mathbf{A} - \mathbf{B}$.

PROOF: Proposition 2.4.3.

$\langle 1 \rangle 3$. $\{x \in \mathbf{A} \mid x\mathbf{R}m\} \subseteq \mathbf{B}$

PROOF: By minimality of m .

$\langle 1 \rangle 4$. $m \in \mathbf{B}$

$\langle 1 \rangle 5$. Q.E.D.

PROOF: This is a contradiction.

□

Theorem 2.4.6 (Z). *The transitive closure of a well founded relation on a set is well founded.*

PROOF:

$\langle 1 \rangle 1$. LET: R be a well founded relation on the set A .

$\langle 1 \rangle 2$. LET: R^t be the transitive closure of R .

$\langle 1 \rangle 3$. For any $x, y \in A$, if $xR^t y$ then there exists $z \in A$ such that zRy .

PROOF: $\{(x, y) \in A^2 \mid \exists z \in A. zRy\}$ is a transitive relation on A that includes R .

$\langle 1 \rangle 4$. LET: B be a nonempty subset of A .

$\langle 1 \rangle 5$. PICK an R -minimal element b of B .

$\langle 1 \rangle 6$. b is R^t -minimal in B .

PROOF: If there exists x such that $xR^t b$ then there exists z such that zRb by

$\langle 1 \rangle 3$.

□

Definition 2.4.7 (Initial Segment). Let \mathbf{R} be a relation on \mathbf{A} and $a \in \mathbf{A}$. The *initial segment* up to a is

$$\text{seg } a := \{x \in \mathbf{A} \mid x\mathbf{R}a\} .$$

Theorem Schema 2.4.8 (Transfinite Recursion Theorem Schema (ZFC)). *For any classes \mathbf{A} , \mathbf{R} and any property $G[x, y, z]$, there exists a class \mathbf{F} such that, for any class \mathbf{F}' the following is a theorem:*

Assume that \mathbf{R} is a well-founded relation on \mathbf{A} . Assume that, for any f and t , there exists a unique z such that $G[f, t, z]$. Then $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{V}$ such that, for all $t \in \mathbf{A}$, we have $\mathbf{F} \upharpoonright \text{seg } t$ is a set and

$$G[\mathbf{F} \upharpoonright \text{seg } t, t, \mathbf{F}(t)] .$$

If $\mathbf{F}' : \mathbf{A} \rightarrow \mathbf{V}$ satisfies that, for all $t \in \mathbf{A}$, we have $\mathbf{F}' \upharpoonright \text{seg } t$ is a set and $G[\mathbf{F}' \upharpoonright \text{seg } t, t, \mathbf{F}'(t)]$, then $\mathbf{F}' = \mathbf{F}$.

PROOF:

- $\langle 1 \rangle 1$. For B a subset of \mathbf{A} , let us say a function $v : B \rightarrow \mathbf{V}$ is *acceptable* iff, for all $x \in B$, we have $\text{seg } x \subseteq B$ and $G[v \upharpoonright \text{seg } x, x, v(x)]$
 - $\langle 1 \rangle 2$. LET: \mathbf{K} be the class of all acceptable functions.
 - $\langle 1 \rangle 3$. LET: $\mathbf{F} = \bigcup \mathbf{K}$
 - $\langle 1 \rangle 4$. For all $B, C \subseteq \mathbf{A}$, given $v_1 : B \rightarrow \mathbf{V}$ and $v_2 : C \rightarrow \mathbf{V}$ acceptable and $x \in B \cap C$, we have $v_1(x) = v_2(x)$
 - $\langle 2 \rangle 1$. ASSUME: as transfinite induction hypothesis $\forall y \mathbf{R} x. y \in B \cap C \Rightarrow v_1(y) = v_2(y)$
 - $\langle 2 \rangle 2$. $v_1 \upharpoonright \text{seg } x = v_2 \upharpoonright \text{seg } x$
 - $\langle 2 \rangle 3$. $G[v_1 \upharpoonright \text{seg } x, x, v_1(x)]$
 - $\langle 2 \rangle 4$. $G[v_2 \upharpoonright \text{seg } x, x, v_2(x)]$
 - $\langle 2 \rangle 5$. $v_1(x) = v_2(x)$
 - $\langle 1 \rangle 5$. \mathbf{F} is a function.
 - $\langle 2 \rangle 1$. ASSUME: $(x, y), (x, z) \in \mathbf{F}$
 - $\langle 2 \rangle 2$. PICK acceptable $v_1 : B \rightarrow \mathbf{V}$ and $v_2 : C \rightarrow \mathbf{V}$ such that $v_1(x) = y$ and $v_2(x) = z$
 - $\langle 2 \rangle 3$. $y = z$
- PROOF: By $\langle 1 \rangle 4$.
- $\langle 1 \rangle 6$. For all $t \in \text{dom } \mathbf{F}$, we have $\mathbf{F} \upharpoonright \text{seg } t$ is a set and $G[\mathbf{F} \upharpoonright \text{seg } t, t, \mathbf{F}(t)]$
 - $\langle 2 \rangle 1$. LET: $t \in \text{dom } \mathbf{F}$
 - $\langle 2 \rangle 2$. PICK an acceptable $v : A \rightarrow \mathbf{V}$ such that $t \in A$
 - $\langle 2 \rangle 3$. For all $y \mathbf{R} x$ we have $v(y) = \mathbf{F}(y)$
 - $\langle 2 \rangle 4$. $\mathbf{F} \upharpoonright \text{seg } x = v \upharpoonright \text{seg } x$
 - $\langle 2 \rangle 5$. $G[v \upharpoonright \text{seg } x, x, v(x)]$
 - $\langle 2 \rangle 6$. $G[\mathbf{F} \upharpoonright \text{seg } x, x, \mathbf{F}(x)]$
 - $\langle 1 \rangle 7$. $\text{dom } \mathbf{F} = \mathbf{A}$
 - $\langle 2 \rangle 1$. LET: $x \in \mathbf{A}$
 - $\langle 2 \rangle 2$. ASSUME: as transfinite induction hypothesis $\forall y \mathbf{R} x. y \in \mathbf{A}$
 - $\langle 2 \rangle 3$. ASSUME: for a contradiction $x \notin \text{dom } \mathbf{F}$

$\langle 2 \rangle 4.$ $\mathbf{F} \upharpoonright \text{seg } x$ is a set

PROOF: Axiom of Replacement.

$\langle 2 \rangle 5.$ $\mathbf{F} \upharpoonright \text{seg } x$ is acceptable

$\langle 2 \rangle 6.$ LET: y be the unique object such that $G[\mathbf{F} \upharpoonright \text{seg } x, x, y]$

$\langle 2 \rangle 7.$ $\mathbf{F} \upharpoonright \text{seg } x \cup \{(x, y)\}$ is acceptable

$\langle 2 \rangle 8.$ $x \in \text{dom } \mathbf{F}$

$\langle 2 \rangle 9.$ Q.E.D.

PROOF: This is a contradiction.

$\langle 1 \rangle 8.$ If $\mathbf{F}' : \mathbf{A} \rightarrow \mathbf{V}$ satisfies the theorem, then $\mathbf{F}' = \mathbf{F}$.

$\langle 2 \rangle 1.$ LET: $x \in \mathbf{A}$

PROVE: $\mathbf{F}'(x) = \mathbf{F}(x)$

$\langle 2 \rangle 2.$ ASSUME: as transfinite induction hypothesis $\forall y \mathbf{R}x. \mathbf{F}'(y) = \mathbf{F}(y)$

$\langle 2 \rangle 3.$ $\mathbf{F} \upharpoonright x = \mathbf{F}' \upharpoonright x$

$\langle 2 \rangle 4.$ $G[\mathbf{F} \upharpoonright x, x, \mathbf{F}(x)]$

$\langle 2 \rangle 5.$ $G[\mathbf{F}' \upharpoonright x, x, \mathbf{F}'(x)]$

$\langle 2 \rangle 6.$ $\mathbf{F}(x) = \mathbf{F}'(x)$

□

Chapter 3

Functions

3.1 Functions

Definition 3.1.1 (Function). A *function* from \mathbf{A} to \mathbf{B} is a relation \mathbf{F} between \mathbf{A} and \mathbf{B} such that, for all $x \in \mathbf{A}$, there is only one y such that $x\mathbf{F}y$. We denote this y by $\mathbf{F}(x)$.

A *binary operation* on a class \mathbf{A} is a function $\mathbf{A}^2 \rightarrow \mathbf{A}$.

Definition 3.1.2 (Closed). Let $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{A}$ be a function and $\mathbf{B} \subseteq \mathbf{A}$. Then \mathbf{B} is *closed* under \mathbf{F} iff $\forall x \in \mathbf{B}. \mathbf{F}(x) \in \mathbf{B}$.

Proposition 3.1.3 (Z). *For any class \mathbf{A} , the following is a theorem:*

$$\text{id}_{\mathbf{A}} : \mathbf{A} \rightarrow \mathbf{A}$$

PROOF: For all $x \in \mathbf{A}$, the only y such that $(x, y) \in \text{id}_{\mathbf{A}}$ is $y = x$. \square

Proposition Schema 3.1.4 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{C} , \mathbf{F} and \mathbf{G} , the following is a theorem:*

Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{G} : \mathbf{B} \rightarrow \mathbf{C}$. Then $\mathbf{G} \circ \mathbf{F} : \mathbf{A} \rightarrow \mathbf{C}$ and, for all $x \in \mathbf{A}$, we have

$$(\mathbf{G} \circ \mathbf{F})(x) = \mathbf{G}(\mathbf{F}(x)) .$$

PROOF:

$\langle 1 \rangle 1. \forall x \in \mathbf{A}. (x, \mathbf{G}(\mathbf{F}(x))) \in \mathbf{G} \circ \mathbf{F}$

PROOF: Because $(x, \mathbf{F}(x)) \in \mathbf{F}$ and $(\mathbf{F}(x), \mathbf{G}(\mathbf{F}(x))) \in \mathbf{G}$.

$\langle 1 \rangle 2. \text{ If } (x, z) \in \mathbf{F} \circ \mathbf{G} \text{ then } z = \mathbf{G}(\mathbf{F}(x))$

$\langle 2 \rangle 1. \text{ PICK } y \in \mathbf{B} \text{ such that } x\mathbf{F}y \text{ and } y\mathbf{G}z$

$\langle 2 \rangle 2. y = \mathbf{F}(x)$

$\langle 2 \rangle 3. z = \mathbf{G}(y)$

$\langle 2 \rangle 4. z = \mathbf{G}(\mathbf{F}(x))$

\square

Proposition 3.1.5 (Z). *For any set A there exists a function $F : \mathcal{P}A - \{\emptyset\} \rightarrow A$ (a choice function for A) such that, for every nonempty $B \subseteq A$, we have $F(B) \in B$.*

PROOF:

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

$\langle 1 \rangle 2$. LET: $\mathcal{A} = \{\{B\} \times B \mid B \in \mathcal{P}A - \{\emptyset\}\}$

$\langle 1 \rangle 3$. Every member of \mathcal{A} is nonempty.

$\langle 1 \rangle 4$. Any two distinct members of \mathcal{A} are disjoint.

$\langle 1 \rangle 5$. PICK a set C such that, for all $X \in \mathcal{A}$, we have $C \cap X$ is a singleton.

PROOF: Axiom of Choice.

$\langle 1 \rangle 6$. LET: $F = C \cap \bigcup \mathcal{A}$

$\langle 1 \rangle 7$. $F : \mathcal{P}A - \{\emptyset\} \rightarrow A$

$\langle 2 \rangle 1$. F is a function.

$\langle 3 \rangle 1$. LET: $(B, b), (B, b') \in F$

$\langle 3 \rangle 2$. $(B, b), (B, b') \in \{B\} \times B$

PROOF: Since $(B, b), (B, b') \in \bigcup \mathcal{A}$.

$\langle 3 \rangle 3$. $(B, b), (B, b') \in C \cap (\{B\} \times B)$

$\langle 3 \rangle 4$. $(B, b) = (B, b')$

PROOF: From $\langle 1 \rangle 5$.

$\langle 3 \rangle 5$. $b = b'$

$\langle 2 \rangle 2$. $\text{dom } F = \mathcal{P}A - \{\emptyset\}$

PROOF:

$$B \in \text{dom } F$$

$$\Leftrightarrow \exists b. (B, b) \in F$$

$$\Leftrightarrow \exists b. ((B, b) \in \bigcup \mathcal{A} \wedge (B, b) \in C)$$

$$\Leftrightarrow \exists b. \exists B' \in \mathcal{P}A - \{\emptyset\}. ((B, b) \in \{B'\} \times B' \wedge (B, b) \in C)$$

$$\Leftrightarrow B \in \mathcal{P}A - \{\emptyset\} \wedge \exists b \in B. (B, b) \in C$$

$$\Leftrightarrow B \in \mathcal{P}A - \{\emptyset\} \quad (\langle 1 \rangle 5)$$

$\langle 2 \rangle 3$. $\text{ran } F \subseteq A$

$\langle 1 \rangle 8$. For every nonempty $B \subseteq A$ we have $F(B) \in B$

□

Proposition 3.1.6 (Z). *For any relation R between A and B , there exists a function $H : A \rightarrow B$ such that $H \subseteq R$ (i.e. $\forall x \in A. xRH(x)$).*

PROOF:

$\langle 1 \rangle 1$. LET: R be a relation between A and B .

$\langle 1 \rangle 2$. PICK a choice function G for B .

$\langle 1 \rangle 3$. Define $H : A \rightarrow B$ by $H(x) = G(\{y \mid xRy\})$

$\langle 1 \rangle 4$. $H \subseteq R$

□

3.1.1 Injective Functions

Definition 3.1.7 (Injective). A function $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ is *one-to-one*, *injective* or an *injection*, $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$, iff, for all $x, y \in \mathbf{A}$, if $\mathbf{F}(x) = \mathbf{F}(y)$, then $x = y$.

Proposition 3.1.8 (Z). For any class \mathbf{A} , the following is a theorem:

$\text{id}_{\mathbf{A}} : \mathbf{A} \rightarrow \mathbf{A}$ is injective.

PROOF: If $\text{id}_{\mathbf{A}}(x) = \text{id}_{\mathbf{A}}(y)$ then immediately $x = y$. \square

Proposition Schema 3.1.9 (Z). For any classes $\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{F}, \mathbf{G}$, the following is a theorem:

Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{G} : \mathbf{B} \rightarrow \mathbf{C}$. Then $\mathbf{G} \circ \mathbf{F} : \mathbf{A} \rightarrow \mathbf{C}$.

PROOF:

$\langle 1 \rangle 1$. LET: $x, y \in \mathbf{A}$

$\langle 1 \rangle 2$. ASSUME: $(\mathbf{G} \circ \mathbf{F})(x) = (\mathbf{G} \circ \mathbf{F})(y)$

$\langle 1 \rangle 3$. $\mathbf{G}(\mathbf{F}(x)) = \mathbf{G}(\mathbf{F}(y))$

$\langle 1 \rangle 4$. $\mathbf{F}(x) = \mathbf{F}(y)$

PROOF: Since \mathbf{G} is injective.

$\langle 1 \rangle 5$. $x = y$

PROOF: Since \mathbf{F} is injective.

\square

Proposition 3.1.10 (Z). Let $F : A \rightarrow B$ where A is nonempty. There exists $G : B \rightarrow A$ (a left inverse) such that $G \circ F = \text{id}_A$ if and only if F is one-to-one.

PROOF:

$\langle 1 \rangle 1$. If there exists $G : B \rightarrow A$ such that $G \circ F = \text{id}_A$ then F is one-to-one.

$\langle 2 \rangle 1$. ASSUME: $G : B \rightarrow A$ and $G \circ F = I_A$

$\langle 2 \rangle 2$. LET: $x, y \in A$

$\langle 2 \rangle 3$. ASSUME: $F(x) = F(y)$

$\langle 2 \rangle 4$. $x = y$

PROOF: $x = G(F(x)) = G(F(y)) = y$

$\langle 1 \rangle 2$. If F is one-to-one then there exists $G : B \rightarrow A$ such that $G \circ F = I_A$.

$\langle 2 \rangle 1$. ASSUME: F is one-to-one.

$\langle 2 \rangle 2$. PICK $a \in A$

$\langle 2 \rangle 3$. LET: $G : B \rightarrow A$ be the function defined by: $G(b)$ is the (unique) $x \in A$ such that $F(x) = b$ if there exists such an x , $G(b) = a$ otherwise.

$\langle 2 \rangle 4$. For all $x \in A$ we have $G(F(x)) = x$.

\square

3.1.2 Surjective Functions

Definition 3.1.11 (Surjective). Let $F : A \rightarrow B$. We say that F is *surjective*, or maps A *onto* B , and write $F : A \rightarrow B$, iff for all $y \in B$ there exists $x \in A$ such that $F(x) = y$.

Proposition Schema 3.1.12 (Z). For any class \mathbf{A} , the following is a theorem:

$\text{id}_{\mathbf{A}} : \mathbf{A} \rightarrow \mathbf{A}$ is surjective.

PROOF: For any $y \in \mathbf{A}$ we have $\text{id}_{\mathbf{A}}(y) = y$. \square

Proposition Schema 3.1.13 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{C} , \mathbf{F} and \mathbf{G} , the following is a theorem:*

If $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{G} : \mathbf{B} \rightarrow \mathbf{C}$, then $\mathbf{G} \circ \mathbf{F} : \mathbf{A} \rightarrow \mathbf{C}$.

PROOF:

- $\langle 1 \rangle 1$. LET: $c \in \mathbf{C}$
- $\langle 1 \rangle 2$. PICK $b \in \mathbf{B}$ such that $\mathbf{G}(b) = c$.
- $\langle 1 \rangle 3$. PICK $a \in \mathbf{A}$ such that $\mathbf{F}(a) = b$.
- $\langle 1 \rangle 4$. $(\mathbf{G} \circ \mathbf{F})(a) = c$

\square

Proposition 3.1.14 (Z). *Let $F : A \rightarrow B$. There exists $H : B \rightarrow A$ (a right inverse) such that $F \circ H = \text{id}_B$ if and only if F maps A onto B .*

PROOF:

- $\langle 1 \rangle 1$. If F has a right inverse then F is surjective.
 - $\langle 2 \rangle 1$. ASSUME: F has a right inverse $H : B \rightarrow A$.
 - $\langle 2 \rangle 2$. LET: $y \in B$
 - $\langle 2 \rangle 3$. $F(H(y)) = y$
 - $\langle 2 \rangle 4$. There exists $x \in A$ such that $F(x) = y$
- $\langle 1 \rangle 2$. If F is surjective then F has a right inverse.
 - $\langle 2 \rangle 1$. ASSUME: F is surjective.
 - $\langle 2 \rangle 2$. PICK a function $H : B \rightarrow A$ such that $H \subseteq F^{-1}$

PROOF: Proposition 3.1.6.

- $\langle 2 \rangle 3$. $F \circ H = \text{id}_B$
 - $\langle 3 \rangle 1$. LET: $y \in B$
 - $\langle 3 \rangle 2$. $(y, H(y)) \in F^{-1}$
 - $\langle 3 \rangle 3$. $F(H(y)) = y$

\square

3.1.3 Bijections

Definition 3.1.15 (Bijection). Let $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$. Then \mathbf{F} is *bijective* or a *bijection*, $\mathbf{F} : \mathbf{A} \approx \mathbf{B}$, iff it is injective and surjective.

Proposition Schema 3.1.16 (Z). *For any class \mathbf{A} , the following is a theorem:*
The identity function $\text{id}_{\mathbf{A}} : \mathbf{A} \approx \mathbf{A}$ is a bijection.

PROOF: Proposition 3.1.8 and 3.1.12. \square

Proposition Schema 3.1.17 (Z). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{F} , the following is a theorem:*

If $\mathbf{F} : \mathbf{A} \approx \mathbf{B}$ then $\mathbf{F}^{-1} : \mathbf{B} \approx \mathbf{A}$.

PROOF:

- $\langle 1 \rangle 1$. $\mathbf{F}^{-1} : \mathbf{B} \rightarrow \mathbf{A}$
- $\langle 2 \rangle 1$. LET: $b \in \mathbf{B}$

⟨2⟩2. PICK $a \in \mathbf{A}$ such that $\mathbf{F}(a) = b$.

PROOF: Since \mathbf{F} is surjective.

⟨2⟩3. $(b, a) \in \mathbf{F}^{-1}$

⟨2⟩4. If $(b, a') \in \mathbf{F}^{-1}$ then $a' = a$.

⟨3⟩1. LET: $a' \in \mathbf{A}$ such that $(b, a') \in \mathbf{F}^{-1}$

⟨3⟩2. $\mathbf{F}(a') = \mathbf{F}(a)$

⟨3⟩3. $a' = a$

PROOF: Since \mathbf{F} is injective.

⟨1⟩2. \mathbf{F}^{-1} is injective.

⟨2⟩1. LET: $x, y \in \mathbf{B}$

⟨2⟩2. ASSUME: $\mathbf{F}^{-1}(x) = \mathbf{F}^{-1}(y)$

⟨2⟩3. $x = y$

PROOF: $x = \mathbf{F}(\mathbf{F}^{-1}(x)) = \mathbf{F}(\mathbf{F}^{-1}(y)) = y$.

⟨1⟩3. \mathbf{F}^{-1} is surjective.

PROOF: For all $a \in \mathbf{A}$ we have $\mathbf{F}^{-1}(\mathbf{F}(a)) = a$.

□

Proposition Schema 3.1.18 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{C} , \mathbf{F} and \mathbf{G} , the following is a theorem:*

If $\mathbf{F} : \mathbf{A} \approx \mathbf{B}$ and $\mathbf{G} : \mathbf{B} \approx \mathbf{C}$ then $\mathbf{G} \circ \mathbf{F} : \mathbf{A} \approx \mathbf{C}$.

PROOF: Propositions 3.1.9 and 3.1.13. □

3.1.4 Restrictions

Definition 3.1.19 (Restriction). Let $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$. Let $\mathbf{C} \subseteq \mathbf{A}$. The *restriction* of \mathbf{F} to \mathbf{C} , denoted $\mathbf{F} \upharpoonright \mathbf{C}$, is the function

$$\begin{aligned} \mathbf{F} \upharpoonright \mathbf{C} : \mathbf{C} &\rightarrow \mathbf{B} \\ (\mathbf{F} \upharpoonright \mathbf{C})(x) &= \mathbf{F}(x) \quad (x \in \mathbf{C}) \end{aligned}$$

3.1.5 Images

Definition 3.1.20 (Image). Let $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C} \subseteq \mathbf{A}$. The *image* of \mathbf{C} under \mathbf{F} is the class

$$\mathbf{F}(\mathbf{C}) := \{\mathbf{F}(x) \mid x \in \mathbf{C}\}.$$

Proposition Schema 3.1.21 (Z). *For any classes \mathbf{F} , \mathbf{A} and \mathbf{B} , the following is a theorem.*

If $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$, then for any subset $S \subseteq \mathbf{A}$, the class $\mathbf{F}(S)$ is a set.

PROOF: By an Axiom of Replacement. □

Proposition Schema 3.1.22 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{C} and \mathbf{F} , the following is a theorem:*

Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C} \subseteq \mathcal{P}\mathbf{A}$. Then

$$\mathbf{F}\left(\bigcup \mathbf{C}\right) = \{y \mid \exists X \in \mathbf{C}. y \in \mathbf{F}(X)\}$$

PROOF:

$$\begin{aligned}
 y \in \mathbf{F}\left(\bigcup \mathbf{C}\right) &\Leftrightarrow \exists x \in \bigcup \mathbf{C}. y = \mathbf{F}(x) \\
 &\Leftrightarrow \exists x. \exists X. X \in \mathbf{C} \wedge x \in X \wedge y = \mathbf{F}(x) \\
 &\Leftrightarrow \exists X \in \mathbf{C}. y \in \mathbf{F}(X) \quad \square
 \end{aligned}$$

Proposition Schema 3.1.23 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{C} , \mathbf{D} and \mathbf{F} , the following is a theorem:*

Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C}, \mathbf{D} \subseteq \mathbf{A}$. Then

$$\mathbf{F}(\mathbf{C} \cup \mathbf{D}) = \mathbf{F}(\mathbf{C}) \cup \mathbf{F}(\mathbf{D}) .$$

PROOF:

$$\begin{aligned}
 y \in \mathbf{F}(\mathbf{C} \cup \mathbf{D}) &\Leftrightarrow \exists x \in \mathbf{C} \cup \mathbf{D}. y = \mathbf{F}(x) \\
 &\Leftrightarrow \exists x \in \mathbf{C}. y = \mathbf{F}(x) \vee \exists x \in \mathbf{D}. y = \mathbf{F}(x) \\
 &\Leftrightarrow y \in \mathbf{F}(\mathbf{C}) \cup \mathbf{F}(\mathbf{D}) \quad \square
 \end{aligned}$$

Proposition 3.1.24 (Z). *For any classes \mathbf{F} , \mathbf{A} , \mathbf{B} , \mathbf{C} and \mathbf{D} , the following is a theorem:*

Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C}, \mathbf{D} \subseteq \mathbf{A}$. Then

$$\mathbf{F}(\mathbf{A} \cap \mathbf{B}) \subseteq \mathbf{F}(\mathbf{A}) \cap \mathbf{F}(\mathbf{B}) .$$

Equality holds if \mathbf{F} is injective.

PROOF:

- $\langle 1 \rangle 1. \mathbf{F}(\mathbf{A} \cap \mathbf{B}) \subseteq \mathbf{F}(\mathbf{A}) \cap \mathbf{F}(\mathbf{B})$
- $\langle 2 \rangle 1. \text{ LET: } y \in \mathbf{F}(\mathbf{A} \cap \mathbf{B})$
- $\langle 2 \rangle 2. \text{ PICK } x \in \mathbf{A} \cap \mathbf{B} \text{ such that } y = \mathbf{F}(x)$
- $\langle 2 \rangle 3. y \in \mathbf{F}(\mathbf{A})$
- PROOF: Since $x \in \mathbf{A}$.
- $\langle 2 \rangle 4. y \in \mathbf{F}(\mathbf{B})$
- PROOF: Since $x \in \mathbf{B}$.
- $\langle 1 \rangle 2. \text{ If } \mathbf{F} \text{ is injective then } \mathbf{F}(\mathbf{A} \cap \mathbf{B}) = \mathbf{F}(\mathbf{A}) \cap \mathbf{F}(\mathbf{B}).$
- $\langle 2 \rangle 1. \text{ ASSUME: } \mathbf{F} \text{ is injective.}$
- $\langle 2 \rangle 2. \text{ LET: } y \in \mathbf{F}(\mathbf{A}) \cap \mathbf{F}(\mathbf{B})$
- $\langle 2 \rangle 3. \text{ PICK } x \in \mathbf{A} \text{ such that } y = \mathbf{F}(x)$
- $\langle 2 \rangle 4. \text{ PICK } x' \in \mathbf{B} \text{ such that } y = \mathbf{F}(x')$
- $\langle 2 \rangle 5. x = x'$
- PROOF: $\langle 2 \rangle 1$
- $\langle 2 \rangle 6. x \in \mathbf{A} \cap \mathbf{B}$
- $\langle 2 \rangle 7. y \in \mathbf{F}(\mathbf{A} \cap \mathbf{B})$

□

Proposition Schema 3.1.25 (Z). *For any classes \mathbf{F} , \mathbf{A} , \mathbf{B} , and \mathbf{C} , the following is a theorem:*

Let $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C} \subseteq \mathcal{P}\mathbf{A}$. Then

$$\mathbf{F}\left(\bigcap \mathbf{C}\right) \subseteq \bigcap \{\mathbf{F}(X) \mid X \in \mathbf{A}\} .$$

Equality holds if \mathbf{F} is injective and \mathbf{A} is nonempty.

PROOF:

- $\langle 1 \rangle 1.$ $\mathbf{F}(\bigcap \mathbf{A}) \subseteq \bigcap \{\mathbf{F}(X) \mid X \in \mathbf{A}\}$
 - $\langle 2 \rangle 1.$ LET: $y \in \mathbf{F}(\bigcap \mathbf{A})$
 - $\langle 2 \rangle 2.$ PICK $x \in \bigcap \mathbf{A}$ such that $y = \mathbf{F}(x)$
 - $\langle 2 \rangle 3.$ LET: $X \in \mathbf{A}$
 - $\langle 2 \rangle 4.$ $x \in X$
 - $\langle 2 \rangle 5.$ $y \in \mathbf{F}(X)$
- $\langle 1 \rangle 2.$ If \mathbf{F} is injective then $\mathbf{F}(\bigcap \mathbf{A}) = \bigcap \{\mathbf{F}(X) \mid X \in \mathbf{A}\}$
 - $\langle 2 \rangle 1.$ ASSUME: \mathbf{F} is injective.
 - $\langle 2 \rangle 2.$ ASSUME: \mathbf{A} is nonempty.
 - $\langle 2 \rangle 3.$ LET: $y \in \bigcap \{\mathbf{F}(X) \mid X \in \mathbf{A}\}$
 - $\langle 2 \rangle 4.$ PICK $X_0 \in \mathbf{A}$
 - $\langle 2 \rangle 5.$ PICK $x \in X_0$ such that $(x, y) \in \mathbf{F}$
 - $\langle 2 \rangle 6.$ $x \in \bigcap \mathbf{A}$
 - $\langle 3 \rangle 1.$ LET: $X \in \mathbf{A}$
 - $\langle 3 \rangle 2.$ PICK $x' \in X$ such that $(x', y) \in \mathbf{F}$.
 - $\langle 3 \rangle 3.$ $x = x'$
 - PROOF: $\langle 2 \rangle 1$
 - $\langle 3 \rangle 4.$ $x \in X$
 - $\langle 2 \rangle 7.$ $y \in \mathbf{F}(\bigcap \mathbf{A})$

□

Proposition 3.1.26 (Z). For any classes $\mathbf{A}, \mathbf{B}, \mathbf{C}, \mathbf{D}$ and \mathbf{F} , the following is a theorem:

Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C}, \mathbf{D} \subseteq \mathbf{A}$. Then

$$\mathbf{F}(\mathbf{C}) - \mathbf{F}(\mathbf{D}) \subseteq \mathbf{F}(\mathbf{C} - \mathbf{D}) .$$

Equality holds if \mathbf{F} is injective.

PROOF:

- $\langle 1 \rangle 1.$ $\mathbf{F}(\mathbf{C}) - \mathbf{F}(\mathbf{D}) \subseteq \mathbf{F}(\mathbf{A} - \mathbf{B})$
 - $\langle 2 \rangle 1.$ LET: $y \in \mathbf{F}(\mathbf{A}) - \mathbf{F}(\mathbf{B})$
 - $\langle 2 \rangle 2.$ PICK $x \in \mathbf{A}$ such that $y = \mathbf{F}(x)$
 - $\langle 2 \rangle 3.$ $x \notin \mathbf{B}$
 - $\langle 2 \rangle 4.$ $x \in \mathbf{A} - \mathbf{B}$
 - $\langle 2 \rangle 5.$ $y \in \mathbf{F}(\mathbf{A} - \mathbf{B})$
- $\langle 1 \rangle 2.$ If \mathbf{F} is injective then $\mathbf{F}(\mathbf{A}) - \mathbf{F}(\mathbf{B}) = \mathbf{F}(\mathbf{A} - \mathbf{B})$
 - $\langle 2 \rangle 1.$ ASSUME: \mathbf{F} is injective.
 - $\langle 2 \rangle 2.$ LET: $y \in \mathbf{F}(\mathbf{A} - \mathbf{B})$
 - $\langle 2 \rangle 3.$ PICK $x \in \mathbf{A} - \mathbf{B}$ such that $y = \mathbf{F}(x)$
 - $\langle 2 \rangle 4.$ $y \in \mathbf{F}(\mathbf{A})$
 - $\langle 2 \rangle 5.$ $y \notin \mathbf{F}(\mathbf{B})$

- ⟨3⟩1. ASSUME: for a contradiction $y \in \mathbf{F}(\mathbf{B})$
 ⟨3⟩2. PICK $x' \in \mathbf{B}$ such that $y = \mathbf{F}(x')$
 ⟨3⟩3. $x = x'$
 PROOF: ⟨2⟩1
 ⟨3⟩4. $x \in \mathbf{B}$
 ⟨3⟩5. Q.E.D.
 PROOF: This contradicts ⟨2⟩3.

□

3.1.6 Inverse Images

Definition 3.1.27 (Inverse Image). Let $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C} \subseteq \mathbf{B}$. Then the *inverse image* of \mathbf{C} under \mathbf{F} is

$$\mathbf{F}^{-1}(\mathbf{C}) = \{x \in \mathbf{A} \mid \mathbf{F}(x) \in \mathbf{C}\} .$$

Proposition Schema 3.1.28 (Z). For any classes \mathbf{A} , \mathbf{B} , \mathbf{C} and \mathbf{F} , the following is a theorem:

Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C} \subseteq \mathcal{PB}$. Then

$$\mathbf{F}^{-1}\left(\bigcap \mathbf{C}\right) = \bigcap \{\mathbf{F}^{-1}(X) \mid X \in \mathbf{C}\} .$$

PROOF:

$$\begin{aligned}
 x \in \mathbf{F}^{-1}\left(\bigcap \mathbf{C}\right) &\Leftrightarrow \mathbf{F}(x) \in \bigcap \mathbf{C} \\
 &\Leftrightarrow \forall X \in \mathbf{C}. \mathbf{F}(x) \in X \\
 &\Leftrightarrow \forall X \in \mathbf{C}. x \in \mathbf{F}^{-1}(X) \quad \square
 \end{aligned}$$

Proposition Schema 3.1.29 (Z). For any classes \mathbf{A} , \mathbf{B} , \mathbf{C} , \mathbf{D} and \mathbf{F} , the following is a theorem:

Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and $\mathbf{C}, \mathbf{D} \subseteq \mathbf{B}$. Then

$$\mathbf{F}^{-1}(\mathbf{C} - \mathbf{D}) = \mathbf{F}^{-1}(\mathbf{C}) - \mathbf{F}^{-1}(\mathbf{D}) .$$

PROOF:

$$\begin{aligned}
 x \in \mathbf{F}^{-1}(\mathbf{C} - \mathbf{D}) &\Leftrightarrow \mathbf{F}(x) \in \mathbf{C} - \mathbf{D} \\
 &\Leftrightarrow \mathbf{F}(x) \in \mathbf{C} \wedge \mathbf{F}(x) \notin \mathbf{D} \\
 &\Leftrightarrow x \in \mathbf{F}^{-1}(\mathbf{C}) \wedge x \notin \mathbf{F}^{-1}(\mathbf{D}) \\
 &\Leftrightarrow x \in \mathbf{F}^{-1}(\mathbf{C}) - \mathbf{F}^{-1}(\mathbf{D}) \quad \square
 \end{aligned}$$

3.1.7 Function Sets

Proposition 3.1.30 (ZFC). For any classes \mathbf{B} and \mathbf{F} , the following is a theorem:

Let A be a set. If $\mathbf{F} : A \rightarrow \mathbf{B}$ then \mathbf{F} is a set.

PROOF: By an Axiom of Replacement, we have $R = \{\mathbf{F}(x) \mid x \in A\}$ is a set. Hence \mathbf{F} is a set since $\mathbf{F} \subseteq A \times R$. □

Definition 3.1.31 (Dependent Product Class). Let I be a set and let $\mathbf{H}(i)$ be a class for all $i \in I$. We write $\prod_{i \in I} \mathbf{H}(i)$ for the class of all functions $f : I \rightarrow \bigcup_{i \in I} \mathbf{H}(i)$ such that $\forall i \in I. f(i) \in \mathbf{H}(i)$.

We write \mathbf{B}^I for $\prod_{i \in I} \mathbf{B}$ where \mathbf{B} does not depend on I .

Proposition Schema 3.1.32 (ZFC). Let I be a set. Let $H(i)$ be a set for every $i \in I$. Then $\prod_{i \in I} H(i)$ is a set.

PROOF:

$\langle 1 \rangle 1$. $\{\mathbf{H}(i) \mid i \in I\}$ is a set.

PROOF: By an Axiom of Replacement.

$\langle 1 \rangle 2$. $\bigcup_{i \in I} \mathbf{H}(i)$ is a set.

$\langle 1 \rangle 3$. $\prod_{i \in I} \mathbf{H}(i)$ is a set.

PROOF: It is a subset of $\mathcal{P}(I \times \bigcup_{i \in I} \mathbf{H}(i))$.

□

Proposition 3.1.33 (Z). Let I be a set. Let $H(i)$ be a set for all $i \in I$. If $\forall i \in I. H(i) \neq \emptyset$ then $\prod_{i \in I} H(i) \neq \emptyset$.

PROOF:

$\langle 1 \rangle 1$. ASSUME: $\forall i \in I. H(i) \neq \emptyset$

$\langle 1 \rangle 2$. LET: $R = \{(i, x) \mid i \in I, x \in H(i)\}$

$\langle 1 \rangle 3$. PICK a function $f : I \rightarrow \bigcup_{i \in I} H(i)$ such that $f \subseteq R$

PROOF: Proposition 3.1.6.

$\langle 1 \rangle 4$. $f \in \prod_{i \in I} H(i)$

□

3.2 Equinumerosity

Definition 3.2.1 (Equinumerous). Sets A and B are *equinumerous*, $A \approx B$, iff there exists a bijection between A and B .

3.3 Domination

Definition 3.3.1 (Dominate). A set A is *dominated* by a set B , $A \preceq B$, iff there exists an injection $A \rightarrow B$.

Proposition 3.3.2 (Z). Given sets A and B , if $A \neq \emptyset$ or $B = \emptyset$, then we have $A \preceq B$ iff there exists a surjective function $B \rightarrow A$.

PROOF:

$\langle 1 \rangle 1$. If $A \preceq B$ and $A \neq \emptyset$ then there exists a surjective function $B \rightarrow A$.

$\langle 2 \rangle 1$. ASSUME: $f : A \rightarrow B$ be injective.

$\langle 2 \rangle 2$. PICK $a \in A$

$\langle 2 \rangle 3$. LET: $g : B \rightarrow A$ be the function defined by $g(b) = f^{-1}(b)$ if $b \in \text{ran } f$, and $g(b) = a$ otherwise.

- $\langle 2 \rangle 4$. g is surjective.
- $\langle 1 \rangle 2$. If there exists a surjective function $B \rightarrow A$ then $A \preceq B$.
- $\langle 2 \rangle 1$. ASSUME: there exists a surjective function $g : B \rightarrow A$
- $\langle 2 \rangle 2$. $\forall a \in A. \exists b \in B. g(b) = a$
- $\langle 2 \rangle 3$. Choose a function $f : A \rightarrow B$ such that $\forall a \in A. g(f(a)) = a$
- $\langle 2 \rangle 4$. f is injective.

□

Chapter 4

Equivalence Relations

Definition 4.0.1 (Equivalence Relation). An *equivalence relation* on a class \mathbf{A} is a binary relation on \mathbf{A} that is reflexive, symmetric and transitive.

Proposition 4.0.2 (Z). *Equinumerosity is an equivalence relation on the class of all sets.*

PROOF: Propositions 3.1.16, 3.1.17, 3.1.18. \square

Definition 4.0.3 (Respects). Let \mathbf{R} be an equivalence relation on \mathbf{A} and $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$. Then \mathbf{F} *respects* \mathbf{A} iff, whenever $(x, y) \in \mathbf{R}$, then $\mathbf{F}(x) = \mathbf{F}(y)$.

Definition 4.0.4 (Equivalence Class). Let \mathbf{R} be an equivalence relation on \mathbf{A} and $a \in \mathbf{A}$. The *equivalence class* of a modulo \mathbf{R} is

$$[a]_{\mathbf{R}} := \{x \mid a\mathbf{R}x\} .$$

Proposition Schema 4.0.5 (Z). *For any classes \mathbf{A} and \mathbf{R} , the following is a theorem.*

Assume \mathbf{R} be an equivalence relation on \mathbf{A} . Let $a, b \in \mathbf{A}$. Then $[a]_{\mathbf{R}} = [b]_{\mathbf{R}}$ if and only if $a\mathbf{R}b$.

PROOF:

$\langle 1 \rangle 1$. If $[a]_{\mathbf{R}} = [b]_{\mathbf{R}}$ then $a\mathbf{R}b$.

$\langle 2 \rangle 1$. ASSUME: $[a]_{\mathbf{R}} = [b]_{\mathbf{R}}$

$\langle 2 \rangle 2$. $b\mathbf{R}b$

PROOF: Reflexivity

$\langle 2 \rangle 3$. $b \in [b]_{\mathbf{R}}$

$\langle 2 \rangle 4$. $b \in [a]_{\mathbf{R}}$

$\langle 2 \rangle 5$. $a\mathbf{R}b$

$\langle 1 \rangle 2$. If $a\mathbf{R}b$ then $[a]_{\mathbf{R}} = [b]_{\mathbf{R}}$.

$\langle 2 \rangle 1$. For all $x, y \in \mathbf{A}$, if $x\mathbf{R}y$ then $[y]_{\mathbf{R}} \subseteq [x]_{\mathbf{R}}$

$\langle 3 \rangle 1$. LET: $x, y \in \mathbf{A}$

$\langle 3 \rangle 2$. ASSUME: $x\mathbf{R}y$

$\langle 3 \rangle 3$. LET: $t \in [y]_{\mathbf{R}}$

$\langle 3 \rangle 4$. $y \mathbf{R} t$

$\langle 3 \rangle 5$. $x \mathbf{R} t$

PROOF: Transitivity, $\langle 3 \rangle 2$, $\langle 3 \rangle 4$.

$\langle 3 \rangle 6$. $t \in [x]_{\mathbf{R}}$

$\langle 2 \rangle 2$. ASSUME: $a \mathbf{R} b$

$\langle 2 \rangle 3$. $[b]_{\mathbf{R}} \subseteq [a]_{\mathbf{R}}$

PROOF: $\langle 2 \rangle 1$, $\langle 2 \rangle 2$.

$\langle 2 \rangle 4$. $b \mathbf{R} a$

PROOF: Symmetry, $\langle 2 \rangle 2$.

$\langle 2 \rangle 5$. $[a]_{\mathbf{R}} \subseteq [b]_{\mathbf{R}}$

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

$\langle 2 \rangle 6$. $[a]_{\mathbf{R}} = [b]_{\mathbf{R}}$

PROOF: $\langle 2 \rangle 3$, $\langle 2 \rangle 5$.

□

Definition 4.0.6 (Partition). A *partition* Π of a set A is a set of nonempty subsets of A that is disjoint and exhaustive, i.e.

1. no two different sets in Π have any common elements, and
2. each element of A is in some set in Π .

Definition 4.0.7. Let R be an equivalence relation on a set A . The *quotient set* A/R is the set of all equivalence classes.

Theorem 4.0.8 (Z). Let A be a set and \mathbf{B} a class. Let R be an equivalence relation on A and $F : A \rightarrow \mathbf{B}$. Then F respects R if and only if there exists $\hat{F} : A/R \rightarrow \mathbf{B}$ such that

$$\forall a \in A. \hat{F}([a]_R) = F(a) .$$

In this case, \hat{F} is unique.

PROOF:

$\langle 1 \rangle 1$. If F respects R then there exists $\hat{F} : A/R \rightarrow \mathbf{B}$ such that $\forall a \in A. \hat{F}([a]_R) = F(a)$.

$\langle 2 \rangle 1$. ASSUME: F respects R .

$\langle 2 \rangle 2$. LET: $\hat{F} = \{([a]_R, F(a)) \mid a \in A\}$

$\langle 2 \rangle 3$. \hat{F} is a function.

$\langle 3 \rangle 1$. ASSUME: $a, a' \in A$ and $[a]_R = [a']_R$

PROVE: $F(a) = F(a')$

$\langle 3 \rangle 2$. $(a, a') \in R$

PROOF: Proposition 4.0.5.

$\langle 3 \rangle 3$. $F(a) = F(a')$

PROOF: $\langle 2 \rangle 1$

$\langle 2 \rangle 4$. $\text{dom } \hat{F} = A/R$

$\langle 2 \rangle 5$. $\text{ran } \hat{F} \subseteq \mathbf{B}$

- $\langle 2 \rangle 6.$ $\forall a \in A. \hat{F}([a]_R) = F(a)$
 $\langle 1 \rangle 2.$ If there exists $\hat{F} : A/R \rightarrow \mathbf{B}$ such that $\forall a \in A. \hat{F}([a]_R) = F(a)$ then F respects R .
 $\langle 2 \rangle 1.$ ASSUME: $\hat{F} : A/R \rightarrow \mathbf{B}$ and $\forall a \in A. \hat{F}([a]_R) = F(a)$
 $\langle 2 \rangle 2.$ LET: $a, a' \in A$
 $\langle 2 \rangle 3.$ ASSUME: $(a, a') \in R$
 $\langle 2 \rangle 4.$ $[a]_R = [a']_R$
 PROOF: Proposition 4.0.5.
 $\langle 2 \rangle 5.$ $F(a) = F(a')$
 PROOF: $\langle 2 \rangle 1$
 $\langle 1 \rangle 3.$ If $G, H : A/R \rightarrow \mathbf{B}$ and $\forall a \in A. G([a]_R) = H([a]_R)$ then $G = H$.
 \square

Proposition 4.0.9 (Z). *Let R be an equivalence relation on a set A . Then A/R is a partition of A .*

PROOF:

- $\langle 1 \rangle 1.$ Every member of A/R is nonempty.
 PROOF: Since $a \in [a]_R$ by reflexivity.
 $\langle 1 \rangle 2.$ No two different sets in A/R have any common elements.
 $\langle 2 \rangle 1.$ LET: $[a]_R, [b]_R \in A/R$
 $\langle 2 \rangle 2.$ LET: $c \in [a]_R \cap [b]_R$
 PROVE: $[a]_R = [b]_R$
 $\langle 2 \rangle 3.$ aRc
 PROOF: $\langle 2 \rangle 2$
 $\langle 2 \rangle 4.$ bRc
 PROOF: $\langle 2 \rangle 2$
 $\langle 2 \rangle 5.$ cRb
 PROOF: Symmetry, $\langle 2 \rangle 4$
 $\langle 2 \rangle 6.$ aRb
 PROOF: Transitivity, $\langle 2 \rangle 3$, $\langle 2 \rangle 5$
 $\langle 2 \rangle 7.$ $[a]_R = [b]_R$
 PROOF: Proposition 4.0.5, $\langle 2 \rangle 6$
 $\langle 1 \rangle 3.$ Each element of A is in some set in A/R .
 PROOF: Since $a \in [a]_R$ by reflexivity.
 \square

Proposition 4.0.10 (Z). *For any partition P of a set A , there exists a unique equivalence relation R on A such that $A/R = P$, namely xRy iff $\exists X \in P(x \in X \wedge y \in X)$.*

PROOF: Easy. \square

Definition 4.0.11 (Natural Map). Let A be a set and R an equivalence relation on A . The *natural map* $A \rightarrow A/R$ is the function that maps $a \in A$ to $[a]_R$.

Chapter 5

Ordering Relations

5.1 Partial Orders

Definition 5.1.1 (Partial Ordering). Let \mathbf{A} be a class. A *partial ordering* on \mathbf{A} is a relation \mathbf{R} on \mathbf{A} that is reflexive, antisymmetric and transitive.

We often write \leq for a partial ordering, and then write $x < y$ for $x \leq y \wedge x \neq y$.

Proposition Schema 5.1.2 (Z). *For any classes \mathbf{A} and \mathbf{R} , the following is a theorem:*

If \mathbf{R} is a partial order on \mathbf{A} then so is \mathbf{R}^{-1} .

PROOF:

$\langle 1 \rangle 1.$ \mathbf{R}^{-1} is reflexive.

PROOF: Proposition 2.2.8.

$\langle 1 \rangle 2.$ \mathbf{R}^{-1} is antisymmetric.

PROOF: Proposition 2.2.12.

$\langle 1 \rangle 3.$ \mathbf{R}^{-1} is transitive.

$\langle 2 \rangle 1.$ ASSUME: $x\mathbf{R}^{-1}y$ and $y\mathbf{R}^{-1}z$

$\langle 2 \rangle 2.$ $y\mathbf{R}x$ and $z\mathbf{R}y$

$\langle 2 \rangle 3.$ $z\mathbf{R}x$

PROOF: Since \mathbf{R} is transitive.

$\langle 2 \rangle 4.$ $x\mathbf{R}^{-1}z$

□

Proposition Schema 5.1.3 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{F} and \mathbf{R} , the following is a theorem:*

Assume \mathbf{R} is a partial order on \mathbf{B} and $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ is injective. Define \mathbf{S} on \mathbf{A} by $x\mathbf{S}y$ iff $\mathbf{F}(x)\mathbf{R}\mathbf{F}(y)$. Then \mathbf{S} is a partial order on \mathbf{A} .

PROOF:

$\langle 1 \rangle 1.$ \mathbf{S} is reflexive.

PROOF: For any $x \in \mathbf{A}$ we have $\mathbf{F}(x)\mathbf{R}\mathbf{F}(x)$.

- ⟨1⟩2. **S** is antisymmetric.
 ⟨2⟩1. LET: $x, y \in \mathbf{A}$
 ⟨2⟩2. ASSUME: $x\mathbf{S}y$ and $y\mathbf{S}x$
 ⟨2⟩3. $\mathbf{F}(x)\mathbf{R}\mathbf{F}(y)$ and $\mathbf{F}(y)\mathbf{R}\mathbf{F}(x)$
 ⟨2⟩4. $\mathbf{F}(x) = \mathbf{F}(y)$
 PROOF: **R** is antisymmetric.
 ⟨2⟩5. $x = y$
 ⟨1⟩3. **S** is transitive.
 □

Corollary Schema 5.1.3.1 (Z). *For any classes **A**, **B** and **R**, the following is a theorem:*

*Assume **R** be a partial order on **A** and $\mathbf{B} \subseteq \mathbf{A}$. Then $\mathbf{R} \cap \mathbf{B}^2$ is a partial order on **B**.*

Definition 5.1.4 (Partially Ordered Set). A *partially ordered set* or *poset* is a pair (A, \leq) where A is a set and \leq is a partial ordering on A . We often write just A for (A, \leq) .

If (A, \leq) is a poset and $B \subseteq A$ we write just B for the poset $(B, \leq \cap B^2)$.

Definition 5.1.5 (Strictly Monotone). Let $(A, <_A)$ and $(B, <_B)$ be posets. A function $f : A \rightarrow B$ is *strictly monotone* iff, whenever $x <_A y$, then $f(x) <_B f(y)$.

Definition 5.1.6 (Least). Let \leq be a partial order on **A**. An element $m \in \mathbf{A}$ is *least* iff for all $x \in \mathbf{A}$ we have $m \leq x$.

Proposition 5.1.7 (Z). *A partial order has at most one least element.*

PROOF: If m and m' are least then $m \leq m'$ and $m' \leq m$, so $m = m'$. □

Definition 5.1.8 (Greatest). Let \leq be a partial order on **A**. An element $m \in \mathbf{A}$ is *greatest* iff for all $x \in \mathbf{A}$ we have $x \leq m$.

Proposition 5.1.9 (Z). *A poset has at most one greatest element.*

PROOF: If m and m' are greatest then $m \leq m'$ and $m' \leq m$, so $m = m'$. □

Definition 5.1.10 (Upper Bound). Let \leq be a partial ordering on **A** and $\mathbf{B} \subseteq \mathbf{A}$. Let $u \in \mathbf{A}$. Then u is an *upper bound* for **B** iff $\forall x \in \mathbf{B}. x \leq u$.

Definition 5.1.11 (Lower Bound). Let \leq be a partial ordering on **A** and $\mathbf{B} \subseteq \mathbf{A}$. Let $l \in \mathbf{A}$. Then l is a *lower bound* for **B** iff $\forall x \in \mathbf{B}. l \leq x$.

Definition 5.1.12 (Bounded Above). Let \leq be a partial ordering on **A** and $\mathbf{B} \subseteq \mathbf{A}$. Then **B** is *bounded above* iff it has an upper bound.

Definition 5.1.13 (Bounded Below). Let \leq be a partial ordering on **A** and $\mathbf{B} \subseteq \mathbf{A}$. Then **B** is *bounded below* iff it has a lower bound.

Definition 5.1.14 (Least Upper Bound). Let \leq be a partial ordering on \mathbf{A} and $\mathbf{B} \subseteq \mathbf{A}$. Let $s \in \mathbf{A}$. Then s is the *least upper bound* or *supremum* of \mathbf{B} iff s is an upper bound for \mathbf{B} and, for every upper bound u for \mathbf{B} , we have $s \leq u$.

Definition 5.1.15 (Greatest Lower Bound). Let \leq be a partial ordering on \mathbf{A} and $\mathbf{B} \subseteq \mathbf{A}$. Let $i \in \mathbf{A}$. Then i is the *greatest lower bound* or *infimum* of \mathbf{B} iff i is a lower bound for \mathbf{B} and, for every lower bound l for \mathbf{B} , we have $i \leq l$.

Definition 5.1.16 (Complete). A partial order is *complete* iff every nonempty subset bounded above has a supremum, and every nonempty subset bounded below has an infimum.

Definition 5.1.17 (Order Isomorphism). Let A and B be posets. An *order isomorphism* between A and B , $f : A \cong B$, is a bijection $f : A \approx B$ such that f and f^{-1} are monotone.

Theorem 5.1.18 (Knaster Fixed-Point Theorem (Z)). *Let A be a complete poset with a greatest and least element. Let $\phi : A \rightarrow A$ be monotone. Then there exists $a \in A$ such that $\phi(a) = a$.*

PROOF:

$\langle 1 \rangle 1$. LET: $B = \{x \in A \mid x \leq \phi(x)\}$

$\langle 1 \rangle 2$. LET: $a = \sup B$

PROOF: B is nonempty because the least element of A is in B , and it is bounded above by the greatest element of A .

$\langle 1 \rangle 3$. For all $b \in B$ we have $b \leq \phi(a)$

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

$\langle 2 \rangle 2$. $b \leq \phi(b)$

$\langle 2 \rangle 3$. $b \leq a$

$\langle 2 \rangle 4$. $\phi(b) \leq \phi(a)$

$\langle 2 \rangle 5$. $b \leq \phi(a)$

$\langle 1 \rangle 4$. $a \leq \phi(a)$

$\langle 1 \rangle 5$. $\phi(a) \leq \phi(\phi(a))$

$\langle 1 \rangle 6$. $\phi(a) \in B$

$\langle 1 \rangle 7$. $\phi(a) \leq a$

$\langle 1 \rangle 8$. $\phi(a) = a$

□

Definition 5.1.19 (Dense). Let \leq be a partial order on \mathbf{A} and $\mathbf{B} \subseteq \mathbf{A}$. Then \mathbf{B} is *dense* iff, for all $x, y \in \mathbf{A}$, if $x < y$ then there exists $z \in \mathbf{B}$ such that $x < z < y$.

Proposition 5.1.20 (Z). *Let A be a complete poset with no least element. Let $B \subseteq A$ be dense. Let $\theta : A \rightarrow A$ be a monotone map that is the identity on B . Then $\theta = \text{id}_A$.*

PROOF:

$\langle 1 \rangle 1$. LET: $a \in A$

PROVE: $\theta(a) = a$

- ⟨1⟩2. LET: $S(a) = \{b \in B \mid b < a\}$
- ⟨1⟩3. $S(a)$ is nonempty and bounded above.
 - ⟨2⟩1. $S(a)$ is nonempty.
 - ⟨3⟩1. PICK $a_1 < a$
 - PROOF: Since a is not least.
 - ⟨3⟩2. There exists $b \in B$ such that $a_1 < b < a$.
 - ⟨2⟩2. $S(a)$ is bounded above by a .
- ⟨1⟩4. $\sup S(a) \leq a$
- ⟨1⟩5. $\sup S(a) = a$
 - ⟨2⟩1. ASSUME: for a contradiction $\sup S(a) < a$
 - ⟨2⟩2. PICK $b \in B$ such that $\sup S(a) < b < a$
 - ⟨2⟩3. $b \in S(a)$
 - ⟨2⟩4. Q.E.D.
- PROOF: This contradicts the fact that $\sup S(a) < b$.
- ⟨1⟩6. For all $b \in S(a)$ we have $b \leq \theta(a)$
 - ⟨2⟩1. LET: $b \in S(a)$
 - ⟨2⟩2. $b < a$
 - ⟨2⟩3. $\theta(b) \leq \theta(a)$
 - ⟨2⟩4. $b \leq \theta(a)$
- PROOF: $\theta(b) = b$
- ⟨1⟩7. $a \leq \theta(a)$
 - PROOF: Since $a = \sup S(a)$ and $\theta(a)$ is an upper bound for $S(a)$.
- ⟨1⟩8. $a \not\leq \theta(a)$
 - ⟨2⟩1. ASSUME: for a contradiction $a < \theta(a)$.
 - ⟨2⟩2. PICK $b \in B$ such that $a < b < \theta(a)$
 - ⟨2⟩3. $\theta(a) \leq \theta(b) = b$
 - ⟨2⟩4. Q.E.D.
- PROOF: This contradicts the fact that $b < \theta(a)$.
- ⟨1⟩9. $\theta(a) = a$

□

Theorem 5.1.21 (Z). *Let A and P be complete posets with no least or greatest element. Let B be dense in A and Q be dense in P . Every order isomorphism $\phi : B \cong Q$ extends uniquely to an order isomorphism $A \cong P$.*

PROOF:

- ⟨1⟩1. For $a \in A$, let $S(a) = \{b \in B \mid b < a\}$.
- ⟨1⟩2. Define $\bar{\phi} : A \rightarrow P$ by $\bar{\phi}(a) = \sup \phi(S(a))$.
 - ⟨2⟩1. $\phi(S(a))$ is nonempty.
 - ⟨3⟩1. PICK $a_1 < a$
 - PROOF: Since a is not least.
 - ⟨3⟩2. PICK $b \in B$ such that $a_1 < b < a$.
 - ⟨3⟩3. $\phi(b) \in \phi(S(a))$
 - ⟨2⟩2. $\phi(S(a))$ is bounded above.
 - ⟨3⟩1. PICK $a_2 > a$
 - PROOF: Since a is not greatest.
 - ⟨3⟩2. PICK $b \in B$ such that $a < b < a_2$

- (3)3. $\phi(b)$ is an upper bound for $\phi(S(a))$.
 (1)3. $\bar{\phi}$ is monotone.
 PROOF: If $a \leq a'$ then $S(a) \subseteq S(a')$ and so $\bar{\phi}(a) \leq \bar{\phi}(a')$.
 (1)4. $\bar{\phi}$ extends ϕ .
 (2)1. LET: $b \in B$
 PROVE: $\phi(b) = \sup \phi(S(b))$
 (2)2. $\phi(b)$ is an upper bound for $\phi(S(b))$
 (2)3. LET: u be any upper bound for $\phi(S(b))$
 PROVE: $\phi(b) \leq u$
 (2)4. ASSUME: for a contradiction $u < \phi(b)$
 (2)5. PICK $q \in Q$ such that $u < q < \phi(b)$
 (2)6. PICK $b' \in B$ such that $\phi(b') = q$
 (2)7. $b' < b$
 (2)8. $b' \in S(b)$
 (2)9. $q = \phi(b') \leq u$
 (2)10. Q.E.D.
 PROOF: This is a contradiction.
 (1)5. LET: $\bar{\psi} = \phi^{-1}$
 (1)6. LET: $\bar{\psi} : P \rightarrow A$ be the function $\bar{\psi}(p) = \sup\{\psi(q) \mid q \in Q, q < p\}$
 (1)7. $\bar{\psi}$ is monotone and extends ψ
 PROOF: Similar.
 (1)8. $\bar{\psi} \circ \bar{\phi} : A \rightarrow A$ is monotone and the identity on B .
 (1)9. $\bar{\psi} \circ \bar{\phi} = \text{id}_A$
 PROOF: Proposition 5.1.20.
 (1)10. $\bar{\phi} \circ \bar{\psi} = \text{id}_B$
 PROOF: Proposition 5.1.20.
 (1)11. If $\phi^* : A \cong P$ is any order isomorphism that extends ϕ then $\phi^* = \bar{\phi}$.
 (2)1. LET: $a \in A$
 PROVE: $\phi^*(a) = \sup \phi(S(a))$
 (2)2. $\phi^*(a)$ is an upper bound for $\phi(S(a))$
 (2)3. LET: u be any upper bound for $\phi(S(a))$
 PROVE: $\phi^*(a) \leq u$
 (2)4. ASSUME: for a contradiction $u < \phi^*(a)$
 (2)5. PICK $q \in Q$ such that $u < q < \phi^*(a)$
 (2)6. PICK $b \in B$ such that $q = \phi(b)$
 (2)7. $b < a$
 (2)8. $b \in S(a)$
 (2)9. $q = \phi(b) \leq u$
 (2)10. Q.E.D.
 PROOF: This is a contradiction.

□

Definition 5.1.22 (Initial Segment). Let \leq be a partial order on \mathbf{A} and $t \in A$. The *initial segment* up to t is the class

$$\text{seg } t := \{x \in \mathbf{A} \mid x < t\} .$$

Definition 5.1.23 (Lexicographic Ordering). Let \mathbf{R} be a partial order on \mathbf{A} and \mathbf{S} a partial order on \mathbf{B} . The *lexicographic ordering* \leq on $\mathbf{A} \times \mathbf{B}$ is defined by:

$$(a, b) \leq (a', b') \Leftrightarrow (a\mathbf{R}a' \wedge a \neq a') \vee (a = a' \wedge b\mathbf{S}b') .$$

Proposition Schema 5.1.24 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{R} and \mathbf{S} , the following is a theorem:*

If \mathbf{R} is a partial order on \mathbf{A} and \mathbf{S} is a partial order on \mathbf{B} then the lexicographic ordering on $\mathbf{A} \times \mathbf{B}$ is a partial order.

PROOF:

$\langle 1 \rangle 1$. LET: \leq be the lexicographic ordering on $\mathbf{A} \times \mathbf{B}$

$\langle 1 \rangle 2$. \leq is reflexive.

PROOF: For any $a \in \mathbf{A}$ and $b \in \mathbf{B}$ we have $a = a$ and $b\mathbf{S}b$, so $(a, b) \leq (a, b)$.

$\langle 1 \rangle 3$. \leq is antisymmetric.

$\langle 2 \rangle 1$. ASSUME: $(a, b) \leq (a', b')$ and $(a', b') \leq (a, b)$

$\langle 2 \rangle 2$. $(a\mathbf{R}a' \wedge a \neq a') \vee (a = a' \wedge b\mathbf{S}b')$

$\langle 2 \rangle 3$. $(a'\mathbf{R}a \wedge a' \neq a) \vee (a' = a \wedge b\mathbf{S}b')$

$\langle 2 \rangle 4$. CASE: $a = a'$

PROOF: Then $b\mathbf{S}b'$ and $b'\mathbf{S}b$ hence $b = b'$ and $(a, b) = (a', b')$.

$\langle 2 \rangle 5$. CASE: $a \neq a'$

PROOF: Then $a\mathbf{R}a'$ and $a'\mathbf{R}a$ hence $a = a'$ which is a contradiction.

$\langle 1 \rangle 4$. \leq is transitive.

$\langle 2 \rangle 1$. ASSUME: $(a_1, b_1) \leq (a_2, b_2) \leq (a_3, b_3)$

$\langle 2 \rangle 2$. $(a_1\mathbf{R}a_2 \wedge a_1 \neq a_2) \vee (a_1 = a_2 \wedge b_1\mathbf{S}b_2)$

$\langle 2 \rangle 3$. $(a_2\mathbf{R}a_3 \wedge a_2 \neq a_3) \vee (a_2 = a_3 \wedge b_2\mathbf{S}b_3)$

$\langle 2 \rangle 4$. CASE: $a_1\mathbf{R}a_2, a_1 \neq a_2, a_2\mathbf{R}a_3, a_2 \neq a_3$

$\langle 3 \rangle 1$. $a_1\mathbf{R}a_3$

PROOF: Since \mathbf{R} is transitive.

$\langle 3 \rangle 2$. $a_1 \neq a_3$

PROOF: If $a_1 = a_3$ then $a_1\mathbf{R}a_2$ and $a_2\mathbf{R}a_1$ so $a_1 = a_2$ which is a contradiction.

$\langle 2 \rangle 5$. CASE: $a_1\mathbf{R}a_2, a_1 \neq a_2, a_2 = a_3, b_2\mathbf{S}b_3$

PROOF: Then $a_1\mathbf{R}a_3$ and $a_1 \neq a_3$.

$\langle 2 \rangle 6$. CASE: $a_1 = a_2, b_1\mathbf{S}b_2, a_2\mathbf{R}a_3, a_2 \neq a_3$

PROOF: Then $a_1\mathbf{R}a_3$ and $a_1 \neq a_3$.

$\langle 2 \rangle 7$. CASE: $a_1 = a_2, b_1\mathbf{S}b_2, a_2 = a_3, b_2\mathbf{S}b_3$

PROOF: Then $a_1 = a_3$ and $b_1\mathbf{S}b_3$.

□

5.2 Linear Orders

Definition 5.2.1 (Linear Ordering). Let \mathbf{A} be a class. A *linear ordering* or *total ordering* on \mathbf{A} is a partial ordering \leq on \mathbf{A} that is *total*, i.e.

$$\forall x, y \in \mathbf{A}. x \leq y \vee y \leq x$$

We often use the symbol $<$ for a linear ordering, and then write $x < y$ for $(x, y) \in <$.

Proposition Schema 5.2.2 (Trichotomy (Z)). *For any classes \mathbf{A} and \leq , the following is a theorem:*

Assume \leq be a linear ordering on \mathbf{A} . For any $x, y \in \mathbf{A}$, exactly one of $x < y$, $x = y$, $y < x$ holds.

PROOF: Immediate from definitions. \square

Proposition Schema 5.2.3 (Z). *For any classes \mathbf{A} and $<$, the following is a theorem:*

Let $<$ be a transitive relation on \mathbf{A} that satisfies trichotomy. Define \leq on \mathbf{A} by $x \leq y$ iff $x < y$ or $x = y$. Then \leq is a linear ordering on \mathbf{A} and $x < y$ iff $x \leq y$ and $x \neq y$.

PROOF:

$\langle 1 \rangle 1.$ \leq is reflexive.

PROOF: By definition we have $\forall x \in \mathbf{A}. x \leq x$.

$\langle 1 \rangle 2.$ \leq is antisymmetric.

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

$\langle 2 \rangle 2.$ $x < y$ or $x = y$

$\langle 2 \rangle 3.$ $y < x$ or $y = x$

$\langle 2 \rangle 4.$ We cannot have $x < y$ and $y < x$

PROOF: Trichotomy.

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

$\langle 1 \rangle 3.$ \leq is transitive.

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

$\langle 2 \rangle 2.$ $x < y$ or $x = y$

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

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

PROOF: Then $x < z$ by transitivity, so $x \leq z$.

$\langle 2 \rangle 5.$ CASE: $x = y$

PROOF: Then we have $y \leq z$ and so $x \leq z$.

$\langle 2 \rangle 6.$ CASE: $y = z$

PROOF: Then we have $x \leq y$ and so $x \leq z$.

$\langle 1 \rangle 4.$ \leq is total.

PROOF: Immediate from trichotomy.

\square

Proposition Schema 5.2.4 (Z). *For any classes \mathbf{A} and \mathbf{R} , the following is a theorem:*

If \mathbf{R} is a linear ordering on \mathbf{A} then \mathbf{R}^{-1} is also a linear ordering on \mathbf{A} .

PROOF:

$\langle 1 \rangle 1.$ \mathbf{R}^{-1} is a partial order on \mathbf{A} .

PROOF: Proposition 5.1.2.

$\langle 1 \rangle 2.$ \mathbf{R}^{-1} is total.

- $\langle 2 \rangle 1.$ LET: $x, y \in \mathbf{A}$
- $\langle 2 \rangle 2.$ $x\mathbf{R}y$ or $y\mathbf{R}x$.
- $\langle 2 \rangle 3.$ $y\mathbf{R}^{-1}x$ or $x\mathbf{R}^{-1}y$.

□

Proposition Schema 5.2.5 (Z). *For any classes $\mathbf{A}, \mathbf{B}, \mathbf{F}, \mathbf{R}, \mathbf{S}$, the following is a theorem:*

Assume \mathbf{R} is a linear order on \mathbf{A} , \mathbf{S} is a partial order on \mathbf{B} , and $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$. If \mathbf{F} is strictly monotone then it is injective.

PROOF:

- $\langle 1 \rangle 1.$ LET: $x, y \in \mathbf{A}$
- $\langle 1 \rangle 2.$ ASSUME: $x \neq y$
PROVE: $\mathbf{F}(x) \neq \mathbf{F}(y)$
- $\langle 1 \rangle 3.$ ASSUME: w.l.o.g. $x\mathbf{R}y$
PROOF: \mathbf{R} is total.
- $\langle 1 \rangle 4.$ $\mathbf{F}(x)\mathbf{S}\mathbf{F}(y)$ and $\mathbf{F}(x) \neq \mathbf{F}(y)$
PROOF: \mathbf{F} is strictly monotone.

□

Proposition Schema 5.2.6 (Z). *For any classes \mathbf{A}, \mathbf{B} , \leq , \preceq and \mathbf{F} , the following is a theorem:*

Assume \leq is a linear order on \mathbf{A} and \preceq is a linear order on \mathbf{B} . Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and \mathbf{F} is strictly monotone. For all $x, y \in \mathbf{A}$, if $\mathbf{F}(x) \prec \mathbf{F}(y)$ then $x < y$.

PROOF:

- $\langle 1 \rangle 1.$ $\mathbf{F}(x) \neq \mathbf{F}(y)$ and $\mathbf{F}(y) \not\prec \mathbf{F}(x)$
PROOF: Trichotomy.
- $\langle 1 \rangle 2.$ $x \neq y$ and $y \not\prec x$
PROOF: \mathbf{F} is strictly monotone.
- $\langle 1 \rangle 3.$ $x < y$
PROOF: Trichotomy.

□

Corollary Schema 5.2.6.1 (Z). *For any classes \mathbf{A}, \mathbf{B} , \leq , \preceq and \mathbf{F} , the following is a theorem:*

Assume \leq is a linear order on \mathbf{A} and \preceq is a linear order on \mathbf{B} . Assume $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$ and \mathbf{F} is strictly monotone. Then \mathbf{F} is an order isomorphism.

Proposition Schema 5.2.7 (Z). *For any classes $\mathbf{A}, \mathbf{B}, \mathbf{F}$ and \mathbf{S} , the following is a theorem:*

Assume \mathbf{S} is a linear order on \mathbf{B} and $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$. Define \mathbf{R} on \mathbf{A} by $x\mathbf{R}y$ if and only if $\mathbf{F}(x)\mathbf{S}\mathbf{F}(y)$. Then \mathbf{R} is a linear order on \mathbf{A} .

PROOF:

- $\langle 1 \rangle 1.$ \mathbf{R} is a partial order on \mathbf{A} .
PROOF: Proposition 5.1.3.

$\langle 1 \rangle 2$. \mathbf{R} is total.

PROOF: For all $x, y \in \mathbf{A}$ we have $\mathbf{F}(x)\mathbf{SF}(y)$ or $\mathbf{F}(y)\mathbf{SF}(x)$.

□

Corollary Schema 5.2.7.1 (Z). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{R} , the following is a theorem:*

Assume \mathbf{R} be a linear order on \mathbf{A} and $\mathbf{B} \subseteq \mathbf{A}$. Then $\mathbf{R} \cap \mathbf{B}^2$ is a linear order on \mathbf{B} .

Proposition Schema 5.2.8 (Z). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{R} and \mathbf{S} , the following is a theorem:*

Assume \mathbf{R} is a linear order on \mathbf{A} and \mathbf{S} is a linear order on \mathbf{B} . Then the lexicographic ordering is a linear order on $\mathbf{A} \times \mathbf{B}$.

PROOF:

$\langle 1 \rangle 1$. LET: \leq be the lexicographic order on $\mathbf{A} \times \mathbf{B}$

$\langle 1 \rangle 2$. \leq is a partial order.

PROOF: Proposition 5.1.24.

$\langle 1 \rangle 3$. \leq is total.

$\langle 2 \rangle 1$. LET: $a, a' \in \mathbf{A}$ and $b, b' \in \mathbf{B}$

$\langle 2 \rangle 2$. CASE: $a\mathbf{R}a'$ and $a \neq a'$

PROOF: Then $(a, b) \leq (a', b')$.

$\langle 2 \rangle 3$. CASE: $a = a'$

PROOF: We have $b\mathbf{S}b'$ or $b'\mathbf{S}b$, so $(a, b) \leq (a', b')$ or $(a', b') \leq (a, b)$.

$\langle 2 \rangle 4$. CASE: $a'\mathbf{R}a$ and $a \neq a'$

PROOF: Then $(a', b') \leq (a, b)$.

□

5.3 Well Orderings

Definition 5.3.1 (Well Ordering). A *well ordering* on a class \mathbf{A} is a well-founded linear ordering on \mathbf{A} .

Proposition 5.3.2 (Z). *Let S be a well ordering of the set B and $f : A \rightarrow B$ a function. Define R on A by xRy if and only if $F(x)SF(y)$. Then R well orders A .*

PROOF:

$\langle 1 \rangle 1$. R linearly orders A .

PROOF: Proposition 5.2.7.

$\langle 1 \rangle 2$. Every nonempty subset of A has a least element.

$\langle 2 \rangle 1$. LET: C be a nonempty subset of A .

$\langle 2 \rangle 2$. LET: y be the least element of $f(C)$.

$\langle 2 \rangle 3$. PICK $x \in C$ such that $f(x) = y$.

$\langle 2 \rangle 4$. x is least in C .

□

Proposition Schema 5.3.3 (Z). *For any classes \mathbf{A} , \mathbf{B} and \mathbf{R} , the following is a theorem:*

Assume \mathbf{R} well orders \mathbf{B} and $\mathbf{A} \subseteq \mathbf{B}$. Then $\mathbf{R} \cap \mathbf{A}^2$ well orders \mathbf{A} .

PROOF:

$\langle 1 \rangle 1$. LET: $\mathbf{R}' = \mathbf{R} \cap \mathbf{A}^2$

$\langle 1 \rangle 2$. \mathbf{R}' linearly orders \mathbf{A} .

PROOF: Corollary 5.2.7.1.

$\langle 1 \rangle 3$. \mathbf{R}' is well founded.

PROOF: Proposition 2.4.4.

□

Proposition Schema 5.3.4 (ZFC). *For any classes \mathbf{A} , \mathbf{B} , \mathbf{F} and \mathbf{S} , the following is a theorem:*

Assume \mathbf{S} well orders \mathbf{B} and $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$. Define \mathbf{R} on \mathbf{A} by $x\mathbf{R}y$ if and only if $\mathbf{F}(x)\mathbf{S}\mathbf{F}(y)$. Then \mathbf{R} well orders \mathbf{A} .

PROOF:

$\langle 1 \rangle 1$. \mathbf{R} linearly orders \mathbf{A} .

PROOF: Proposition 5.2.7.

$\langle 1 \rangle 2$. For all $t \in \mathbf{A}$ we have $\{x \in \mathbf{A} \mid x\mathbf{R}t \wedge x \neq t\}$ is a set.

$\langle 2 \rangle 1$. LET: $t \in \mathbf{A}$

$\langle 2 \rangle 2$. LET: $S = \{y \in \mathbf{B} \mid y\mathbf{S}\mathbf{F}(t) \wedge y \neq \mathbf{F}(t)\}$

$\langle 2 \rangle 3$. LET: $P(x, y)$ be the property $\mathbf{F}(y) = x$

$\langle 2 \rangle 4$. For all $x \in S$ there exists at most one y such that $P(x, y)$

PROOF: \mathbf{F} is injective.

$\langle 2 \rangle 5$. LET: $T = \{y \mid \exists x \in S. P(x, y)\}$

PROOF: Axiom of Replacement.

$\langle 2 \rangle 6$. $T = \{x \in \mathbf{A} \mid x\mathbf{R}t \wedge x \neq t\}$

$\langle 1 \rangle 3$. Every nonempty subset of \mathbf{A} has a least element.

$\langle 2 \rangle 1$. LET: S be a nonempty subset of \mathbf{A} .

$\langle 2 \rangle 2$. $\mathbf{F}(S)$ is a nonempty subset of \mathbf{B}

PROOF: Axiom of Replacement.

$\langle 2 \rangle 3$. LET: y be the least element of $\mathbf{F}(S)$.

$\langle 2 \rangle 4$. PICK $x \in S$ such that $\mathbf{F}(x) = y$.

$\langle 2 \rangle 5$. x is least in S .

□

Proposition 5.3.5 (Z). *For any well ordered sets A and B , the lexicographic order well orders $A \times B$.*

PROOF:

$\langle 1 \rangle 1$. $A \times B$ is linearly ordered.

PROOF: Proposition 5.2.8.

$\langle 1 \rangle 2$. Every nonempty subset of $A \times B$ has a least element.

$\langle 2 \rangle 1$. LET: S be a nonempty subset of $A \times B$.

$\langle 2 \rangle 2$. LET: a be the least element of $\{x \in A \mid \exists y \in B. (x, y) \in S\}$.

$\langle 2 \rangle 3$. LET: b be the least element of $\{y \in B \mid (a, y) \in S\}$.

⟨2⟩4. (a, b) is least in S .
 \square

Definition 5.3.6 (End Extension). Let A and B be well ordered sets. Then B is an *end extension* of A iff $A \subseteq B$ and:

- Whenever $x, y \in A$ then $x \leq_A y$ iff $x \leq_B y$.
- Whenever $x \in A$ and $y \in B - A$ then $x < y$.

Theorem 5.3.7 (Z). Let \leq be a linear ordering on A . Assume that, for any $B \subseteq A$ such that $\forall t \in A. \text{seg } t \subseteq B \Rightarrow t \in B$, we have $B = A$. Then \leq is a well ordering on A .

PROOF:

- ⟨1⟩1. LET: $C \subseteq A$ be nonempty.
 ⟨1⟩2. LET: $B = \{t \in A \mid \forall x \in C. t < x\}$
 ⟨1⟩3. $B \cap C = \emptyset$
 ⟨1⟩4. $B \neq A$
 ⟨1⟩5. PICK $t \in A$ such that $\text{seg } t \subseteq B$ and $t \notin B$
 ⟨1⟩6. t is least in C .
 \square

Proposition Schema 5.3.8 (Z). For any classes $\mathbf{A}, \mathbf{B}, \mathbf{F}, \mathbf{G}, \leq$ and \preceq , the following is a theorem:

Assume \leq well orders \mathbf{A} and \preceq well orders \mathbf{B} . Assume \mathbf{F} and \mathbf{G} are order isomorphisms between \mathbf{A} and \mathbf{B} . Then $\mathbf{F} = \mathbf{G}$.

PROOF:

- ⟨1⟩1. For all $x \in \mathbf{A}$, if $\forall t < x. \mathbf{F}(t) = \mathbf{G}(t)$, then $\mathbf{F}(x) = \mathbf{G}(x)$
 ⟨2⟩1. LET: $x \in \mathbf{A}$
 ⟨2⟩2. ASSUME: $\forall t < x. \mathbf{F}(t) = \mathbf{G}(t)$
 ⟨2⟩3. $\mathbf{F}(\text{seg } x) = \mathbf{G}(\text{seg } x)$
 ⟨2⟩4. $\mathbf{F}(x)$ is the least element of $\mathbf{B} - \mathbf{F}(\text{seg } x)$
 ⟨2⟩5. $\mathbf{G}(x)$ is the least element of $\mathbf{B} - \mathbf{G}(\text{seg } x)$
 ⟨2⟩6. $\mathbf{F}(x) = \mathbf{G}(x)$
 ⟨1⟩2. $\forall x \in \mathbf{A}. \mathbf{F}(x) = \mathbf{G}(x)$

PROOF: Transfinite induction.

\square

Theorem 5.3.9 (ZFC). Let A and B be well ordered sets. Then one of the following holds: $A \cong B$; there exists $b \in B$ such that $A \cong \text{seg } b$; there exists $a \in A$ such that $\text{seg } a \cong B$.

PROOF:

- ⟨1⟩1. PICK e that is not in A or B .
 ⟨1⟩2. LET: $F : A \rightarrow B \cup \{e\}$ be the function defined by transfinite recursion thus:

$$F(t) = \begin{cases} \text{the least element of } B - F(\text{seg } t) & \text{if } B - F(\text{seg } t) \neq \emptyset \\ e & \text{if } B - F(\text{seg } t) = \emptyset \end{cases}$$

$\langle 2 \rangle 1$. LET: t be least such that $F(t) = e$

$\langle 2 \rangle 1$. LET: t be least such that $F(t) = e$

$$\langle 2 \rangle 2. \quad F \upharpoonright \text{seg } t : \text{seg } t \cong B$$

PROOF: We have $F : A \cong B$

PROOF: We have $F : A \cong B$

$\langle 2 \rangle 1$. LET: b be the least element of $B - \text{ran } F$

$\langle 2 \rangle 1$. LET: b be the least element of $B - \text{ran } F$

$\langle 2 \rangle 2. F : A \cong \text{seg } b$

1

Chapter 6

Ordinal Numbers

6.1 Ordinals

Definition 6.1.1 (Ordinal Number). An *ordinal (number)* is a transitive set α that is *well-ordered by* \in ; that is, such that $\{(x, y) \in \alpha^2 \mid x \in y \vee x = y\}$ well orders α .

Given $x, y \in \alpha$, we write $x < y$ iff $x \in y$, and $x \leq y$ iff $x \in y$ or $x = y$.

Let \mathbf{On} be the class of ordinal numbers. For $\alpha, \beta \in \mathbf{On}$, we write $\alpha < \beta$ iff $\alpha \in \beta$, and $\alpha \leq \beta$ iff $\alpha < \beta$ or $\alpha = \beta$.

Proposition 6.1.2 (Z). *For any ordinal numbers α and β , if $\alpha \cong \beta$ then $\alpha = \beta$.*

PROOF:

$\langle 1 \rangle 1$. LET: $f : \alpha \cong \beta$

$\langle 1 \rangle 2$. For all $x \in \alpha$, if $\forall t < x. f(t) = t$ then $f(x) = x$

$\langle 2 \rangle 1$. $f(x) \subseteq x$

$\langle 3 \rangle 1$. LET: $y \in f(x)$

$\langle 3 \rangle 2$. $y \in \beta$

$\langle 3 \rangle 3$. PICK $t \in \alpha$ such that $f(t) = y$

PROOF: f is surjective.

$\langle 3 \rangle 4$. $f(t) \in f(x)$

$\langle 3 \rangle 5$. $t \in x$

PROOF: Since f is an order isomorphism.

$\langle 3 \rangle 6$. $f(t) = t$

PROOF: Induction hypothesis.

$\langle 3 \rangle 7$. $y = t$

$\langle 3 \rangle 8$. $y \in x$

$\langle 2 \rangle 2$. $x \subseteq f(x)$

$\langle 3 \rangle 1$. LET: $t \in x$

$\langle 3 \rangle 2$. $f(t) \in f(x)$

$\langle 3 \rangle 3$. $f(t) = t$

$\langle 3 \rangle 4$. $t \in f(x)$

$\langle 1 \rangle 3. \forall x \in \alpha. f(x) = x$

PROOF: Transfinite induction.

$\langle 1 \rangle 4. \alpha = \beta$

PROOF: Since $\beta = \{f(t) \mid t \in \alpha\} = \{t \mid t \in \alpha\} = \alpha$.

□

Theorem 6.1.3 (ZFC). *Every well-ordered set is isomorphic to a unique ordinal.*

PROOF:

$\langle 1 \rangle 1.$ For any well-ordered set A , there exists an ordinal α such that $A \cong \alpha$.

$\langle 2 \rangle 1.$ LET: A be a well-ordered set.

$\langle 2 \rangle 2.$ Define the function E on A by transfinite recursion thus:

$$E(t) = \{E(x) \mid x < t\} \quad (t \in A) .$$

$\langle 2 \rangle 3.$ LET: $\alpha = \{E(x) \mid x \in A\}$

$\langle 2 \rangle 4.$ α is an ordinal.

$\langle 3 \rangle 1.$ α is a transitive set.

$\langle 4 \rangle 1.$ LET: $x \in y \in \alpha$

$\langle 4 \rangle 2.$ PICK $t \in A$ such that $y = E(t)$

$\langle 4 \rangle 3.$ $x \in E(t) = \{E(s) \mid s < t\}$

$\langle 4 \rangle 4.$ PICK $s < t$ such that $x = E(s)$

$\langle 4 \rangle 5.$ $x \in \alpha$

$\langle 3 \rangle 2.$ α is well-ordered by \in .

$\langle 4 \rangle 1.$ LET: $< = \{(x, y) \in \alpha \mid x \in y\}$

$\langle 4 \rangle 2.$ $<$ is transitive.

$\langle 5 \rangle 1.$ LET: $x, y, z \in \alpha$ with $x \in y \in z$

$\langle 5 \rangle 2.$ PICK $t \in A$ such that $z = E(t)$

$\langle 5 \rangle 3.$ PICK $s \in A$ such that $s < t$ and $y = E(s)$

$\langle 5 \rangle 4.$ PICK $r \in A$ such that $r < s$ and $x = E(r)$

$\langle 5 \rangle 5.$ $r < t$

$\langle 5 \rangle 6.$ $x \in z$

$\langle 4 \rangle 3.$ $<$ satisfies trichotomy.

$\langle 5 \rangle 1.$ LET: $x, y \in \alpha$

$\langle 5 \rangle 2.$ PICK $s, t \in A$ such that $E(s) = x$ and $E(t) = y$

$\langle 5 \rangle 3.$ Exactly one of $s < t$, $s = t$, $t < s$ holds.

$\langle 5 \rangle 4.$ CASE: $s < t$

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

$\langle 6 \rangle 2.$ $x \neq y$ and $y \notin x$

PROOF: Axiom of Regularity.

$\langle 5 \rangle 5.$ CASE: $s = t$

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

$\langle 6 \rangle 2.$ $x \notin y$ and $y \notin x$

PROOF: Axiom of Regularity.

$\langle 5 \rangle 6.$ CASE: $t < s$

PROOF: Similar to $\langle 5 \rangle 4$.

$\langle 4 \rangle 4.$ \leq is a linear order on α .

PROOF: Proposition 5.2.3.

- ⟨4⟩5. Every nonempty subset of α has a least element.
 - ⟨5⟩1. LET: S be a nonempty subset of α
 - ⟨5⟩2. LET: $T = \{x \in A \mid E(x) \in S\}$
 - ⟨5⟩3. LET: t be the least element of T .
PROVE: $E(t)$ is least in S
 - ⟨5⟩4. LET: $y \in S$
 - ⟨5⟩5. PICK $s \in T$ such that $E(s) = y$
 - ⟨5⟩6. $t \leq s$
 - ⟨5⟩7. $x \leq y$
- ⟨2⟩5. E is surjective.
PROOF: By definition of α .
- ⟨2⟩6. E is strictly monotone.
PROOF: If $s < t$ then $E(s) \in E(t)$ by definition of $E(t)$.
- ⟨2⟩7. Q.E.D.
PROOF: Corollary 5.2.6.1.
- ⟨1⟩2. For any ordinals α and β , if $\alpha \cong \beta$ then $\alpha = \beta$.
PROOF: Proposition 6.1.2.

□

Proposition 6.1.4 (Z). *The class **On** is a transitive class. That is, every element of an ordinal is an ordinal.*

PROOF:

- ⟨1⟩1. LET: α be an ordinal.
- ⟨1⟩2. LET: $\beta \in \alpha$
- ⟨1⟩3. β is a transitive set.
 - ⟨2⟩1. LET: $x \in y \in \beta$
 - ⟨2⟩2. $y \in \alpha$
PROOF: α is transitive.
 - ⟨2⟩3. $x \in \alpha$
PROOF: α is transitive.
 - ⟨2⟩4. $x \in \beta$
PROOF: Since $\{(x, y) \in \alpha^2 \mid x \in y\}$ is transitive.
- ⟨1⟩4. β is well ordered by \in .
PROOF: By Proposition 5.3.3.

□

Proposition 6.1.5 (ZFC). *Given two ordinal numbers α, β , exactly one of $\alpha \in \beta$, $\alpha = \beta$, $\beta \in \alpha$ holds.*

PROOF:

- ⟨1⟩1. At most one holds.
PROOF: Since every ordinal is a transitive set and we never have $\alpha \in \alpha$.
- ⟨1⟩2. At least one holds.
 - ⟨2⟩1. Either $\alpha \cong \beta$ or $\exists t \in \beta. \alpha \cong \text{seg } t$ or $\exists t \in \alpha. \text{seg } t \cong \beta$.
 - ⟨2⟩2. CASE: $\alpha \cong \beta$
PROOF: Then $\alpha = \beta$ by Proposition 6.1.2.

$\langle 2 \rangle 3$. CASE: There exists $t \in \beta$ such that $\alpha \cong \text{seg } t$

$\langle 3 \rangle 1$. t is an ordinal number.

PROOF: Proposition 6.1.4.

$\langle 3 \rangle 2$. $t = \text{seg } t$

$\langle 4 \rangle 1$. $t \subseteq \text{seg } t$

$\langle 5 \rangle 1$. LET: $s \in t$

$\langle 5 \rangle 2$. $s \in \beta$

PROOF: β is a transitive set.

$\langle 5 \rangle 3$. $s \in \text{seg } t$

$\langle 4 \rangle 2$. $\text{seg } t \subseteq t$

PROOF: Immediate from definitions.

$\langle 3 \rangle 3$. $\alpha = t$

PROOF: Proposition 6.1.2.

$\langle 3 \rangle 4$. $\alpha \in \beta$

$\langle 2 \rangle 4$. CASE: There exists $t \in \alpha$ such that $\text{seg } t \cong \beta$

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

□

Proposition 6.1.6 (Z). *Any nonempty set S of ordinal numbers has a least element.*

PROOF:

$\langle 1 \rangle 1$. PICK $\beta \in S$

$\langle 1 \rangle 2$. CASE: $\beta \cap S = \emptyset$

PROOF: Then β is least in S .

$\langle 1 \rangle 3$. CASE: $\beta \cap S \neq \emptyset$

PROOF: The least element of $\beta \cap S$ is least in S .

□

Theorem 6.1.7 (ZFC). *The class \mathbf{On} is well ordered by \in .*

PROOF:

$\langle 1 \rangle 1$. LET: $\mathbf{E} = \{(x, y) \in \mathbf{On}^2 \mid x \in y\}$

$\langle 1 \rangle 2$. \mathbf{E} is transitive.

PROOF: If $\alpha \in \beta \in \gamma$ then $\alpha \in \gamma$ because every ordinal is a transitive set.

$\langle 1 \rangle 3$. \mathbf{E} satisfies trichotomy.

PROOF: Proposition 6.1.5.

$\langle 1 \rangle 4$. \mathbf{E} linearly orders \mathbf{On} .

PROOF: Proposition 5.2.3.

$\langle 1 \rangle 5$. \mathbf{E} is well founded.

PROOF: Proposition 2.4.2.

□

Corollary 6.1.7.1 (Burali-Forti Paradox (ZFC)). *The class \mathbf{On} is a proper class.*

PROOF: If it were a set, it would be a transitive set well-ordered by \in , and hence a member of itself, contradicting Proposition 1.5.3.

Proposition 6.1.8 (ZFC). *Any transitive set of ordinal numbers is an ordinal number.*

PROOF: It is well-ordered by \in by Proposition 5.3.3 and Theorem 6.1.7. \square

Proposition 6.1.9 (Z). *\emptyset is an ordinal number.*

PROOF: Vacuously, it is a transitive set well-ordered by \in .

Definition 6.1.10. We define $0 = \emptyset$.

Proposition 6.1.11 (ZFC). *If A is a set of ordinal numbers then $\bigcup A$ is an ordinal number.*

PROOF:

$\langle 1 \rangle 1.$ $\bigcup A$ is a transitive set.

PROOF: Proposition 1.6.3.

$\langle 1 \rangle 2.$ $\bigcup A$ is a set of ordinals.

PROOF: Proposition 6.1.4.

$\langle 1 \rangle 3.$ Q.E.D.

PROOF: Proposition 6.1.8.

\square

Corollary 6.1.11.1 (ZFC). *The poset \mathbf{On} is complete.*

PROOF: For any nonempty set A of ordinals, $\bigcup A$ is its supremum. \square

Proposition 6.1.12 (ZFC). *Let α be an ordinal and $S \subseteq \alpha$. Then S is well-ordered by \in and the ordinal of (S, \in) is $\leq \alpha$.*

PROOF:

$\langle 1 \rangle 1.$ S is well ordered by \in .

$\langle 1 \rangle 2.$ LET: β be the ordinal of (S, \in)

$\langle 1 \rangle 3.$ LET: $E : S \approx \beta$ be the unique isomorphism.

$\langle 1 \rangle 4.$ $\forall \gamma \in S. E(\gamma) \leq \gamma$

$\langle 2 \rangle 1.$ LET: $\gamma \in S$

$\langle 2 \rangle 2.$ ASSUME: as transfinite induction hypothesis $\forall \delta < \gamma. E(\delta) \leq \delta$

$\langle 2 \rangle 3.$ $E(\gamma)$ is the least element of β that is greater than $E(\delta)$ for all $\delta < \gamma$

$\langle 2 \rangle 4.$ γ is greater than $E(\delta)$ for all $\delta < \gamma$

$\langle 2 \rangle 5.$ $E(\gamma) \leq \gamma$

$\langle 1 \rangle 5.$ $\beta \leq \alpha$

$\langle 2 \rangle 1.$ $\forall \gamma < \beta. \gamma < \alpha$

$\langle 3 \rangle 1.$ LET: $\gamma < \beta$

$\langle 3 \rangle 2.$ PICK $\delta \in S$ such that $E(\delta) = \gamma$

$\langle 3 \rangle 3.$ $\gamma = E(\delta) \leq \delta < \alpha$

\square

Proposition 6.1.13 (ZFC). *Let α be a set. Then the following are equivalent.*

1. α is an ordinal.

2. α is a transitive set and, for all $x, y \in \alpha$, either $x = y$ or $x \in y$ or $y \in x$.

3. α is a transitive set of transitive sets.

PROOF:

$\langle 1 \rangle 1. 1 \Rightarrow 2$

PROOF: Immediate from definitions.

$\langle 1 \rangle 2. 2 \Rightarrow 3$

$\langle 2 \rangle 1.$ ASSUME: α is a transitive set and, for all $x, y \in \alpha$, either $x = y$ or $x \in y$ or $y \in x$

$\langle 2 \rangle 2.$ LET: $z \in \alpha$

PROVE: z is transitive.

$\langle 2 \rangle 3.$ LET: $x \in y \in z$

$\langle 2 \rangle 4.$ $y \in \alpha$

$\langle 2 \rangle 5.$ $x \in \alpha$

$\langle 2 \rangle 6.$ Either $x = z$ or $x \in z$ or $z \in x$

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

PROOF: We cannot have $x \in y \in x$ by the Axiom of Regularity.

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

PROOF: We cannot have $x \in y \in z \in x$ by the Axiom of Regularity.

$\langle 1 \rangle 3. 3 \Rightarrow 1$

$\langle 2 \rangle 1.$ LET: x be a transitive set of transitive sets.

$\langle 2 \rangle 2.$ ASSUME: as \in -induction hypothesis that, for all $y \in x$, if y is a transitive set of transitive sets then y is a transitive set of ordinals.

$\langle 2 \rangle 3.$ Every element of x is an ordinal.

$\langle 3 \rangle 1.$ LET: $y \in x$

$\langle 3 \rangle 2.$ y is transitive.

$\langle 3 \rangle 3.$ Every element of y is transitive.

PROOF: Since every element of y is an element of x , because x is transitive.

$\langle 3 \rangle 4.$ y is an ordinal.

PROOF: $\langle 2 \rangle 2$

$\langle 2 \rangle 4.$ Q.E.D.

PROOF: Proposition 6.1.8.

□

Lemma 6.1.14 (Z). *Let A and B be well-ordered sets. If B is an end extension of A then the ordinal of A is \leq the ordinal of B .*

PROOF:

$\langle 1 \rangle 1.$ LET: α be the ordinal of A and β the ordinal of B .

$\langle 1 \rangle 2.$ LET: $E_A : A \cong \alpha$ and $E_B : B \cong \beta$ be the canonical isomorphisms.

$\langle 1 \rangle 3.$ $\forall a \in A. E_A(a) = E_B(a)$

$\langle 2 \rangle 1.$ LET: $a \in A$

$\langle 2 \rangle 2.$ ASSUME: as transfinite induction hypothesis $\forall x < a. E_A(x) = E_B(x)$

$\langle 2 \rangle 3.$ $E_A(a)$ is the least ordinal that is greater than $E_A(x)$ for all $x < a$

$\langle 2 \rangle 4.$ $E_B(a)$ is the least ordinal that is greater than $E_B(x)$ for all $x < b$

- $\langle 2 \rangle 5. \{x \in A \mid x <_A a\} = \{x \in B \mid x <_B a\}$
- $\langle 2 \rangle 6. E_A(a) = E_B(a)$
- $\langle 1 \rangle 4. \alpha \subseteq \beta$
- $\langle 1 \rangle 5. \alpha \leq \beta$

□

Lemma 6.1.15. *Let \mathcal{C} be a set of well ordered sets such that, for any $A, B \in \mathcal{C}$, we have that one of A and B is an end extension of the other. Let $W = \bigcup \mathcal{C}$ under $x \leq y$ iff there exists $A \in \mathcal{C}$ such that $x, y \in A$ and $x \leq y$. Then W is a well ordered set whose ordinal is the supremum of the ordinals of the members of \mathcal{C} .*

PROOF:

- $\langle 1 \rangle 1. \leq$ is reflexive on W .
 - $\langle 2 \rangle 1.$ LET: $x \in W$
 - $\langle 2 \rangle 2.$ PICK $A \in \mathcal{C}$ such that $x \in A$.
 - $\langle 2 \rangle 3. x \leq x$
- $\langle 1 \rangle 2. \leq$ is antisymmetric on W .
 - $\langle 2 \rangle 1.$ LET: $x, y \in W$
 - $\langle 2 \rangle 2.$ ASSUME: $x \leq y$ and $y \leq x$
 - $\langle 2 \rangle 3.$ PICK $A \in \mathcal{C}$ such that $x, y \in A$ and $x \leq_A y$, and $B \in \mathcal{C}$ such that $x, y \in B$ and $y \leq_B x$
 - $\langle 2 \rangle 4.$ ASSUME: w.l.o.g. B is an end extension of A
 - $\langle 2 \rangle 5. x \leq_B y$ and $y \leq_B x$
 - $\langle 2 \rangle 6. x = y$
- $\langle 1 \rangle 3. \leq$ is transitive on W .
 - $\langle 2 \rangle 1.$ ASSUME: $x \leq y \leq z$
 - $\langle 2 \rangle 2.$ PICK $A, B \in \mathcal{C}$ such that $x \leq_A y$ and $y \leq_B z$
 - $\langle 2 \rangle 3.$ CASE: A is an end extension of B .
 - $\langle 3 \rangle 1. x \leq_A y$ and $y \leq_A z$
 - $\langle 3 \rangle 2. x \leq_A z$
 - $\langle 3 \rangle 3. x \leq z$
 - $\langle 2 \rangle 4.$ CASE: B is an end extension of A .

PROOF: Similar.
- $\langle 1 \rangle 4. \leq$ is total on W .
 - $\langle 2 \rangle 1.$ LET: $x, y \in W$
 - $\langle 2 \rangle 2.$ PICK $A, B \in \mathcal{C}$ such that $x \in A$ and $y \in B$
 - $\langle 2 \rangle 3.$ ASSUME: w.l.o.g. B is an end extension of A
 - $\langle 2 \rangle 4. x \leq_B y$ or $y \leq_B x$
 - $\langle 2 \rangle 5. x \leq_W y$ or $y \leq_W x$
- $\langle 1 \rangle 5.$ Every nonempty subset of W has a least element.
 - $\langle 2 \rangle 1.$ LET: S be a nonempty subset of W
 - $\langle 2 \rangle 2.$ PICK $s \in S$
 - $\langle 2 \rangle 3.$ PICK $A \in \mathcal{C}$ such that $s \in A$
 - $\langle 2 \rangle 4.$ LET: a be the \leq_A -least element of $S \cap A$

PROVE: a is least in S
 - $\langle 2 \rangle 5.$ LET: $x \in S$

- PROVE: $a \leq x$
- ⟨2⟩6. PICK $B \in \mathcal{C}$ such that $x \in B$
 - ⟨2⟩7. CASE: A is an end extension of B
 - ⟨3⟩1. $a \leq_A x$
 - ⟨3⟩2. $a \leq x$
 - ⟨2⟩8. CASE: B is an end extension of A
 - ⟨3⟩1. CASE: $x \in A$
 - ⟨4⟩1. $a \leq_A x$
 - ⟨4⟩2. $a \leq x$
 - ⟨3⟩2. CASE: $x \in B - A$
 - ⟨4⟩1. $a \leq_B x$
 - ⟨4⟩2. $a \leq x$
- ⟨1⟩6. For all $A \in \mathcal{C}$, W is an end extension of A .
- ⟨2⟩1. For all $x, y \in A$, we have $x \leq_A y$ if and only if $x \leq_W y$
 - ⟨3⟩1. LET: $x, y \in A$
 - ⟨3⟩2. If $x \leq_A y$ then $x \leq_W y$
PROOF: Immediate from definitions.
 - ⟨3⟩3. If $x \leq_W y$ then $x \leq_A y$
 - ⟨4⟩1. ASSUME: $x \leq_W y$
 - ⟨4⟩2. PICK $B \in \mathcal{C}$ such that $x \leq_B y$
 - ⟨4⟩3. CASE: A is an end extension of B
PROOF: Then $x \leq_A y$.
 - ⟨4⟩4. CASE: B is an end extension of A
PROOF: Then $x \leq_A y$.
 - ⟨2⟩2. For all $x \in A$ and $y \in W - A$ we have $x < y$
 - ⟨3⟩1. LET: $x \in A$ and $y \in W - A$
 - ⟨3⟩2. PICK $B \in \mathcal{C}$ such that $y \in B$
 - ⟨3⟩3. B is an end extension of A
 - ⟨3⟩4. $x <_B y$
 - ⟨3⟩5. $x <_W y$
- ⟨1⟩7. For all $A \in \mathcal{C}$, the ordinal of A is \leq the ordinal of W .
PROOF: Lemma 6.1.14.
- ⟨1⟩8. For any ordinal α , if for all $A \in \mathcal{C}$ the ordinal of A is $\leq \alpha$, then the ordinal of W is $\leq \alpha$.
- ⟨2⟩1. LET: α be an ordinal.
 - ⟨2⟩2. ASSUME: for all $A \in \mathcal{C}$, the ordinal of A is $\leq \alpha$
 - ⟨2⟩3. LET: β be the ordinal of W
 - ⟨2⟩4. LET: $E : W \approx \beta$ be the canonical isomorphism.
 - ⟨2⟩5. ASSUME: for a contradiction $\alpha < \beta$
 - ⟨2⟩6. LET: $a \in W$ be the element with $E(a) = \alpha$
 - ⟨2⟩7. PICK $A \in \mathcal{C}$ such that $a \in A$
 - ⟨2⟩8. LET: γ be the ordinal of A and $E_A : A \cong \gamma$ be the canonical isomorphism.
phism.
 - ⟨2⟩9. For all $x \in A$ we have $E_A(x) = E(x)$
PROOF: Transfinite induction on x .
 - ⟨2⟩10. $E_A(a) = \alpha$

$\langle 2 \rangle 11. \alpha < \gamma$

$\langle 2 \rangle 12. \text{Q.E.D.}$

PROOF: This contradicts $\langle 2 \rangle 2$.

□

6.2 Successors

Definition 6.2.1 (Successor). The *successor* of a set a is the set $a^+ := a \cup \{a\}$.

Proposition 6.2.2 (Z). *A set a is a transitive set if and only if*

$$\bigcup(a^+) = a \text{ .}$$

PROOF:

$\langle 1 \rangle 1$. If a is a transitive set then $\bigcup(a^+) = a$.

$\langle 2 \rangle 1$. ASSUME: a is a transitive set.

$\langle 2 \rangle 2$. $\bigcup(a^+) \subseteq a$

$\langle 3 \rangle 1$. LET: $x \in \bigcup(a^+)$

PROVE: $x \in a$

$\langle 3 \rangle 2$. PICK $y \in a^+$ such that $x \in y$.

$\langle 3 \rangle 3$. $y \in a$ or $y = a$.

$\langle 3 \rangle 4$. CASE: $y \in a$

PROOF: Then $x \in a$ because a is a transitive set.

$\langle 3 \rangle 5$. CASE: $y = a$

PROOF: Then $x \in a$ immediately.

$\langle 2 \rangle 3$. $a \subseteq \bigcup(a^+)$

PROOF: Since $a \in a^+$.

$\langle 1 \rangle 2$. If $\bigcup(a^+) = a$ then a is a transitive set.

$\langle 2 \rangle 1$. ASSUME: $\bigcup(a^+) = a$

$\langle 2 \rangle 2$. $\bigcup a \subseteq a$

PROOF:

$$\begin{aligned} \bigcup a &\subseteq \bigcup(a^+) && \text{(Proposition 1.5.9)} \\ &= a && (\langle 2 \rangle 1) \end{aligned}$$

$\langle 2 \rangle 3$. a is a transitive set.

PROOF: Proposition 1.6.2.

□

Proposition 6.2.3. *For any set a , we have a is a transitive set if and only if a^+ is a transitive set.*

PROOF:

$\langle 1 \rangle 1$. If a is a transitive set then a^+ is a transitive set.

PROOF: If a is a transitive set then $\bigcup(a^+) = a \subseteq a^+$ by Proposition 6.2.2 and so a^+ is a transitive set.

$\langle 1 \rangle 2$. If a^+ is a transitive set then a is a transitive set.

$\langle 2 \rangle 1$. ASSUME: a^+ is a transitive set.

$\langle 2 \rangle 2$. LET: $x \in y \in a$

$\langle 2 \rangle 3$. $x \in y \in a^+$

$\langle 2 \rangle 4$. $x \in a^+$

PROOF: $\langle 2 \rangle 1$

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

PROOF: From $\langle 2 \rangle 2$ and the Axiom of Regularity.

$\langle 2 \rangle 6$. $x \in a$

□

Definition 6.2.4. We write 0 for \emptyset , 1 for \emptyset^+ , 2 for \emptyset^{++} , etc.

Proposition 6.2.5. For any set A we have $\mathcal{P}A \approx 2^A$.

PROOF: The function $H : \mathcal{P}A \rightarrow 2^A$ defined by $H(S)(a) = \{\emptyset\}$ if $a \in S$ and \emptyset if $a \notin S$ is a bijection. □

Proposition 6.2.6. For any ordinal number α we have α^+ is an ordinal number.

PROOF:

$\langle 1 \rangle 1$. α^+ is a transitive set.

PROOF: Proposition 6.2.3.

$\langle 1 \rangle 2$. α^+ is well-ordered by \in .

$\langle 2 \rangle 1$. For all $x, y, z \in \alpha^+$, if $x \in y \in z$ then $x \in z$

$\langle 3 \rangle 1$. CASE: $z = \alpha$

PROOF: Then $x \in \alpha$ since α is a transitive set.

$\langle 3 \rangle 2$. CASE: $z \in \alpha$

PROOF: Then $x \in z$ since α is well-ordered by \in .

$\langle 2 \rangle 2$. For all $x, y \in \alpha^+$ we have $x \in y$ or $x = y$ or $y \in x$

$\langle 3 \rangle 1$. CASE: $x, y \in \alpha$

PROOF: The result follows because α is well-ordered by \in .

$\langle 3 \rangle 2$. CASE: $x \in \alpha, y = \alpha$

PROOF: Then $x \in y$.

$\langle 3 \rangle 3$. CASE: $x = \alpha, y \in \alpha$

PROOF: Then $y \in x$.

$\langle 3 \rangle 4$. CASE: $x = \alpha, y = \alpha$

PROOF: Then $x = y$.

$\langle 2 \rangle 3$. Every nonempty subset of α^+ has an \in -least element.

$\langle 3 \rangle 1$. LET: $S \subseteq \alpha^+$ be nonempty

$\langle 3 \rangle 2$. CASE: $S = \{\alpha\}$

PROOF: α is least in S .

$\langle 3 \rangle 3$. CASE: $S \neq \{\alpha\}$

$\langle 4 \rangle 1$. $S - \{\alpha\}$ is a nonempty subset of α

$\langle 4 \rangle 2$. LET: β be least in $S - \{\alpha\}$

$\langle 4 \rangle 3$. β is least in S .

□

Proposition 6.2.7. For ordinals α and β , if $\alpha^+ = \beta^+$ then $\alpha = \beta$.

PROOF: If $\alpha^+ = \beta^+$ then

$$\begin{aligned}\alpha &= \bigcup(\alpha^+) && \text{(Proposition 6.2.2)} \\ &= \bigcup(\beta^+) \\ &= \beta && \text{(Proposition 6.2.2)}\end{aligned}$$

Proposition 6.2.8. *For ordinals α and β , we have $\alpha < \beta$ if and only if $\alpha^+ < \beta^+$.*

PROOF:

$$\begin{aligned}\alpha < \beta &\Leftrightarrow \alpha^+ \leq \beta \\ &\Leftrightarrow \alpha^+ < \beta^+ && \square\end{aligned}$$

Definition 6.2.9 (Successor Ordinal). An ordinal α is a *successor ordinal* iff $\alpha = \beta^+$ for some β .

Definition 6.2.10 (Limit Ordinal). A *limit ordinal* is an ordinal that is neither 0 nor a successor ordinal.

Proposition 6.2.11. *If λ is a limit ordinal and $\beta < \lambda$ then $\beta^+ < \lambda$.*

PROOF: Since $\beta^+ \leq \lambda$ and $\beta^+ \neq \lambda$. \square

6.3 The Well-Ordering Theorem and Zorn's Lemma

Theorem 6.3.1 (Hartogs). *For any set A , there exists an ordinal not dominated by A .*

PROOF:

$\langle 1 \rangle 1$. LET: α be the class of all ordinals β such that $\beta \prec A$

PROVE: α is a set.

$\langle 1 \rangle 2$. LET: $W = \{(B, R) \mid B \subseteq A, R \text{ is a well ordering on } B\}$

$\langle 1 \rangle 3$. α is the class of the ordinals of the elements of W .

$\langle 2 \rangle 1$. For all $(B, R) \in W$, the ordinal of (B, R) is in α .

$\langle 3 \rangle 1$. LET: $(B, R) \in W$

$\langle 3 \rangle 2$. LET: β be the ordinal of (B, R)

$\langle 3 \rangle 3$. LET: $E : B \cong \beta$ be the canonical isomorphism.

$\langle 3 \rangle 4$. LET: $i : B \hookrightarrow A$ be the inclusion

$\langle 3 \rangle 5$. $i \circ E^{-1}$ is an injection $\beta \rightarrow A$

$\langle 3 \rangle 6$. $\beta \in \alpha$

$\langle 2 \rangle 2$. For all $\beta \in \alpha$, there exists $(B, R) \in W$ such that β is the ordinal number of (B, R) .

$\langle 3 \rangle 1$. LET: $\beta \in \alpha$

$\langle 3 \rangle 2$. PICK an injection $f : \beta \rightarrow A$

$\langle 3 \rangle 3$. Define \leq on $\text{ran } f$ by $f(x) \leq f(y)$ iff $x \leq y$

$\langle 3 \rangle 4$. $(\text{ran } f, \leq) \in W$

$\langle 3 \rangle 5$. β is the ordinal number of $(\text{ran } f, \leq)$

⟨1⟩4. α is a set.

PROOF: By an Axiom of Replacement.

⟨1⟩5. α is an ordinal.

PROOF: It is a transitive set of ordinals.

⟨1⟩6. $\alpha \not\subseteq A$

PROOF: Since $\alpha \notin \alpha$.

□

Theorem 6.3.2 (Numeration Theorem). *Every set is equinumerous with some ordinal.*

PROOF:

⟨1⟩1. LET: A be any set.

⟨1⟩2. PICK an ordinal α not dominated by A .

⟨1⟩3. PICK a choice function G for A .

⟨1⟩4. PICK $e \notin A$

⟨1⟩5. LET: $F : \alpha \rightarrow A \cup \{e\}$ by transfinite recursion:

$$F(\gamma) = \begin{cases} G(A - F(\{\delta \mid \delta < \gamma\})) & \text{if } A - F(\{\delta \mid \delta < \gamma\}) \neq \emptyset \\ e & \text{if } A - F(\{\delta \mid \delta < \gamma\}) = \emptyset \end{cases}$$

⟨1⟩6. $e \in \text{ran } F$

⟨2⟩1. ASSUME: for a contradiction $e \notin \text{ran } F$

⟨2⟩2. F is an injection $\alpha \rightarrow A$.

⟨3⟩1. LET: $\beta, \gamma \in \alpha$ with $\beta \neq \gamma$

PROVE: $F(\beta) \neq F(\gamma)$

⟨3⟩2. ASSUME: w.l.o.g. $\beta < \gamma$

⟨3⟩3. $F(\gamma) \in A - F(\{\delta \mid \delta < \gamma\})$

⟨3⟩4. $F(\gamma) \notin F(\{\delta \mid \delta < \gamma\})$

⟨3⟩5. $F(\gamma) \neq F(\beta)$

⟨2⟩3. Q.E.D.

PROOF: This contradicts ⟨1⟩2.

⟨1⟩7. LET: δ be least such that $F(\delta) = e$

⟨1⟩8. $F \upharpoonright \delta : \delta \approx A$

Theorem 6.3.3 (Well-Ordering Theorem). *Any set can be well ordered.*

PROOF:

⟨1⟩1. PICK an ordinal δ and a bijection $F : A \approx \delta$

⟨1⟩2. Define \leq on A by $F(x) \leq F(y)$ iff $x \leq y$ for $x, y \in \delta$

⟨1⟩3. \leq is a well ordering on A .

□

Theorem 6.3.4 (Zorn's Lemma). *Let \mathcal{A} be a set such that, for every chain $\mathcal{B} \subseteq \mathcal{A}$, we have $\bigcup \mathcal{B} \in \mathcal{A}$. Then \mathcal{A} has a maximal element.*

PROOF:

⟨1⟩1. PICK a well ordering $<$ on \mathcal{A} .

- ⟨1⟩2. LET: $F : \mathcal{A} \rightarrow 2$ be the function defined by transfinite recursion by:
- $$F(A) = \begin{cases} 1 & \text{if } A \text{ includes every set } B < A \text{ for which } F(B) = 1 \\ 0 & \text{otherwise} \end{cases}$$
- ⟨1⟩3. LET: $\mathcal{C} = \{A \in \mathcal{A} \mid F(A) = 1\}$
 PROVE: $\bigcup \mathcal{C}$ is a maximal element of \mathcal{A}
- ⟨1⟩4. For all $A \in \mathcal{A}$, we have $A \in \mathcal{C}$ iff $\forall B < A. B \in \mathcal{C} \Rightarrow B \subseteq A$
- ⟨1⟩5. \mathcal{C} is a chain.
- ⟨2⟩1. LET: $A, A' \in \mathcal{C}$
- ⟨2⟩2. ASSUME: w.l.o.g. $A \leq A'$
- ⟨2⟩3. $A \subseteq A'$
- PROOF: By ⟨1⟩4
- ⟨1⟩6. $\bigcup \mathcal{C} \in \mathcal{A}$
- ⟨1⟩7. $\bigcup \mathcal{C}$ is maximal in \mathcal{A} .
- ⟨2⟩1. LET: $A \in \mathcal{A}$ and $\bigcup \mathcal{C} \subseteq A$
- ⟨2⟩2. $A \in \mathcal{C}$
- PROOF: By ⟨1⟩4 since $\forall B \in \mathcal{C}. B \subseteq A$.
- ⟨2⟩3. $A \subseteq \bigcup \mathcal{C}$
- ⟨2⟩4. $A = \bigcup \mathcal{C}$
-

Proposition 6.3.5 (Teichmüller-Tukey Lemma). *Let \mathcal{A} be a nonempty set such that, for every B , we have $B \in \mathcal{A}$ if and only if every finite subset of B is a member of \mathcal{A} . Then \mathcal{A} has a maximal element.*

PROOF:

- ⟨1⟩1. For every chain $\mathcal{B} \subseteq \mathcal{A}$, we have $\bigcup \mathcal{B} \in \mathcal{A}$
- ⟨2⟩1. LET: $\mathcal{B} \subseteq \mathcal{A}$ be a chain.
- ⟨2⟩2. Every finite subset of $\bigcup \mathcal{B}$ is a member of \mathcal{A} .
- ⟨3⟩1. LET: C be a finite subset of $\bigcup \mathcal{B}$.
- ⟨3⟩2. PICK $B \in \mathcal{B}$ such that $C \subseteq B$.
- ⟨3⟩3. $B \in \mathcal{A}$
- ⟨3⟩4. Every finite subset of B is in \mathcal{A} .
- ⟨3⟩5. $C \in \mathcal{A}$
- ⟨2⟩3. $\bigcup \mathcal{B} \in \mathcal{A}$.
- ⟨1⟩2. Q.E.D.
- PROOF: Zorn's lemma.
-

Theorem Schema 6.3.6. *For any class \mathbf{A} , there exists a class \mathbf{F} such that the following is a theorem:*

If \mathbf{A} is a proper class of ordinals, then $\mathbf{F} : \mathbf{On} \rightarrow \mathbf{A}$ is an order isomorphism.

PROOF:

- ⟨1⟩1. Define $\mathbf{F} : \mathbf{On} \rightarrow \mathbf{A}$ by transfinite recursion as follows: $\mathbf{F}(\alpha)$ is the least element of \mathbf{A} that is different from $\mathbf{F}(\beta)$ for all $\beta < \alpha$.
- ⟨1⟩2. For all $\alpha, \beta \in \mathbf{On}$, if $\alpha < \beta$ then $\mathbf{F}(\alpha) < \mathbf{F}(\beta)$

PROOF: We have $\mathbf{F}(\alpha) \neq \mathbf{F}(\beta)$ by the definition of $\mathbf{F}(\beta)$, and $\mathbf{F}(\beta) \not\prec \mathbf{F}(\alpha)$ by the leastness of $\mathbf{F}(\alpha)$.

$\langle 1 \rangle 3$. \mathbf{F} is surjective.

$\langle 2 \rangle 1$. LET: $\alpha \in \mathbf{A}$

$\langle 2 \rangle 2$. ASSUME: as transfinite induction hypothesis $\forall \beta \in \mathbf{A}$, if $\beta < \alpha$ then there exists γ such that $\beta = \mathbf{F}(\gamma)$.

$\langle 2 \rangle 3$. LET: $\gamma = \{\delta \in \mathbf{On} \mid \mathbf{F}(\delta) < \alpha\}$

$\langle 2 \rangle 4$. γ is a set.

PROOF: Axiom of Replacement applied to α .

$\langle 2 \rangle 5$. γ is a transitive set.

PROOF: If $\mathbf{F}(\delta) < \alpha$ and $\epsilon < \delta$ then $\mathbf{F}(\epsilon) < \alpha$ by $\langle 1 \rangle 2$.

$\langle 2 \rangle 6$. γ is an ordinal.

PROOF: Proposition 6.1.8.

$\langle 2 \rangle 7$. $\mathbf{F}(\gamma) = \alpha$

$\langle 3 \rangle 1$. $\mathbf{F}(\gamma)$ is the least element of \mathbf{A} different from $\mathbf{F}(\delta)$ for all $\delta < \gamma$

$\langle 3 \rangle 2$. $\mathbf{F}(\gamma)$ is the least element of \mathbf{A} different from x for all $x \in \mathbf{A}$ with $x < \alpha$

$\langle 3 \rangle 3$. $\mathbf{F}(\gamma) = \alpha$

□

6.4 Ordinal Operations

Definition 6.4.1 (Ordinal Operation). An *ordinal operation* is a function $\mathbf{On} \rightarrow \mathbf{On}$.

Definition 6.4.2 (Continuous). An ordinal operation $\mathbf{T} : \mathbf{On} \rightarrow \mathbf{On}$ is *continuous* iff, for every limit ordinal λ , we have $\mathbf{T}(\lambda) = \bigcup_{\alpha < \lambda} \mathbf{T}(\alpha)$.

Definition 6.4.3 (Normal). An ordinal operation is *normal* iff it is continuous and strictly monotone.

Proposition Schema 6.4.4. For any class \mathbf{T} , the following is a theorem.

If \mathbf{T} is a continuous ordinal operation and $\forall \gamma. \mathbf{T}(\gamma) < \mathbf{T}(\gamma^+)$, then \mathbf{T} is normal.

PROOF:

$\langle 1 \rangle 1$. LET: $P[\beta]$ be the property $\forall \gamma < \beta. \mathbf{T}(\gamma) < \mathbf{T}(\beta)$

$\langle 1 \rangle 2$. $P[0]$

PROOF: Vacuous.

$\langle 1 \rangle 3$. For any ordinal γ , if $P[\gamma]$ then $P[\gamma^+]$

$\langle 2 \rangle 1$. ASSUME: $P[\gamma]$

$\langle 2 \rangle 2$. LET: $\delta < \gamma^+$

$\langle 2 \rangle 3$. CASE: $\delta < \gamma$

PROOF: Then $\mathbf{T}(\delta) < \mathbf{T}(\gamma) < \mathbf{T}(\gamma^+)$.

$\langle 2 \rangle 4$. CASE: $\delta = \gamma$

PROOF: Then $\mathbf{T}(\delta) = \mathbf{T}(\gamma) < \mathbf{T}(\gamma^+)$.

$\langle 1 \rangle 4$. For any limit ordinal λ , if $\forall \gamma < \lambda. P[\gamma]$ then $P[\lambda]$.

$\langle 2 \rangle 1$. ASSUME: $\forall \gamma < \lambda. P[\gamma]$

$\langle 2 \rangle 2$. LET: $\delta < \lambda$

$\langle 2 \rangle 3$. $\mathbf{T}(\delta) < \mathbf{T}(\lambda)$

PROOF:

$$\begin{aligned} \mathbf{T}(\delta) &< \mathbf{T}(\delta^+) \\ &\leq \bigcup_{\epsilon < \lambda} \mathbf{T}(\epsilon) \\ &= \mathbf{T}(\lambda) \end{aligned}$$

□

Proposition Schema 6.4.5. *For any class \mathbf{T} , the following is a theorem:*

Assume \mathbf{T} is a normal ordinal operation. For every ordinal α , we have $\alpha \leq \mathbf{T}(\alpha)$.

PROOF:

$\langle 1 \rangle 1$. LET: γ be an ordinal.

$\langle 1 \rangle 2$. ASSUME: as induction hypothesis $\forall \delta < \gamma. \mathbf{T}(\delta) \geq \delta$

$\langle 1 \rangle 3$. For all $\delta < \gamma$ we have $\delta < \mathbf{T}(\gamma)$

PROOF: \mathbf{T} is strictly monotone.

$\langle 1 \rangle 4$. $\gamma \leq \mathbf{T}(\gamma)$

□

Proposition Schema 6.4.6. *For any class \mathbf{T} , the following is a theorem:*

Assume \mathbf{T} is a normal ordinal operation. For any ordinal $\beta \geq \mathbf{T}(0)$, there exists a greatest ordinal γ such that $\mathbf{T}(\gamma) \leq \beta$.

PROOF:

$\langle 1 \rangle 1$. There exists γ such that $\mathbf{T}(\gamma) > \beta$

$\langle 2 \rangle 1$. For all γ we have $\mathbf{T}(\gamma) \geq \gamma$

PROOF: Proposition 6.4.5.

$\langle 2 \rangle 2$. $\mathbf{T}(\beta^+) > \beta$

$\langle 1 \rangle 2$. LET: δ be least such that $\mathbf{T}(\delta) > \beta$

$\langle 1 \rangle 3$. δ is a successor ordinal.

$\langle 2 \rangle 1$. $\delta \neq 0$

PROOF: Since $\mathbf{T}(0) \leq \beta$.

$\langle 2 \rangle 2$. δ is not a limit ordinal.

$\langle 3 \rangle 1$. ASSUME: for a contradiction δ is a limit ordinal.

$\langle 3 \rangle 2$. $\beta < \bigcup_{\epsilon < \delta} \mathbf{T}(\epsilon)$

PROOF: \mathbf{T} is continuous.

$\langle 3 \rangle 3$. There exists $\epsilon < \delta$ such that $\beta < \mathbf{T}(\epsilon)$

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

PROOF: This contradicts the minimality of δ .

$\langle 1 \rangle 4$. LET: $\delta = \gamma^+$

$\langle 1 \rangle 5$. γ is greatest such that $\mathbf{T}(\gamma) \leq \beta$

□

Theorem Schema 6.4.7. *For any class \mathbf{T} , the following is a theorem:*

Assume that \mathbf{T} is a normal ordinal operation. For any nonempty set of ordinals S , we have

$$\mathbf{T}(\sup S) = \sup_{\alpha \in S} \mathbf{T}(\alpha) .$$

PROOF:

$\langle 1 \rangle 1.$ $\forall \alpha \in S. \mathbf{T}(\alpha) \leq \mathbf{T}(\sup S)$

PROOF: Since \mathbf{T} is monotone.

$\langle 1 \rangle 2.$ For any ordinal β , if $\forall \alpha \in S. \mathbf{T}(\alpha) \leq \beta$, then $\mathbf{T}(\sup S) \leq \beta$

$\langle 2 \rangle 1.$ LET: β be an ordinal.

$\langle 2 \rangle 2.$ LET: $\gamma = \sup S$

$\langle 2 \rangle 3.$ ASSUME: $\forall \alpha \in S. \mathbf{T}(\alpha) \leq \beta$

$\langle 2 \rangle 4.$ CASE: γ is 0 or a successor ordinal

PROOF: Then we must have $\gamma \in S$ so $\mathbf{T}(\gamma) \leq \beta$ from $\langle 2 \rangle 3$.

$\langle 2 \rangle 5.$ CASE: γ is a limit ordinal

$\langle 3 \rangle 1.$ $\mathbf{T}(\gamma) = \sup_{\alpha < \gamma} \mathbf{T}(\alpha)$

PROOF: \mathbf{T} is continuous.

$\langle 3 \rangle 2.$ ASSUME: for a contradiction $\beta < \mathbf{T}(\gamma)$

$\langle 3 \rangle 3.$ PICK $\alpha < \gamma$ such that $\beta < \mathbf{T}(\alpha)$

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

$\langle 3 \rangle 4.$ PICK $\alpha' \in S$ such that $\alpha < \alpha'$

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

$\langle 3 \rangle 5.$ $\beta < \mathbf{T}(\alpha') \leq \beta$

PROOF: \mathbf{T} is strictly monotone, $\langle 3 \rangle 3, \langle 3 \rangle 4, \langle 2 \rangle 3$.

$\langle 3 \rangle 6.$ Q.E.D.

PROOF: This is a contradiction.

□

Proposition 6.4.8. For any classes \mathbf{A} and \mathbf{T} , the following is a theorem:

Assume \mathbf{A} is a proper class of ordinals such that, for every set $S \subseteq \mathbf{A}$, we have $\bigcup S \in \mathbf{A}$. Assume \mathbf{T} is the unique order isomorphism $\mathbf{On} \cong \mathbf{A}$. Then \mathbf{T} is normal.

PROOF:

$\langle 1 \rangle 1.$ \mathbf{T} is strictly monotone.

PROOF: Since it is an order isomorphism.

$\langle 1 \rangle 2.$ \mathbf{T} is continuous.

$\langle 2 \rangle 1.$ LET: λ be a limit ordinal.

$\langle 2 \rangle 2.$ $\mathbf{T}'(\lambda)$ is the least member of \mathbf{A} that is greater than $\mathbf{T}'(\alpha)$ for all $\alpha < \lambda$

$\langle 2 \rangle 3.$ $\mathbf{T}'(\lambda) = \sup_{\alpha < \lambda} \mathbf{T}'(\alpha)$

□

Proposition Schema 6.4.9. For any class \mathbf{T} , the following is a theorem:

If \mathbf{T} is a normal ordinal operation, then for any limit ordinal λ , we have $\mathbf{T}(\lambda)$ is a limit ordinal.

PROOF:

$\langle 1 \rangle 1.$ $\mathbf{T}(\lambda) \neq 0$

PROOF: Since $0 \leq \mathbf{T}(0) < \mathbf{T}(\lambda)$.

$\langle 1 \rangle 2$. $\mathbf{T}(\lambda)$ is not a successor ordinal.

$\langle 2 \rangle 1$. ASSUME: for a contradiction $\mathbf{T}(\lambda) = \alpha^+$

$\langle 2 \rangle 2$. $\alpha < \mathbf{T}(\lambda) = \sup_{\beta < \lambda} \mathbf{T}(\beta)$

$\langle 2 \rangle 3$. PICK $\beta < \lambda$ such that $\alpha < \mathbf{T}(\beta)$

$\langle 2 \rangle 4$. $\alpha^+ \leq \mathbf{T}(\beta) < \mathbf{T}(\lambda)$

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

PROOF: This is a contradiction.

□

6.5 Ordinal Arithmetic

6.5.1 Addition

Definition 6.5.1. Let A and B be disjoint well-ordered sets. The *concatenation* of A and B is the set $A \cup B$ under the relation:

- if $a, a' \in A$ then $a \leq a'$ iff $a \leq a'$ in A
- if $b, b' \in B$ then $b \leq b'$ iff $b \leq b'$ in B
- if $a \in A$ and $b \in B$ then $a \leq b$ and $b \not\leq a$.

Proposition 6.5.2. If A and B are disjoint well-ordered sets, then their concatenation is well-ordered.

PROOF:

$\langle 1 \rangle 1$. \leq is reflexive.

PROOF: For all $a \in A$ we have $a \leq a$, and for all $b \in B$ we have $b \leq b$.

$\langle 1 \rangle 2$. \leq is antisymmetric.

$\langle 2 \rangle 1$. ASSUME: $x \leq y \leq x$

$\langle 2 \rangle 2$. CASE: $x, y \in A$

PROOF: Then $x = y$ since the order on A is antisymmetric.

$\langle 2 \rangle 3$. CASE: $x \in A$ and $y \in B$

PROOF: This is impossible as it would imply $y \not\leq x$.

$\langle 2 \rangle 4$. CASE: $x \in B$ and $y \in A$

PROOF: This is impossible as it would imply $x \not\leq y$.

$\langle 2 \rangle 5$. CASE: $x, y \in B$

PROOF: Then $x = y$ since the order on B is antisymmetric.

$\langle 1 \rangle 3$. \leq is transitive.

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

$\langle 2 \rangle 2$. CASE: $x, z \in A$

PROOF: In this case $y \in A$ since $y \leq z$, and so $x \leq z$ since the order on A is transitive.

$\langle 2 \rangle 3$. CASE: $x \in A$ and $z \in B$

PROOF: Then $x \leq z$ immediately.

$\langle 2 \rangle 4$. CASE: $x \in B$ and $z \in A$

PROOF: This is impossible because we have $y \notin A$ since $x \leq y$ and $y \notin B$ since $y \leq z$.

$\langle 2 \rangle 5$. CASE: $x, z \in B$

PROOF: In this case $y \in B$ since $x \leq y$, and so $x \leq z$ since the order on B is transitive.

$\langle 1 \rangle 4$. \leq is total.

$\langle 2 \rangle 1$. LET: $x, y \in A \cup B$

$\langle 2 \rangle 2$. CASE: $x, y \in A$

PROOF: Then $x \leq y$ or $y \leq x$ because the order on A is total.

$\langle 2 \rangle 3$. CASE: $x \in A$ and $y \in B$

PROOF: Then $x \leq y$.

$\langle 2 \rangle 4$. CASE: $x \in B$ and $y \in A$

PROOF: Then $y \leq x$.

$\langle 2 \rangle 5$. CASE: $x, y \in B$

PROOF: Then $x \leq y$ or $y \leq x$ because the order on B is total.

$\langle 1 \rangle 5$. Every nonempty subset of $A \cup B$ has a least element.

$\langle 2 \rangle 1$. LET: S be a nonempty subset of $A \cup B$

$\langle 2 \rangle 2$. CASE: $S \cap A = \emptyset$

PROOF: Then $S \subseteq B$ and so S has a least element.

$\langle 2 \rangle 3$. CASE: $S \cap A \neq \emptyset$

PROOF: The least element of $S \cap A$ is the least element of S .

□

Definition 6.5.3 (Ordinal Addition). Let α and β be ordinal numbers. Then $\alpha + \beta$ is the ordinal number of the concatenation of A and B , where A is any well ordered set with ordinal α and B is any well ordered set with ordinal β .

Theorem 6.5.4 (Associative Law for Addition). For any ordinals ρ , σ and τ , we have

$$\rho + (\sigma + \tau) = (\rho + \sigma) + \tau .$$

PROOF: Given disjoint well ordered sets A , B and C , the concatenation of A with (the concatenation of B and C) is the same as the concatenation of (the concatenation of A and B) and C . □

Theorem 6.5.5. For any ordinal ρ we have

$$\rho + 0 = 0 + \rho = \rho .$$

PROOF: For any well ordered set A , the concatenation of A with \emptyset is A , and the concatenation of \emptyset with A is A . □

Theorem 6.5.6. For any ordinal α we have $\alpha + 1 = \alpha^+$.

PROOF: Since α^+ is the concatenation of α and $\{\alpha\}$. □

Theorem 6.5.7. For any ordinal α , the operation that maps β to $\alpha + \beta$ is normal.

PROOF:

$\langle 1 \rangle 1$. For any limit ordinal λ , we have $\alpha + \lambda = \sup_{\beta < \lambda} (\alpha + \beta)$.

$\langle 2 \rangle 1$. LET: λ be a limit ordinal.

$\langle 2 \rangle 2$. $(\{0\} \times \alpha) \cup (\{1\} \times \lambda) = \bigcup_{\beta \in \lambda} ((\{0\} \times \alpha) \cup (\{1\} \times \beta))$, where the order on the right hand side is as in Lemma 6.1.15.

PROOF:

$$\begin{aligned} (\{0\} \times \alpha) \cup (\{1\} \times \lambda) &= (\{0\} \times \alpha) \cup (\{1\} \times \bigcup_{\beta < \lambda} \beta) \\ &= (\{0\} \times \alpha) \cup \bigcup_{\beta < \lambda} (\{1\} \times \beta) \\ &= \bigcup_{\beta < \lambda} ((\{0\} \times \alpha) \cup (\{1\} \times \beta)) \end{aligned}$$

$\langle 1 \rangle 2$. For any ordinal β we have $\alpha + \beta < \alpha + \beta^+$

PROOF: Since $\alpha + \beta^+ = \alpha + \beta + 1 = (\alpha + \beta)^+$.

□

Corollary 6.5.7.1. *For any ordinals α , β , γ , we have $\beta < \gamma$ if and only if $\alpha + \beta < \alpha + \gamma$.*

Corollary 6.5.7.2 (Left Cancellation for Addition). *For any ordinals α , β and γ , if $\alpha + \beta = \alpha + \gamma$ then $\beta = \gamma$.*

Theorem 6.5.8. *For any ordinals α , β , γ , if $\beta \leq \gamma$ then $\beta + \alpha \leq \gamma + \alpha$.*

PROOF: Transfinite induction on α . □

Theorem 6.5.9 (Subtraction Theorem). *Let α and β be ordinals with $\alpha \leq \beta$. Then there exists a unique ordinal δ such that $\alpha + \delta = \beta$.*

PROOF:

$\langle 1 \rangle 1$. For all ordinals α and β with $\alpha \leq \beta$, there exists δ such that $\alpha + \delta = \beta$

$\langle 2 \rangle 1$. LET: α and β be ordinals with $\alpha \leq \beta$

$\langle 2 \rangle 2$. LET: δ be the greatest ordinal such that $\alpha + \delta \leq \beta$

PROOF: Proposition 6.4.6.

$\langle 2 \rangle 3$. $\alpha + \delta = \beta$

PROOF: If $\alpha + \delta < \beta$ then $\alpha + \delta + 1 \leq \beta$ contradicting the greatestness of δ .

$\langle 1 \rangle 2$. Q.E.D.

PROOF: Uniqueness follows from the Left Cancellation Law.

□

6.5.2 Multiplication

Definition 6.5.10 (Ordinal Multiplication). Let α and β be ordinal numbers. Then $\alpha\beta$ is the ordinal number of $A \times B$ under the lexicographic order, where A is any well ordered set with ordinal α and B is any well ordered set with ordinal β .

This is well defined by Proposition 5.3.5.

Theorem 6.5.11 (Associative Law). *For any ordinals ρ , σ and τ , we have*

$$\rho(\sigma\tau) = (\rho\sigma)\tau .$$

PROOF: Let A , B and C be well ordered sets with ordinals ρ , σ and τ . Then both $\rho(\sigma\tau)$ and $(\rho\sigma)\tau$ are the ordinal of $A \times B \times C$ under $(a, b, c) \leq (a', b', c') \Leftrightarrow a \leq a' \vee (a = a' \wedge b \leq b') \vee (a = a' \wedge b = b' \wedge c \leq c')$. \square

Theorem 6.5.12 (Left Distributive Law). *For any ordinals ρ , σ and τ , we have*

$$\rho(\sigma + \tau) = \rho\sigma + \rho\tau$$

PROOF: Let A , B and C be well ordered sets with ordinals ρ , σ and τ and with $B \cap C = \emptyset$. Then both $\rho(\sigma + \tau)$ and $\rho\sigma + \rho\tau$ are the ordinal of $A \times (B \cup C)$ under the lexicographic ordering. \square

Theorem 6.5.13. *For any ordinal ρ we have $\rho 0 = 0\rho = 0$.*

PROOF: For any well ordered set A we have $A \times \emptyset = \emptyset \times A = \emptyset$. \square

Theorem 6.5.14. *For any ordinal ρ we have $\rho 1 = 1\rho = \rho$.*

PROOF: Easy. \square

Theorem 6.5.15. *For any ordinals ρ and σ , if $\rho\sigma = 0$ then $\rho = 0$ or $\sigma = 0$.*

PROOF: If $A \times B = \emptyset$ then $A = \emptyset$ or $B = \emptyset$. \square

Theorem 6.5.16. *For any non-zero ordinal α , the operation that maps β to $\alpha\beta$ is normal.*

PROOF:

$\langle 1 \rangle 1$. For any limit ordinal λ , we have $\alpha\lambda = \bigcup_{\beta < \lambda} \alpha\beta$

$\langle 2 \rangle 1$. LET: λ be a limit ordinal

$\langle 2 \rangle 2$. $\alpha \times \lambda = \bigcup_{\beta < \lambda} (\alpha \times \beta)$ as well-ordered sets

$\langle 1 \rangle 2$. For any ordinal β we have $\alpha\beta < \alpha\beta^+$

PROOF: $\alpha\beta^+ = \alpha\beta + \alpha > \alpha\beta$

\square

Corollary 6.5.16.1. *For any ordinals α , β , γ , if $\alpha \neq 0$ then $\beta < \gamma$ if and only if $\alpha\beta < \alpha\gamma$.*

Corollary 6.5.16.2 (Left Cancellation for Multiplication). *For any ordinals α , β , γ , if $\alpha \neq 0$ and $\alpha\beta = \alpha\gamma$ then $\beta = \gamma$.*

Theorem 6.5.17. *For any ordinals α , β and γ , if $\beta \leq \gamma$ then $\beta\alpha \leq \gamma\alpha$.*

PROOF: Transfinite induction on α . \square

Theorem 6.5.18 (Division Theorem). *Let α and δ be ordinal numbers with $\delta \neq 0$. Then there exist unique ordinals β and γ with $\gamma < \delta$ and*

$$\alpha = \delta\beta + \gamma .$$

PROOF:

(1)1. For any ordinal numbers α and δ with $\delta \neq 0$, there exist ordinals β and γ such that $\gamma < \delta$ and $\alpha = \delta\beta + \gamma$

(2)1. LET: α and δ be ordinals with $\delta \neq 0$

(2)2. LET: β be the greatest ordinal such that $\delta\beta \leq \alpha$

PROOF: Proposition 6.4.6.

(2)3. There exists an ordinal γ such that $\alpha = \delta\beta + \gamma$

PROOF: Subtraction Theorem

(1)2. For any ordinals $\delta, \beta, \beta', \gamma, \gamma'$, if $\delta\beta + \gamma = \delta\beta' + \gamma'$ and $\delta \neq 0$ and $\gamma, \gamma' < \delta$ then $\beta = \beta'$ and $\gamma = \gamma'$

(2)1. LET: $\delta, \beta, \beta', \gamma, \gamma'$ be ordinals.

(2)2. ASSUME: $\delta \neq 0$ and $\delta\beta + \gamma = \delta\beta' + \gamma'$

(2)3. $\beta = \beta'$

(3)1. $\beta \not< \beta'$

PROOF: If $\beta < \beta'$ then

$$\begin{aligned} \delta\beta' + \gamma' &\geq \delta\beta' \\ &\geq \delta(\beta + 1) \\ &= \delta\beta + \delta \\ &> \delta\beta + \gamma \end{aligned}$$

(3)2. $\beta' \not< \beta$

PROOF: Similar.

(2)4. $\gamma = \gamma'$

PROOF: By Cancellation.

□

6.5.3 Exponentiation

Definition 6.5.19. Given ordinals α and β , define the ordinal α^β as follows:

$$\begin{aligned} 0^\alpha &:= 0 & (\alpha > 0) \\ \alpha^0 &:= 1 \\ \alpha^{\beta^+} &:= \alpha^\beta \alpha & (\alpha > 0) \\ \alpha^\lambda &:= \sup_{\beta < \lambda} \alpha^\beta & (\alpha > 0, \lambda \text{ a limit ordinal}) \end{aligned}$$

Theorem 6.5.20. Let α be an ordinal ≥ 2 . The operation that maps β to α^β is normal.

PROOF:

(1)1. For λ a limit ordinal we have $\alpha^\lambda = \sup_{\beta < \lambda} \alpha^\beta$

PROOF: By definition.

(1)2. For any ordinal β we have $\alpha^\beta < \alpha^{\beta^+}$

PROOF: We have $\alpha^{\beta^+} = \alpha^\beta \alpha > \alpha^\beta$ by Theorem 6.5.16 since $\alpha > 1$ and $\alpha^\beta \neq 0$.

□

Corollary 6.5.20.1. *For any ordinals α, β, γ , if $\alpha \geq 2$ then $\beta < \gamma$ if and only if $\alpha^\beta < \alpha^\gamma$.*

Corollary 6.5.20.2 (Cancellation for Exponentiation). *For any ordinals α, β, γ , if $\alpha \geq 2$ and $\alpha^\beta = \alpha^\gamma$ then $\beta = \gamma$.*

Theorem 6.5.21. *For any ordinals α, β and γ , if $\beta \leq \gamma$ then $\beta^\alpha \leq \gamma^\alpha$.*

PROOF: Transfinite induction on α .

Theorem 6.5.22 (Logarithm Theorem). *Let α and β be ordinal numbers with $\alpha \neq 0$ and $\beta > 1$. Then there exist unique ordinals γ, δ and ρ such that*

$$\alpha = \beta^\gamma \delta + \rho, \quad 0 \neq \delta < \beta, \quad \rho < \beta^\gamma.$$

PROOF:

(1)1. For any ordinals α and β with $\alpha \neq 0$ and $\beta > 1$, there exist ordinals γ, δ, ρ such that

$$\alpha = \beta^\gamma \delta + \rho, \quad 0 \neq \delta < \beta, \quad \rho < \beta^\gamma.$$

(2)1. LET: α and β be ordinals with $\alpha \neq 0$ and $\beta > 1$.

(2)2. LET: γ be the greatest ordinal such that $\beta^\gamma \leq \alpha$.

PROOF: Proposition 6.4.6.

(2)3. LET: δ and ρ be the unique ordinals with $\rho < \beta^\gamma$ such that $\alpha = \beta^\gamma \delta + \rho$.

PROOF: By the Division Theorem.

(2)4. $\delta \neq 0$

PROOF: If $\delta = 0$ then $\alpha = \beta^\gamma 0 + \rho = \rho < \beta^\gamma \leq \alpha$ which is a contradiction.

(2)5. $\delta < \beta$

PROOF: If $\beta \leq \delta$ then $\alpha \geq \beta^\gamma \delta \geq \beta^\gamma \beta = \beta^{\gamma+1}$, contradicting the greatestness of γ .

(1)2. If $\beta^\gamma \delta + \rho = \beta^{\gamma'} \delta' + \rho'$ with $\beta > 1$, $0 \neq \delta < \beta$, $0 \neq \delta' < \beta$, $\rho < \beta^\gamma$ and $\rho' < \beta^{\gamma'}$, then $\gamma = \gamma'$, $\delta = \delta'$ and $\rho = \rho'$.

(2)1. LET: $\alpha = \beta^\gamma \delta + \rho = \beta^{\gamma'} \delta' + \rho'$

(2)2. $\beta^\gamma \leq \alpha < \beta^{\gamma+1}$

(2)3. $\beta^{\gamma'} \leq \alpha < \beta^{\gamma'+1}$

(2)4. $\beta^\gamma < \beta^{\gamma'+1}$ and $\beta^{\gamma'} < \beta^{\gamma+1}$

(2)5. $\gamma < \gamma' + 1$ and $\gamma' < \gamma + 1$

(2)6. $\gamma = \gamma'$

(2)7. $\delta = \delta'$ and $\rho = \rho'$

PROOF: By the Division Theorem.

□

Theorem 6.5.23. *For any ordinal numbers α, β, γ , we have*

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

PROOF:

(1)1. LET: $P[\gamma]$ be the property: for any ordinals α and β we have $\alpha^{\beta+\gamma} = \alpha^\beta \alpha^\gamma$

(1)2. $P[0]$

PROOF:

$$\begin{aligned}\alpha^{\beta+0} &= \alpha^\beta \\ &= \alpha^\beta 1 \\ &= \alpha^\beta \alpha^0\end{aligned}$$

$\langle 1 \rangle 3$. For all γ , if $P[\gamma]$ then $P[\gamma + 1]$

PROOF:

$$\begin{aligned}\alpha^{\beta+\gamma+1} &= \alpha^{\beta+\gamma} \alpha \\ &= \alpha^\beta \alpha^\gamma \alpha && \text{(induction hypothesis)} \\ &= \alpha^\beta \alpha^{\gamma+1}\end{aligned}$$

$\langle 1 \rangle 4$. For any limit ordinal λ , if $\forall \gamma < \lambda. P[\gamma]$ then $P[\lambda]$.

$\langle 2 \rangle 1$. LET: λ be a limit ordinal

$\langle 2 \rangle 2$. ASSUME: $\forall \gamma < \lambda. P[\gamma]$

$\langle 2 \rangle 3$. LET: α and β be any ordinals.

$\langle 2 \rangle 4$. CASE: $\alpha = 0$

PROOF: We have $\alpha^{\beta+\lambda} = \alpha^\beta \alpha^\lambda = 0$.

$\langle 2 \rangle 5$. CASE: $\alpha = 1$

PROOF: We have $\alpha^{\beta+\lambda} = \alpha^\beta \alpha^\lambda = 1$.

$\langle 2 \rangle 6$. CASE: $\alpha > 1$

PROOF:

$$\begin{aligned}\alpha^{\beta+\lambda} &= \alpha^{\sup_{\gamma < \lambda} (\beta+\gamma)} \\ &= \sup_{\gamma < \lambda} \alpha^{\beta+\gamma} && \text{(Theorem 6.4.7)} \\ &= \sup_{\gamma < \lambda} \alpha^\beta \alpha^\gamma && (\langle 2 \rangle 2) \\ &= \alpha^\beta \sup_{\gamma < \lambda} \alpha^\gamma && \text{(Theorem 6.4.7)} \\ &= \alpha^\beta \alpha^\lambda\end{aligned}$$

□

Theorem 6.5.24. For any ordinal numbers α , β and γ , we have

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

PROOF:

$\langle 1 \rangle 1$. LET: $P[\gamma]$ be the property: For any ordinals α and β , we have $(\alpha^\beta)^\gamma = \alpha^{\beta\gamma}$

$\langle 1 \rangle 2$. $P[0]$

PROOF:

$$\begin{aligned}(\alpha^\beta)^0 &= 1 \\ &= \alpha^{\beta 0}\end{aligned}$$

$\langle 1 \rangle 3$. $\forall \gamma \in \mathbf{On}. P[\gamma] \Rightarrow P[\gamma + 1]$

PROOF:

$$\begin{aligned}
 (\alpha^\beta)^{\gamma+1} &= (\alpha^\beta)^\gamma \alpha^\beta \\
 &= \alpha^{\beta\gamma} \alpha^\beta \\
 &= \alpha^{\beta\gamma+\beta} \\
 &= \alpha^{\beta(\gamma+1)}
 \end{aligned}$$

(1)4. For any limit ordinal λ , if $\forall \gamma < \lambda. P[\gamma]$ then $P[\lambda]$.

(2)1. LET: λ be a limit ordinal.

(2)2. ASSUME: $\forall \gamma < \lambda. P[\gamma]$

(2)3. LET: α and β be any ordinals.

(2)4. CASE: $\alpha = 0$ and $\beta = 0$

PROOF:

$$\begin{aligned}
 (0^\beta)^\lambda &= 1^\lambda \\
 &= 1 \\
 &= 0^0 \\
 &= 0^{0\lambda}
 \end{aligned}$$

(2)5. CASE: $\alpha = 0$ and $\beta \neq 0$

PROOF: $(0^\beta)^\lambda = 0^{\beta\lambda} = 0$.

(2)6. CASE: $\alpha = 1$

PROOF: $(1^\beta)^\lambda = 1^{\beta\lambda} = 1$

(2)7. CASE: $\alpha > 1$

PROOF:

$$\begin{aligned}
 (\alpha^\beta)^\lambda &= \sup_{\gamma < \lambda} (\alpha^\beta)^\gamma \\
 &= \sup_{\gamma < \lambda} \alpha^{\beta\gamma} \\
 &= \alpha^{\sup_{\gamma < \lambda} \beta\gamma} \\
 &= \alpha^{\beta\lambda}
 \end{aligned}$$

□

6.6 Sequences

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Definition 6.6.1 (Sequence). Given an ordinal α and class \mathbf{A} , an α -sequence in \mathbf{A} is a function $a : \alpha \rightarrow \mathbf{A}$. We write a_β for $a(\beta)$, and $(a_\beta)_{\beta < \alpha}$ for a .

Definition 6.6.2 (Strictly Increasing). A sequence (a_β) of ordinals is *strictly increasing* iff, whenever $\beta < \gamma$, then $a_\beta < a_\gamma$.

Definition 6.6.3 (Subsequence). Let $(a_\beta)_{\beta < \gamma}$ be a sequence in \mathbf{A} . A *subsequence* of (a_β) is a sequence of the form $(a_{\beta_\xi})_{\xi < \delta}$ where $(\beta_\xi)_{\xi < \delta}$ is a strictly increasing sequence in γ .

Definition 6.6.4 (Convergence). Let $(a_\beta)_{\beta < \gamma}$ be a sequence of ordinals and λ an ordinal. Then (a_β) *converges* to the *limit* λ iff $\lambda = \sup_{\beta < \gamma} a_\beta$.

Lemma 6.6.5. *Let $(a_\beta)_{\beta < \gamma}$ be a sequence of ordinals. Then there is a strictly increasing subsequence $(a_{\beta_\xi})_{\xi < \delta}$ such that $\sup_{\xi < \delta} a_{\beta_\xi} = \sup_{\beta < \gamma} a_\beta$.*

PROOF: Define β_ξ by transfinite recursion as follows. β_ξ is the least β such that $a_\beta > a_{\beta_\zeta}$ for all $\zeta < \xi$ if there is such an a_β ; if not, the sequence ends. \square

6.7 Strict Supremum

Definition 6.7.1 (Strict Supremum). For any set S of ordinals, define the *strict supremum* of S , $\text{ssup } S$, to be the least ordinal greater than every member of S .

Chapter 7

Cardinal Numbers

7.1 Cardinal Numbers

Definition 7.1.1 (Cardinality). For any set A , the *cardinality* or *cardinal number* $|A|$ of A is the least ordinal equinumerous with A .

Let **Card** be the class of all cardinal numbers.

Proposition 7.1.2. For any sets A and B , we have $A \approx B$ iff $|A| = |B|$.

PROOF: Easy. \square

Definition 7.1.3 (Addition). Given cardinal numbers κ and λ , we define $\kappa + \lambda$ to be $|A \cup B|$ where A and B are disjoint sets of cardinality κ and λ respectively.

We prove this is well-defined.

PROOF:

$\langle 1 \rangle 1$. ASSUME: $A \approx A'$, $B \approx B'$, and $A \cap B = A' \cap B' = \emptyset$

$\langle 1 \rangle 2$. PICK bijections $f : A \approx A'$ and $g : B \approx B'$

$\langle 1 \rangle 3$. The function $A \cup B \rightarrow A' \cup B'$ that maps $a \in A$ to $f(a)$ and $b \in B$ to $g(b)$ is a bijection.

\square

Proposition 7.1.4. For any cardinal number κ , we have $\kappa + 0 = \kappa$.

PROOF: Let A and B be disjoint sets of cardinality κ and 0 . Then $B = \emptyset$ so $A \cup B = A$ and so $|A \cup B| = \kappa$. \square

Theorem 7.1.5 (Associative Law for Addition). For any cardinal numbers κ , λ , μ we have $\kappa + (\lambda + \mu) = (\kappa + \lambda) + \mu$.

PROOF: Since $A \cup (B \cup C) = (A \cup B) \cup C$. \square

Proposition 7.1.6. For any cardinal numbers κ and λ we have $\kappa + \lambda = \lambda + \kappa$.

PROOF: Since $A \cup B = B \cup A$. \square

Definition 7.1.7 (Multiplication). For κ and λ cardinal numbers, we define $\kappa\lambda$ to be the cardinal number of $A \times B$, where $|A| = \kappa$ and $|B| = \lambda$.

We prove this is well-defined.

PROOF: If $f : A \approx A'$ and $g : B \approx B'$ then the function that maps (a, b) to $(f(a), g(b))$ is a bijection $A \times B \approx A' \times B'$. \square

Proposition 7.1.8. For any cardinal number κ we have $\kappa \cdot 0 = 0$.

PROOF: Since $A \times \emptyset = \emptyset$. \square

Proposition 7.1.9. For any cardinal number κ we have $\kappa \cdot 1 = \kappa$.

PROOF: The function that maps (a, e) to a is a bijection $A \times \{e\} \approx A$. \square

Theorem 7.1.10 (Distributive Law). For any cardinal numbers κ , λ and μ , we have $\kappa(\lambda + \mu) = \kappa\lambda + \kappa\mu$.

PROOF: Since $A \times (B \cup C) = (A \times B) \cup (A \times C)$. \square

Theorem 7.1.11 (Associative Law for Multiplication). For any cardinal numbers κ , λ and μ , we have $\kappa(\lambda\mu) = (\kappa\lambda)\mu$.

PROOF: Since $A \times (B \times C) \approx (A \times B) \times C$. \square

Theorem 7.1.12 (Commutative Law for Multiplication). For any cardinal numbers κ and λ , we have $\kappa\lambda = \lambda\kappa$.

PROOF: Since $A \times B \approx B \times A$. \square

Theorem 7.1.13. For any cardinal numbers κ and λ , if $\kappa\lambda = 0$ then $\kappa = 0$ or $\lambda = 0$.

PROOF: if $A \times B = \emptyset$ then $A = \emptyset$ or $B = \emptyset$. \square

Definition 7.1.14 (Exponentiation). Given cardinal numbers κ and λ , we define κ^λ to be $|A^B|$, where $|A| = \kappa$ and $|B| = \lambda$.

We prove this is well-defined.

PROOF: If $f : A \approx A'$ and $g : B \approx B'$, then the function that maps $h : B \rightarrow A$ to $f \circ h \circ g^{-1}$ is a bijection $A^B \approx A'^{B'}$. \square

Proposition 7.1.15. For any cardinal numbers κ , λ and μ ,

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

PROOF: The function that maps $f : A \times B \rightarrow C$ to $\lambda a \in A. \lambda b \in B. f(a, b)$ is a bijection $A^{B \times C} \approx (A^B)^C$. \square

Proposition 7.1.16. For any cardinal numbers κ , λ and μ ,

$$(\kappa\lambda)^\mu = \kappa^\mu \lambda^\mu.$$

PROOF: The function $f : A^C \times B^C \rightarrow (A \times B)^C$ with $f(g, h)(c) = (g(c), h(c))$ is a bijection. \square

Proposition 7.1.17. *For any cardinal numbers κ , λ and μ , we have*

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

PROOF: If $B \cap C = \emptyset$, then $f : A^B \times A^C \rightarrow A^{B \cup C}$ given by $f(g, h)(b) = g(b)$ and $f(g, h)(c) = h(c)$ is a bijection. \square

Proposition 7.1.18. *For any cardinal number κ , we have $\kappa^0 = 1$.*

PROOF: For any set A , we have $A^\emptyset = \{\emptyset\}$. \square

Proposition 7.1.19. *For any cardinal number κ , we have $\kappa^1 = \kappa$.*

PROOF: For any sets A and B , if $B = \{b\}$ then the function $f : A \rightarrow A^B$ with $f(a)(b) = a$ is a bijection. \square

Proposition 7.1.20. *For any non-zero cardinal number κ we have $0^\kappa = 0$.*

PROOF: If A is nonempty then there is no function $A \rightarrow \emptyset$. \square

Proposition 7.1.21. *For any set A we have $|\mathcal{P}A| = 2^{|A|}$.*

PROOF: The function $f : \mathcal{P}A \rightarrow 2^A$ where $f(X)(a) = 0$ if $a \notin X$ and $f(X)(a) = 1$ if $a \in X$. \square

Theorem 7.1.22 (König). *Let I be a set. Let $\{A_i\}_{i \in I}$ and $\{B_i\}_{i \in I}$ be families of sets. Assume that $\forall i \in I. |A_i| < |B_i|$. Then $|\bigcup_{i \in I} A_i| < |\prod_{i \in I} B_i|$.*

PROOF:

$\langle 1 \rangle 1$. For all $i \in I$, choose an injection $f_i : A_i \rightarrow B_i$

$\langle 1 \rangle 2$. For all $i \in I$, choose $b_i \in B_i - f_i(A_i)$

$\langle 1 \rangle 3$. $|\bigcup_{i \in I} A_i| \leq |\prod_{i \in I} B_i|$

$\langle 2 \rangle 1$. Define $g : \bigcup_{i \in I} A_i \rightarrow \prod_{i \in I} B_i$ by

$$g(i, a)(j) = \begin{cases} f_i(a) & \text{if } i = j \\ b_j & \text{otherwise} \end{cases}$$

$\langle 2 \rangle 2$. g is injective.

$\langle 1 \rangle 4$. $|\bigcup_{i \in I} A_i| \neq |\prod_{i \in I} B_i|$

$\langle 2 \rangle 1$. LET: $h : \bigcup_{i \in I} A_i \rightarrow \prod_{i \in I} B_i$

PROVE: h is not surjective.

$\langle 2 \rangle 2$. For $i \in I$, PICK $c_i \in B_i - \{h(i, a)(i) \mid i \in I\}$

$\langle 2 \rangle 3$. $c \in \prod_{i \in I} B_i$

$\langle 2 \rangle 4$. $c \notin \text{ran } h$

\square

Corollary 7.1.22.1. *For any cardinal number κ we have $\kappa < 2^\kappa$.*

7.2 Ordering on Cardinal Numbers

Definition 7.2.1. Given cardinal numbers κ and λ , we have $\kappa \leq \lambda$ iff $A \preccurlyeq B$, where $|A| = \kappa$ and $|B| = \lambda$.

PROOF:

$\langle 1 \rangle 1$. LET: $|A| = \kappa$ and $|B| = \lambda$

$\langle 1 \rangle 2$. PICK bijections $f : A \approx \kappa$ and $g : B \approx \lambda$

$\langle 1 \rangle 3$. If $\kappa \leq \lambda$ then $A \preccurlyeq B$

PROOF: Let $i : \kappa \hookrightarrow \lambda$ be the inclusion. Then $g^{-1} \circ i \circ f$ is an injection $A \rightarrow B$.

$\langle 1 \rangle 4$. If $A \preccurlyeq B$ then $\kappa \leq \lambda$

$\langle 2 \rangle 1$. ASSUME: $A \preccurlyeq B$

$\langle 2 \rangle 2$. PICK an injection $h : A \hookrightarrow B$

$\langle 2 \rangle 3$. $g(h(A)) \subseteq B$ is well-ordered by \in

$\langle 2 \rangle 4$. LET: γ be the ordinal number of $(g(h(A)), \in)$

$\langle 2 \rangle 5$. $\gamma \leq \lambda$

PROOF: Proposition 6.1.12.

$\langle 2 \rangle 6$. $\kappa \leq \gamma$

PROOF: By the leastness of κ , since A is equinumerous with γ .

$\langle 2 \rangle 7$. $\kappa \leq \lambda$

□

Corollary 7.2.1.1. *There is no largest cardinal number.*

Proposition 7.2.2. *For any cardinal numbers κ , λ , μ , if $\kappa \leq \lambda$ then $\kappa + \mu \leq \lambda + \mu$.*

PROOF: If $f : A \rightarrow B$ is injective, and $A \cap C = B \cap C = \emptyset$, then the function $A \cup C \rightarrow B \cup C$ that maps a to $f(a)$ and maps c to c is an injection. □

Proposition 7.2.3. *For any cardinal numbers κ , λ , μ , if $\kappa \leq \lambda$ then $\kappa\mu \leq \lambda\mu$.*

PROOF: If $f : A \rightarrow B$ is injective, then the function $A \times C \rightarrow B \times C$ that maps (a, c) to $(f(a), c)$ is injective. □

Proposition 7.2.4. *For any cardinal numbers κ , λ , μ , if $\kappa \leq \lambda$ then $\kappa^\mu \leq \lambda^\mu$.*

PROOF: Given an injection $f : A \rightarrow B$, the function that maps $A^C \rightarrow B^C$ that maps g to $f \circ g$ is an injection. □

Proposition 7.2.5. *For any cardinal numbers κ , λ , μ , if $\kappa \leq \lambda$ and μ and κ are not both 0, then $\mu^\kappa \leq \mu^\lambda$.*

PROOF:

$\langle 1 \rangle 1$. LET: A , B and C be sets with A and C not both empty.

$\langle 1 \rangle 2$. LET: $f : A \rightarrow B$ be an injection.

PROVE: $C^A \preccurlyeq C^B$

$\langle 1 \rangle 3$. CASE: $C = \emptyset$

PROOF: Then $A \neq \emptyset$ so $C^A = \emptyset \preccurlyeq C^B$.

$\langle 1 \rangle 4$. CASE: $C \neq \emptyset$

- ⟨2⟩1. PICK $c \in C$
 ⟨2⟩2. LET: $g : C^A \rightarrow C^B$ be the function $g(h)(f(a)) = h(a)$, $g(h)(b) = c$ if $b \notin f(A)$
 ⟨2⟩3. g is an injection.
 □

Proposition 7.2.6. *Let \mathcal{A} be a set such that $\forall X \in \mathcal{A}. |X| \leq \kappa$. Then*

$$\left| \bigcup \mathcal{A} \right| \leq |\mathcal{A}| \kappa .$$

PROOF:

- ⟨1⟩1. For $X \in \mathcal{A}$, choose a surjection $f_X : \kappa \rightarrow X$.
 ⟨1⟩2. Define $g : \mathcal{A} \times \kappa \rightarrow \bigcup \mathcal{A}$ by $g(X, \alpha) = f_X(\alpha)$
 ⟨1⟩3. g is surjective.
 □

Lemma 7.2.7. *The union of a set of cardinal numbers is a cardinal number.*

PROOF:

- ⟨1⟩1. LET: A be a set of cardinal numbers.
 PROVE: $\bigcup A$ is the smallest ordinal equinumerous with $\bigcup A$
 ⟨1⟩2. LET: $\alpha < \bigcup A$
 PROVE: $\alpha \not\approx \bigcup A$
 ⟨1⟩3. PICK $\kappa \in A$ such that $\alpha < \kappa$
 ⟨1⟩4. $\alpha \prec \kappa$
 ⟨1⟩5. $\alpha \prec \bigcup A$
 □

Chapter 8

Natural Numbers

8.1 Inductive Sets

Definition 8.1.1 (Inductive). A set I is *inductive* iff $0 \in I$ and $\forall x \in I. x^+ \in I$.

Definition 8.1.2 (Natural Number). A *natural number* is a set that belongs to every inductive set.

Theorem 8.1.3. *The class \mathbb{N} of natural numbers is a set.*

PROOF:

$\langle 1 \rangle 1$. PICK an inductive set I .

PROOF: Axiom of Infinity.

$\langle 1 \rangle 2$. $\mathbb{N} \subseteq I$

□

Theorem 8.1.4. *\mathbb{N} is inductive, and is a subset of every other inductive set.*

PROOF:

$\langle 1 \rangle 1$. \mathbb{N} is inductive.

$\langle 2 \rangle 1$. $0 \in \mathbb{N}$

PROOF: Since 0 is a member of every inductive set.

$\langle 2 \rangle 2$. $\forall n \in \mathbb{N}. n^+ \in \mathbb{N}$

$\langle 3 \rangle 1$. LET: $n \in \mathbb{N}$

$\langle 3 \rangle 2$. LET: I be any inductive set.

PROVE: $n^+ \in I$

$\langle 3 \rangle 3$. $n \in I$

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

$\langle 3 \rangle 4$. $n^+ \in I$

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

$\langle 1 \rangle 2$. \mathbb{N} is a subset of every inductive set.

PROOF: Immediate from definitions.

□

Corollary 8.1.4.1 (Induction Principle for \mathbb{N}). *Any inductive subset of \mathbb{N} coincides with \mathbb{N} .*

Theorem 8.1.5. *Every natural number except 0 is the successor of some natural number.*

PROOF: Trivially by induction. \square

Proposition 8.1.6. *Every natural number is an ordinal.*

PROOF: By induction. \square

Proposition 8.1.7. *\mathbb{N} is a transitive set.*

PROOF:

$\langle 1 \rangle 1. 0 \subseteq \mathbb{N}$

$\langle 1 \rangle 2. \forall n \in \mathbb{N}. n \subseteq \mathbb{N} \Rightarrow n^+ \subseteq \mathbb{N}$

$\langle 1 \rangle 3. \forall n \in \mathbb{N}. n \subseteq \mathbb{N}$

PROOF: From $\langle 1 \rangle 1$ and $\langle 1 \rangle 2$ by induction.

\square

Corollary 8.1.7.1. *\mathbb{N} is an ordinal.*

Definition 8.1.8. We define $\omega = \mathbb{N}$.

Proposition 8.1.9 (Dependent Choice). *Let A be a nonempty set and R a relation on A such that $\forall x \in A. \exists y \in A. (y, x) \in R$. Then there exists a function $f : \mathbb{N} \rightarrow A$ such that $\forall n \in \mathbb{N}. (f(n+1), f(n)) \in R$.*

PROOF:

$\langle 1 \rangle 1.$ PICK a choice function F for A .

$\langle 1 \rangle 2.$ PICK $a \in A$

$\langle 1 \rangle 3.$ Define $f : \mathbb{N} \rightarrow A$ by $f(0) = a$ and $f(n+1) = F(\{y \in A \mid (y, f(n)) \in R\})$.

\square

Theorem Schema 8.1.10. *For any classes \mathbf{A} and \mathbf{R} , the following is a theorem:*

Assume \mathbf{R} is a relation on \mathbf{A} and, for all $a \in \mathbf{A}$, the class $\{x \in \mathbf{A} \mid x\mathbf{R}a\}$ is a set. Then \mathbf{R} is well founded if and only if there does not exist a function $f : \mathbb{N} \rightarrow \mathbf{A}$ such that $\forall n \in \mathbb{N}. f(n+1)\mathbf{R}f(n)$.

PROOF:

$\langle 1 \rangle 1.$ If there exists a function $f : \mathbb{N} \rightarrow \mathbf{A}$ such that $\forall n \in \mathbb{N}. f(n+1)\mathbf{R}f(n)$ then \mathbf{R} is not well founded.

PROOF: $f(\mathbb{N})$ is a nonempty subset of \mathbf{A} with no \mathbf{R} -minimal element.

$\langle 1 \rangle 2.$ If \mathbf{R} is not well founded then there exists a function $f : \mathbb{N} \rightarrow \mathbf{A}$ such that $\forall n \in \mathbb{N}. f(n+1)\mathbf{R}f(n)$.

$\langle 2 \rangle 1.$ ASSUME: \mathbf{R} is not well founded.

$\langle 2 \rangle 2.$ PICK a nonempty subset $B \subseteq \mathbf{A}$ that has no \mathbf{R} -minimal element.

$\langle 2 \rangle 3.$ $\forall x \in B. \exists y \in B. y\mathbf{R}x$

- ⟨2⟩4. Choose a function $g : B \rightarrow B$ such that $\forall x \in B. g(x) \mathbf{R} x$
- ⟨2⟩5. PICK $b \in B$
- ⟨2⟩6. Define $f : \mathbb{N} \rightarrow \mathbf{A}$ recursively by $f(0) = b$ and $\forall n \in \mathbb{N}. f(n+1) = g(f(n))$
- ⟨2⟩7. $\forall n \in \mathbb{N}. f(n+1) \mathbf{R} f(n)$

□

8.2 Cardinality

Definition 8.2.1 (Finite). A set is *finite* iff it is equinumerous to some natural number; otherwise it is *infinite*.

Theorem 8.2.2 (Pigeonhole Principle). *No natural number is equinumerous to a proper subset of itself.*

PROOF:

⟨1⟩1. LET: $P(n)$ be the property: any one-to-one function $n \rightarrow n$ is surjective.

⟨1⟩2. $P(0)$

PROOF: The only function $0 \rightarrow 0$ is injective.

⟨1⟩3. For every natural number n , if $P(n)$ then $P(n+1)$.

⟨2⟩1. ASSUME: $P(n)$

⟨2⟩2. LET: f be a one-to-one function $n+1 \rightarrow n+1$

⟨2⟩3. $f \upharpoonright n$ is a one-to-one function $n \rightarrow n+1$

⟨2⟩4. CASE: $n \notin \text{ran } f$

⟨3⟩1. $f \upharpoonright n : n \rightarrow n$

⟨3⟩2. $\text{ran}(f \upharpoonright n) = n$

⟨3⟩3. $f(n) = n$

PROOF: ⟨2⟩1.

⟨3⟩4. $\text{ran } f = n+1$

⟨2⟩5. CASE: $n \in \text{ran } f$

⟨3⟩1. PICK $p \in n$ such that $f(p) = n$

⟨3⟩2. LET: $\hat{f} : n \rightarrow n$ be the function

$$\hat{f}(p) = f(n)$$

$$\hat{f}(x) = f(x) \quad (x \neq p)$$

⟨3⟩3. \hat{f} is one-to-one

⟨3⟩4. $\text{ran } \hat{f} = n$

PROOF: ⟨2⟩1

⟨3⟩5. $\text{ran } f = n+1$

⟨1⟩4. For every natural number n , $P(n)$.

□

Corollary 8.2.2.1. *No finite set is equinumerous to a proper subset of itself.*

Corollary 8.2.2.2. *Every natural number is a cardinal number.*

PROOF: For any natural number n , we have that n is the least ordinal such that $n \approx n$. □

Corollary 8.2.2.3. \mathbb{N} is a cardinal number.

Corollary 8.2.2.4. \mathbb{N} is infinite.

PROOF: The function that maps n to $n+1$ is a bijection between \mathbb{N} and $\mathbb{N}-\{0\}$.
 \square

Corollary 8.2.2.5. If C is a proper subset of a natural number n , then there exists $m < n$ such that $C \approx m$.

PROOF: By Proposition 6.1.12. \square

Corollary 8.2.2.6. Any subset of a finite set is finite.

Proposition 8.2.3. For any natural numbers m and n we have $m+n$ (cardinal addition) is a natural number.

PROOF: Induction on n . \square

Corollary 8.2.3.1. The union of two finite sets is finite.

Corollary 8.2.3.2. The union of a finite set of finite sets is finite.

PROOF: By induction on the number of elements. \square

Proposition 8.2.4. For natural numbers m and n , the cardinal sum $m+n$ is equal to the ordinal sum $m+n$.

PROOF: Induction on n . \square

Proposition 8.2.5. For any natural numbers m and n , we have mn (cardinal multiplication) is a natural number.

Corollary 8.2.5.1. If A and B are finite sets then $A \times B$ is finite.

Proposition 8.2.6. For natural numbers m and n , the cardinal product mn is equal to the ordinal product mn .

PROOF: Induction on n . \square

Proposition 8.2.7. For any natural numbers m and n we have m^n (cardinal exponentiation) is a natural number.

PROOF: Induction on n .

Corollary 8.2.7.1. If A and B are finite sets then A^B are finite.

Proposition 8.2.8. For natural numbers m and n , the cardinal exponentiation m^n and the ordinal exponentiation m^n agree.

PROOF: Induction on n . \square

Proposition 8.2.9. $\mathbb{N}^2 \approx \mathbb{N}$

PROOF: The function $J : \mathbb{N}^2 \rightarrow \mathbb{N}$ defined by $J(m, n) = ((m + n)^2 + 3m + n)/2$ is a bijection. \square

Proposition 8.2.10. *For any infinite cardinal κ we have $\aleph_0 \leq \kappa$.*

PROOF:

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

PROVE: $\aleph_0 \leq A$

$\langle 1 \rangle 2$. PICK a choice function F for A .

$\langle 1 \rangle 3$. Define $h : \mathbb{N} \rightarrow \{X \in \mathcal{P}A \mid X \text{ is finite}\}$ by

$$h(0) = \emptyset$$

$$h(n+1) = h(n) \cup \{F(A - \{h(m) \mid m < n\})\}$$

$\langle 1 \rangle 4$. Define $g : \mathbb{N} \rightarrow A$ by $g(n) = F(A - \{h(m) \mid m < n\})$

$\langle 1 \rangle 5$. g is injective.

PROOF: If $m < n$ then $g(m) \neq g(n)$.

\square

Theorem Schema 8.2.11 (König's Lemma). *For any classes \mathbf{A} and \mathbf{R} , the following is a theorem:*

Assume \mathbf{R} is a well founded relation on \mathbf{A} such that, for all $y \in \mathbf{A}$, the class $\{x \in \mathbf{A} \mid x\mathbf{R}y\}$ is a finite set. Let \mathbf{R}^t be the transitive closure of \mathbf{R} . Then, for all $y \in \mathbf{A}$, the class $\{x \in \mathbf{A} \mid x\mathbf{R}^ty\}$ is a finite set.

PROOF:

$\langle 1 \rangle 1$. LET: $y \in \mathbf{A}$

$\langle 1 \rangle 2$. ASSUME: as transfinite induction hypothesis $\forall x\mathbf{R}y. \{z \in \mathbf{A} \mid z\mathbf{R}^tx\}$ is a finite set.

$\langle 1 \rangle 3$. $\{x \mid x\mathbf{R}^ty\} = \bigcup_{x\mathbf{R}y} (\{x\} \cup \{z \mid z\mathbf{R}^tx\})$

$\langle 1 \rangle 4$. $\{x \mid x\mathbf{R}^ty\}$ is finite.

PROOF: Corollary 8.2.3.2.

\square

8.3 Countable Sets

Definition 8.3.1 (Countable). A set A is *countable* iff $|A| \leq \aleph_0$.

Theorem 8.3.2. *The union of a countable set of countable sets is countable.*

PROOF: Proposition 7.2.6. \square

8.4 Arithmetic

Definition 8.4.1 (Even). A natural number n is *even* iff there exists $m \in \mathbb{N}$ such that $n = 2m$.

Definition 8.4.2 (Odd). A natural number n is *odd* iff there exists $p \in \mathbb{N}$ such that $n = 2p + 1$.

Proposition 8.4.3. *Every natural number is either even or odd.*

PROOF:

$\langle 1 \rangle 1$. 0 is even.

PROOF: $0 = 2 \times 0$.

$\langle 1 \rangle 2$. For any natural number n , if n is either even or odd then n^+ is either even or odd.

PROOF:

$\langle 2 \rangle 1$. LET: $n \in \mathbb{N}$

$\langle 2 \rangle 2$. If n is even then n^+ is odd.

PROOF: If $n = 2p$ then $n^+ = 2p + 1$.

$\langle 2 \rangle 3$. If n is odd then n^+ is even.

PROOF: If $n = 2p + 1$ then $n^+ = 2(p + 1)$.

□

Proposition 8.4.4. *No natural number is both even and odd.*

PROOF:

$\langle 1 \rangle 1$. 0 is not odd.

PROOF: For any p we have $2p + 1 = (2p)^+ \neq 0$.

$\langle 1 \rangle 2$. For any natural number n , if n is not both even and odd, then n^+ is not both even and odd.

$\langle 2 \rangle 1$. LET: n be a natural number.

$\langle 2 \rangle 2$. If n^+ is even then n is odd.

$\langle 3 \rangle 1$. ASSUME: n^+ is even.

$\langle 3 \rangle 2$. PICK p such that $n^+ = 2p$

$\langle 3 \rangle 3$. $p \neq 0$

PROOF: Since $n^+ \neq 0$.

$\langle 3 \rangle 4$. PICK q such that $p = q^+$

PROOF: Theorem 8.1.5.

$\langle 3 \rangle 5$. $n^+ = 2q + 2$

PROOF: $\langle 3 \rangle 2$, $\langle 3 \rangle 4$.

$\langle 3 \rangle 6$. $n = 2q + 1$

PROOF: Proposition 6.2.7, $\langle 3 \rangle 5$

$\langle 3 \rangle 7$. n is odd.

$\langle 2 \rangle 3$. If n^+ is odd then n is even.

$\langle 3 \rangle 1$. ASSUME: n^+ is odd.

$\langle 3 \rangle 2$. PICK p such that $n^+ = 2p + 1$

$\langle 3 \rangle 3$. $n = 2p$

PROOF: Proposition 6.2.7, $\langle 3 \rangle 2$

$\langle 3 \rangle 4$. n is even.

□

Proposition 8.4.5. *Let m, n, p, q be natural numbers. Assume $m + n = p + q$. Then $m < p$ if and only if $q < n$.*

PROOF:

$\langle 1 \rangle 1$. If $m < p$ then $q < n$.

PROOF: If $m < p$ and $n \leq q$ then $m + n < p + q$.

(1)2. If $q < n$ then $m < p$.

PROOF: Similar.

□

Proposition 8.4.6. *Let m, n, p and q be natural numbers. Assume $n < m$ and $q < p$. Then*

$$mq + np < mp + nq .$$

PROOF:

(1)1. PICK positive natural numbers a and b such that $m = n + a$ and $p = q + b$.

(1)2. $mp + nq > mq + np$

PROOF:

$$\begin{aligned} mp + nq &= (n + a)(q + b) + nq \\ &= 2nq + nb + aq + ab \\ mq + np &= (n + a)q + n(q + b) \\ &= 2nq + aq + nb \\ \therefore mp + nq &= mq + np + ab \\ &> mq + np \end{aligned}$$

□

8.5 Sequences

Definition 8.5.1 (Sequence). Let A be a set. A *finite sequence* in A is a function $a : n \rightarrow A$ for some natural number n ; we write it as $(a(0), a(1), \dots, a(n - 1))$. An *(infinite) sequence* in A is a function $\mathbb{N} \rightarrow A$.

We write A^* for the set of all finite sequences in A .

Proposition 8.5.2. *If A is countable then A^* is countable.*

PROOF: For any n , the set A^n is countable, and A^* is equinumerous with $\bigcup_n A^n$.

□

8.6 Transitive Closure of a Set

Proposition 8.6.1. *For any set A , there exists a unique transitive set C such that:*

- $A \subseteq C$
- For any transitive set X , if $A \subseteq X$ then $C \subseteq X$

PROOF:

(1)1. Define a function $F : \mathbb{N} \rightarrow \mathbf{V}$ by

$$F(0) = A$$

$$F(n + 1) = A \cup \bigcup (F(0) \cup \dots \cup F(n))$$

- $\langle 1 \rangle 2$. For all $n \in \mathbb{N}$ and $a \in F(n)$ we have $a \subseteq F(n+1)$
 PROOF: $a \in F(0) \cup \dots \cup F(n)$ so $a \subseteq \bigcup(F(0) \cup \dots \cup F(n)) \subseteq F(n+1)$.
 $\langle 1 \rangle 3$. LET: $C = \bigcup_{n \in \mathbb{N}} F(n)$
 $\langle 1 \rangle 4$. C is transitive.
 $\langle 2 \rangle 1$. LET: $x \in y \in C$
 $\langle 2 \rangle 2$. PICK $n \in \mathbb{N}$ such that $y \in F(n)$
 $\langle 2 \rangle 3$. $y \subseteq F(n+1)$
 PROOF: $\langle 1 \rangle 2$
 $\langle 2 \rangle 4$. $x \in F(n+1)$
 $\langle 2 \rangle 5$. $x \in C$
 $\langle 1 \rangle 5$. $A \subseteq C$
 PROOF: Since $F(0) = A$.
 $\langle 1 \rangle 6$. For any transitive set X , if $A \subseteq X$ then $C \subseteq X$
 $\langle 2 \rangle 1$. LET: X be a transitive set
 $\langle 2 \rangle 2$. ASSUME: $A \subseteq X$
 $\langle 2 \rangle 3$. For all $n \in \mathbb{N}$ we have $F(n) \subseteq X$.
 $\langle 3 \rangle 1$. $F(0) \subseteq X$
 PROOF: $\langle 2 \rangle 2$
 $\langle 3 \rangle 2$. For all $n \in \mathbb{N}$, if $F(n) \subseteq X$, then $F(n+1) \subseteq X$.
 $\langle 4 \rangle 1$. LET: $n \in \mathbb{N}$
 $\langle 4 \rangle 2$. ASSUME: $\forall m < n. F(m) \subseteq X$
 $\langle 4 \rangle 3$. $F(0) \cup \dots \cup F(n) \subseteq X$
 $\langle 4 \rangle 4$. $\bigcup(F(0) \cup \dots \cup F(n)) \subseteq X$
 PROOF: Since X is transitive.
 $\langle 4 \rangle 5$. $F(n+1) \subseteq X$
 $\langle 2 \rangle 4$. $C \subseteq X$
 $\langle 1 \rangle 7$. Let D be a transitive set such that $A \subseteq D$ and, for any transitive set X ,
 if $A \subseteq X$ then $D \subseteq X$. Then $D = C$.
 PROOF: We have $C \subseteq D$ and $D \subseteq C$.
 \square

8.7 The Veblen Fixed Point Theorem

Theorem Schema 8.7.1 (Veblen Fixed Point Theorem). *For any class \mathbf{T} , the following is a theorem:*

Assume \mathbf{T} is a normal ordinal operation. For every ordinal β , there exists $\gamma \geq \beta$ such that $\mathbf{T}(\gamma) = \gamma$.

PROOF:

- $\langle 1 \rangle 1$. LET: β be an ordinal.
 $\langle 1 \rangle 2$. ASSUME: w.l.o.g. $\beta < \mathbf{T}(\beta)$
 PROOF: We have $\beta \leq \mathbf{T}(\beta)$ by Proposition 6.4.5, and if $\beta = \mathbf{T}(\beta)$ we take $\gamma := \beta$.

$\langle 1 \rangle 3$. Define $f : \mathbb{N} \rightarrow \mathbf{On}$ by recursion thus:

$$\begin{aligned} f(0) &= \beta \\ f(n^+) &= \mathbf{T}(f(n)) \end{aligned}$$

$\langle 1 \rangle 4$. LET: $\gamma = \sup_{n \in \mathbb{N}} f(n)$

$\langle 1 \rangle 5$. $\beta \leq \gamma$

PROOF: Since $\beta = f(0)$.

$\langle 1 \rangle 6$. $\mathbf{T}(\gamma) = \gamma$

$\langle 2 \rangle 1$. $\mathbf{T}(\gamma) \leq \gamma$

PROOF:

$$\begin{aligned} \mathbf{T}(\gamma) &= \sup_{n \in \mathbb{N}} \mathbf{T}(f(n)) && (\text{Theorem 6.4.7}) \\ &= \sup_{n \in \mathbb{N}} f(n^+) && (\langle 1 \rangle 3) \\ &\leq \sup_{n \in \mathbb{N}} f(n) \\ &= \gamma \end{aligned}$$

$\langle 2 \rangle 2$. $\gamma \leq \mathbf{T}(\gamma)$

PROOF: Proposition 6.4.5.

□

Definition 8.7.2 (Derived Operation). Let \mathbf{T} be a normal ordinal operation. The *derived* operation $\mathbf{T}' : \mathbf{On} \rightarrow \mathbf{V}$ is the unique order isomorphism between \mathbf{On} and the fixed points of \mathbf{T} .

Proposition Schema 8.7.3. *For any class \mathbf{T} , the following is a theorem:*

If \mathbf{T} is a normal ordinal operation, then the derived operation is normal.

PROOF:

$\langle 1 \rangle 1$. For any set S of fixed points of \mathbf{T} , we have $\bigcup S$ is a fixed point of \mathbf{T}

$\langle 2 \rangle 1$. LET: S be a set of fixed points of \mathbf{T} .

$\langle 2 \rangle 2$. $\mathbf{T}(\sup S) = \sup S$

PROOF:

$$\begin{aligned} \mathbf{T}(\sup S) &= \sup_{\alpha \in S} \mathbf{T}(\alpha) && (\text{Theorem 6.4.7}) \\ &= \sup_{\alpha \in S} \alpha && (\langle 2 \rangle 1) \\ &= \sup S \end{aligned}$$

$\langle 1 \rangle 2$. Q.E.D.

PROOF: Proposition 6.4.8.

□

8.8 Cantor Normal Form

Theorem 8.8.1. *For any ordinal α , there exist a unique sequence of nonzero natural numbers (n_1, \dots, n_k) and sequence of ordinals $(\gamma_1, \dots, \gamma_k)$ such that*

$$\gamma_k < \gamma_{k-1} < \dots < \gamma_1$$

and

$$\alpha = \omega^{\gamma_1} n_1 + \omega^{\gamma_2} n_2 + \cdots + \omega^{\gamma_k} n_k .$$

PROOF:

$\langle 1 \rangle 1$. For any ordinal α , there exist a sequence of nonzero natural numbers (n_1, \dots, n_k) and sequence of ordinals $(\gamma_1, \dots, \gamma_k)$ such that

$$\gamma_k < \gamma_{k-1} < \cdots < \gamma_1$$

and

$$\alpha = \omega^{\gamma_1} n_1 + \omega^{\gamma_2} n_2 + \cdots + \omega^{\gamma_k} n_k .$$

$\langle 2 \rangle 1$. LET: α be an ordinal

$\langle 2 \rangle 2$. ASSUME: as an induction hypothesis that, for all $\beta < \alpha$, the theorem holds.

$\langle 2 \rangle 3$. ASSUME: w.l.o.g. $\alpha \neq 0$

$\langle 2 \rangle 4$. LET: γ_1, n_1, ρ_1 be the unique ordinals such that $0 \neq n_1 < \omega$, $\rho_1 < \omega^{\gamma_1}$, and $\alpha = \omega^{\gamma_1} n_1 + \rho_1$

$\langle 2 \rangle 5$. LET: $(\gamma_2, \dots, \gamma_k)$ and (n_2, \dots, n_k) be sequences such that $\gamma_k < \gamma_{k-1} < \cdots < \gamma_2$ and $\rho_1 = \omega^{\gamma_2} n_2 + \cdots + \omega^{\gamma_k} n_k$

$\langle 2 \rangle 6$. $\gamma_2 < \gamma_1$

PROOF: Since $\omega^{\gamma_2} \leq \rho_1 < \omega^{\gamma_1}$

$\langle 1 \rangle 2$. If

$$\gamma_k < \gamma_{k-1} < \cdots < \gamma_1$$

$$\gamma'_k < \gamma'_{k-1} < \cdots < \gamma'_1$$

and

$$\omega^{\gamma_1} n_1 + \omega^{\gamma_2} n_2 + \cdots + \omega^{\gamma_k} n_k = \omega^{\gamma'_1} n'_1 + \omega^{\gamma'_2} n'_2 + \cdots + \omega^{\gamma'_k} n'_k$$

then $\gamma_i = \gamma'_i$ for all i and $n_i = n'_i$ for all i

PROOF: Prove by induction on i using the Logarithm Theorem.

□

Definition 8.8.2 (Cantor Normal Form). For any ordinal α , the *Cantor normal form* of α is the expression $\alpha = \omega^{\gamma_1} n_1 + \cdots + \omega^{\gamma_k} n_k$ such that n_1, \dots, n_k are nonzero natural numbers and $\gamma_k < \gamma_{k-1} < \cdots < \gamma_1$.

Chapter 9

The Cumulative Hierarchy

Definition 9.0.1 (Cumulative Hierarchy). Define the function $V : \mathbf{On} \rightarrow \mathbf{V}$ by transfinite recursion thus:

$$V_\alpha = \bigcup_{\beta < \alpha} \mathcal{P}V_\beta$$

Proposition 9.0.2. *For all $\alpha \in \mathbf{On}$, V_α is a transitive set.*

PROOF:

$\langle 1 \rangle 1.$ LET: $\alpha \in \mathbf{On}$

$\langle 1 \rangle 2.$ ASSUME: as transfinite induction hypothesis $\forall \beta < \alpha. V_\beta$ is a transitive set.

$\langle 1 \rangle 3.$ For all $\beta < \alpha$, $\mathcal{P}V_\beta$ is a transitive set.

PROOF: Proposition 1.6.4.

$\langle 1 \rangle 4.$ V_α is a transitive set.

PROOF: Proposition 1.6.3.

□

Proposition 9.0.3. *For any ordinals α and β , if $\beta < \alpha$ then $V_\beta \subseteq V_\alpha$.*

PROOF: Since $V_\beta \in \mathcal{P}V_\beta \subseteq V_\alpha$ and V_α is a transitive set. □

Theorem 9.0.4.

1. $V_0 = \emptyset$

2. $\forall \alpha \in \mathbf{On}. V_{\alpha+} = \mathcal{P}V_\alpha$

3. For any limit ordinal λ , $V_\lambda = \bigcup_{\alpha < \lambda} V_\alpha$.

PROOF:

$\langle 1 \rangle 1.$ $V_0 = \emptyset$

PROOF: Immediate from definition.

$\langle 1 \rangle 2.$ $\forall \alpha \in \mathbf{On}. V_{\alpha+} = \mathcal{P}V_\alpha$

PROOF:

- ⟨2⟩1. LET: $\alpha \in \mathbf{On}$
 ⟨2⟩2. For all $\beta < \alpha$ we have $\mathcal{P}V_\beta \subseteq \mathcal{P}V_\alpha$
 PROOF: Propositions 1.5.8 and 9.0.3.
 ⟨2⟩3. $V_{\alpha^+} = \mathcal{P}V_\alpha$

$$\begin{aligned}
 V_{\alpha^+} &= \bigcup_{\beta < \alpha^+} \mathcal{P}V_\beta \\
 &= \bigcup_{\beta < \alpha} \mathcal{P}V_\beta \cup \mathcal{P}V_\alpha \\
 &\quad \mathcal{P}V_\alpha
 \end{aligned}$$

□

- ⟨1⟩3. For any limit ordinal λ , $V_\lambda = \bigcup_{\alpha < \lambda} V_\alpha$

PROOF:

- ⟨2⟩1. $V_\lambda \subseteq \bigcup_{\alpha < \lambda} V_\alpha$

PROOF:

$$\begin{aligned}
 V_\lambda &= \bigcup_{\alpha < \lambda} \mathcal{P}V_\alpha \\
 &= \bigcup_{\alpha < \lambda} V_{\alpha^+} & (\langle 1 \rangle 2) \\
 &\subseteq \bigcup_{\alpha < \lambda} V_\alpha
 \end{aligned}$$

- ⟨2⟩2. $\bigcup_{\alpha < \lambda} V_\alpha \subseteq V_\lambda$

PROOF: Proposition 9.0.3.

□

Proposition 9.0.5. *For every set A , there exists an ordinal α such that $A \in V_\alpha$.*

PROOF:

- ⟨1⟩1. Let us say a set A is *grounded* iff there exists an ordinal α such that $A \in V_\alpha$.
 ⟨1⟩2. For any set A , if every element of A is grounded, then A is grounded.
 ⟨2⟩1. LET: A be a set.
 ⟨2⟩2. $S = \{\alpha \mid \exists a \in A. \alpha \text{ is the least ordinal such that } a \in V_\alpha\}$
 PROOF: S is a set by an Axiom of Replacement.
 ⟨2⟩3. LET: $\beta = \sup S$
 ⟨2⟩4. $A \subseteq V_\beta$
 ⟨3⟩1. LET: $a \in A$
 ⟨3⟩2. LET: α be the least ordinal such that $a \in V_\alpha$
 ⟨3⟩3. $\alpha \in S$
 ⟨3⟩4. $\alpha \leq \beta$
 ⟨3⟩5. $a \in V_\beta$
 ⟨2⟩5. $A \in V_{\beta^+}$
 ⟨1⟩3. ASSUME: for a contradiction there exists an ungrounded set.
 ⟨1⟩4. PICK a transitive set B that has an ungrounded member.
 PROOF: Pick a transitive set c , and take B to be the transitive closure of $\{c\}$.
 ⟨1⟩5. LET: $A = \{x \in B \mid x \text{ is ungrounded}\}$

- ⟨1⟩6. PICK $m \in A$ such that $m \cap A = \emptyset$
 PROOF: Axiom of Regularity.
 ⟨1⟩7. Every member of m is grounded.
 ⟨2⟩1. ASSUME: for a contradiction $x \in m$ is ungrounded.
 ⟨2⟩2. $x \in B$
 PROOF: Since B is transitive (⟨1⟩4).
 ⟨2⟩3. $x \in A$
 PROOF: ⟨1⟩5
 ⟨2⟩4. Q.E.D.
 PROOF: This contradicts ⟨1⟩6.
 ⟨1⟩8. m is grounded.
 PROOF: ⟨1⟩2
 ⟨1⟩9. Q.E.D.
 PROOF: This contradicts ⟨1⟩6.
 □

Definition 9.0.6 (Rank). The *rank* of a set A is the least ordinal α such that $A \in V_{\alpha+}$.

Proposition 9.0.7. For any set A we have

$$\text{rank } A = \bigcup_{a \in A} (\text{rank } a)^+$$

PROOF:

- ⟨1⟩1. LET: $\alpha = \bigcup_{a \in A} (\text{rank } a)^+$
 ⟨1⟩2. $A \subseteq V_\alpha$
 ⟨2⟩1. LET: $a \in A$
 ⟨2⟩2. $a \in V_{(\text{rank } a)^+}$
 ⟨2⟩3. $a \in V_\alpha$
 ⟨1⟩3. $A \in V_{\alpha+}$
 ⟨1⟩4. If $A \subseteq V_\beta$ then $\alpha \leq \beta$
 ⟨2⟩1. ASSUME: $A \subseteq V_\beta$
 ⟨2⟩2. For all $a \in A$ we have $(\text{rank } a)^+ \leq \beta$
 PROOF: Since $a \in V_\beta$.
 ⟨2⟩3. $\alpha \leq \beta$
 □

Corollary 9.0.7.1. For any sets a and b , if $a \in b$ then $\text{rank } a < \text{rank } b$.

Proposition 9.0.8. For any ordinal number α we have $\text{rank } \alpha = \alpha$.

PROOF:

- ⟨1⟩1. LET: α be an ordinal.
 ⟨1⟩2. ASSUME: as transfinite induction hypothesis $\forall \beta < \alpha. \text{rank } \beta = \beta$
 ⟨1⟩3. $\text{rank } \alpha = \bigcup_{\beta < \alpha} \beta^+$

PROOF:

$$\begin{aligned}\text{rank } \alpha &= \bigcup_{\beta < \alpha} (\text{rank } \beta)^+ \\ &= \bigcup_{\beta < \alpha} \beta^+\end{aligned}$$

$$\langle 1 \rangle 4. \bigcup_{\beta < \alpha} \beta^+ \leq \alpha$$

PROOF: Since for all $\beta < \alpha$ we have $\beta^+ \leq \alpha$.

$$\langle 1 \rangle 5. \alpha \leq \bigcup_{\beta < \alpha} \beta^+$$

$$\langle 2 \rangle 1. \text{ LET: } \gamma = \bigcup_{\beta < \alpha} \beta^+$$

$$\langle 2 \rangle 2. \text{ ASSUME: for a contradiction } \gamma < \alpha$$

$$\langle 2 \rangle 3. \gamma^+ \leq \bigcup_{\beta < \alpha} \beta^+ = \gamma$$

$$\langle 2 \rangle 4. \text{ Q.E.D.}$$

PROOF: This is a contradiction.

□

Definition 9.0.9 (Hereditarily Finite). A set is *hereditarily finite* iff it is in V_ω .

Chapter 10

Models of Set Theory

Definition 10.0.1 (Relativization). Let σ be a sentence in the language of set theory and \mathbf{M} a class. The *relativization* of σ to \mathbf{M} is the sentence $\sigma^{\mathbf{M}}$ formed by replacing every quantifier $\forall x$ with $\forall x \in \mathbf{M}$, and $\exists x$ with $\exists x \in \mathbf{M}$.

We write ' \mathbf{M} is a model of σ ' for the sentence $\sigma^{\mathbf{M}}$.

Theorem Schema 10.0.2. *For any class \mathbf{M} , the following is a theorem:*

If \mathbf{M} is a transitive class, then \mathbf{M} is a model of the Axiom of Extensionality.

PROOF:

$\langle 1 \rangle 1$. ASSUME: \mathbf{M} is a transitive class.

PROVE: $\forall x, y \in \mathbf{M} (\forall z \in \mathbf{M} (z \in x \Leftrightarrow z \in y) \Rightarrow x = y)$

$\langle 1 \rangle 2$. LET: $x, y \in \mathbf{M}$

$\langle 1 \rangle 3$. ASSUME: $\forall z \in \mathbf{M} (z \in x \Leftrightarrow z \in y)$

$\langle 1 \rangle 4$. $\forall z (z \in x \Leftrightarrow z \in y)$

PROOF: Since $z \in x \Rightarrow z \in \mathbf{M}$ and $z \in y \Rightarrow z \in \mathbf{M}$ by $\langle 1 \rangle 1$.

$\langle 1 \rangle 5$. $x = y$

□

Theorem 10.0.3. *If α is a non-zero ordinal then V_α is a model of the statement: The empty class is a set.*

PROOF:

$\langle 1 \rangle 1$. LET: $\alpha \neq 0$

PROVE: $\exists x \in V_\alpha. \forall y \in V_\alpha. y \notin x$

$\langle 1 \rangle 2$. $\emptyset \in V_\alpha$

$\langle 1 \rangle 3$. $\forall y \in V_\alpha. y \notin \emptyset$

□

Theorem 10.0.4. *For any limit ordinal λ , we have V_λ is a model of the statement: for any sets a and b , the class $\{a, b\}$ is a set.*

PROOF:

$\langle 1 \rangle 1$. LET: λ be a limit ordinal.

PROVE: $\forall a, b \in V_\lambda. \exists c \in V_\lambda. \forall x \in V_\lambda (x \in c \Leftrightarrow x = a \vee x = b)$
 (1)2. LET: $a, b \in V_\lambda$
 (1)3. PICK $\alpha, \beta < \lambda$ such that $a \in V_\alpha$ and $b \in V_\beta$
 (1)4. ASSUME: w.l.o.g. $\alpha \leq \beta$
 (1)5. $a, b \in V_\beta$
 (1)6. $\{a, b\} \in V_{\beta+1}$
 (1)7. $\{a, b\} \in V_\lambda$
 (1)8. $\forall x \in V_\lambda (x \in \{a, b\} \Leftrightarrow x = a \vee x = b)$
 \square

Theorem 10.0.5. *For any ordinal α , we have V_α is a model of the Union Axiom.*

PROOF:

(1)1. LET: α be an ordinal.
 PROVE: $\forall a \in V_\alpha. \exists b \in V_\alpha. \forall x \in V_\alpha (x \in b \Leftrightarrow \exists y \in V_\alpha (x \in y \wedge y \in a))$
 (1)2. LET: $a \in V_\alpha$
 (1)3. PICK $\beta < \alpha$ such that $a \subseteq V_\beta$
 (1)4. $\bigcup a \subseteq V_\beta$
 PROOF: V_β is a transitive set.
 (1)5. $\bigcup a \in V_\alpha$
 (1)6. $\forall x \in V_\alpha (x \in \bigcup a \Leftrightarrow \exists y \in V_\alpha (x \in y \wedge y \in a))$
 PROOF: V_α is a transitive set.
 \square

Theorem 10.0.6. *For any limit ordinal λ , we have V_λ is a model of the Power Set Axiom.*

PROOF:

(1)1. LET: λ be a limit ordinal.
 PROVE: $\forall a \in V_\lambda. \exists b \in V_\lambda. \forall x \in V_\lambda (x \in b \Leftrightarrow \forall y \in V_\lambda (y \in x \Rightarrow y \in a))$
 (1)2. LET: $a \in V_\lambda$
 (1)3. PICK $\alpha < \lambda$ such that $a \in V_\alpha$
 (1)4. $\mathcal{P}a \in V_{\alpha+1}$
 (1)5. $\mathcal{P}a \in V_\lambda$
 (1)6. $\forall x \in V_\lambda (x \in \mathcal{P}a \Leftrightarrow \forall y \in V_\lambda (y \in x \Rightarrow y \in a))$
 \square

Theorem Schema 10.0.7. *For any property $P[x, y_1, \dots, y_n]$, the following is a theorem:*

For any ordinal α , the set V_α is a model of the statement: for any sets a_1, \dots, a_n, B , the class $\{x \in B \mid P[x, a_1, \dots, a_n]\}$ is a set.

PROOF:

(1)1. LET: α be an ordinal.
 (1)2. LET: $a_1, \dots, a_n, B \in V_\alpha$
 (1)3. LET: $C = \{x \in B \mid P[x, a_1, \dots, a_n]^{V_\alpha}\}$
 (1)4. $C \in V_\alpha$

$\langle 1 \rangle 5. \forall x \in V_\alpha (x \in C \Leftrightarrow x \in B \wedge P[x, a_1, \dots, a_n]^{V_\alpha})$

□

Theorem 10.0.8. *For any ordinal $\alpha > \omega$, we have: V_α is a model of the Axiom of Infinity.*

PROOF:

$\langle 1 \rangle 1.$ LET: $\alpha > \omega$

$\langle 1 \rangle 2.$ $\mathbb{N} \in V_\alpha$

$\langle 1 \rangle 3.$ $\exists e \in V_\alpha (e \in \mathbb{N} \wedge \forall x \in V_\alpha. x \notin e)$

$\langle 1 \rangle 4.$ $\forall x \in V_\alpha (x \in \mathbb{N} \Rightarrow \exists y \in V_\alpha \forall z \in V_\alpha (z \in y \Leftrightarrow z \in x \vee z = x))$

□

Theorem 10.0.9. *For any ordinal α , we have V_α is a model of the Axiom of Choice.*

PROOF:

$\langle 1 \rangle 1.$ LET: α be an ordinal.

$\langle 1 \rangle 2.$ LET: $A \in V_\alpha$

$\langle 1 \rangle 3.$ ASSUME: $\forall x \in V_\alpha (x \in A \Rightarrow \exists y \in V_\alpha. y \in A)$

$\langle 1 \rangle 4.$ ASSUME: $\forall x, y, z \in V_\alpha (x \in A \wedge y \in A \wedge z \in x \wedge z \in y \Rightarrow x = y)$

$\langle 1 \rangle 5.$ A is a set of pairwise disjoint nonempty sets.

$\langle 1 \rangle 6.$ PICK c such that, for all $x \in A$, $x \cap c = \emptyset$

$\langle 1 \rangle 7.$ $c \cap \bigcup A \in V_\alpha$

$\langle 1 \rangle 8.$ $\forall x \in V_\alpha (x \in A \Rightarrow \exists y \in V_\alpha \forall z \in V_\alpha (z \in x \wedge z \in c \cap \bigcup A \Leftrightarrow z = y))$

□

Theorem 10.0.10. *For any ordinal α , we have V_α is a model of the Axiom of Regularity.*

PROOF:

$\langle 1 \rangle 1.$ LET: α be an ordinal.

$\langle 1 \rangle 2.$ LET: $A \in V_\alpha$

$\langle 1 \rangle 3.$ ASSUME: $\exists x \in V_\alpha. x \in A$

$\langle 1 \rangle 4.$ PICK $m \in A$ of least rank.

$\langle 1 \rangle 5.$ $m \in V_\alpha$

$\langle 1 \rangle 6.$ $\neg \exists x \in V_\alpha (x \in m \wedge x \in A)$

□

Theorem Schema 10.0.11. *For any axiom α of Zermelo set theory, the following is a theorem:*

For any limit ordinal $\lambda > \omega$, we have V_λ is a model of α .

PROOF: Theorems 10.0.2, 10.0.3, 10.0.4, 10.0.5, 10.0.6, 10.0.7, 10.0.8, 10.0.9, 10.0.10. □

Corollary Schema 10.0.11.1. *for any axiom α of Zermelo set theory, the following is a theorem:*

V_{ω_2} is a model of α .

Lemma 10.0.12. *There exists a well-ordered structure in V_{ω_2} whose ordinal is not in V_{ω_2} .*

PROOF: Take the well-ordered set $\mathbb{N} \times \{0, 1\}$ whose ordinal is ω_2 . \square

Corollary Schema 10.0.12.1. *There exists an instance α of the Axiom Schema of Replacement such that the following is a theorem:
 V_{ω_2} is not a model of α .*

Chapter 11

Infinite Cardinals

11.1 Arithmetic of Infinite Cardinals

Proposition 11.1.1. *For any infinite cardinal κ we have $\kappa\kappa = \kappa$.*

PROOF:

- $\langle 1 \rangle 1$. PICK a set B with $|B| = \kappa$
- $\langle 1 \rangle 2$. LET: $\mathcal{H} = \{f \mid f = \emptyset \vee \exists A \subseteq B. (A \text{ is infinite} \wedge f : A \times A \approx A)\}$
- $\langle 1 \rangle 3$. For any chain $\mathcal{C} \subseteq \mathcal{H}$ we have $\bigcup \mathcal{C} \in \mathcal{H}$
 - $\langle 2 \rangle 1$. LET: $\mathcal{C} \subseteq \mathcal{H}$ be a chain.
 - $\langle 2 \rangle 2$. ASSUME: w.l.o.g. \mathcal{C} has a nonempty element.
 - $\langle 2 \rangle 3$. $\bigcup \mathcal{C}$ is a function.
 - $\langle 3 \rangle 1$. ASSUME: $(x, y), (x, z) \in \bigcup \mathcal{C}$
 - $\langle 3 \rangle 2$. PICK $f, g \in \mathcal{C}$ such that $f(x) = y$ and $g(x) = z$
 - $\langle 3 \rangle 3$. ASSUME: w.l.o.g. $f \subseteq g$
 - $\langle 3 \rangle 4$. $y = z$
 - $\langle 2 \rangle 4$. $\bigcup \mathcal{C}$ is injective.
- PROOF: Similar.
- $\langle 2 \rangle 5$. LET: $A = \text{ran } \bigcup \mathcal{C}$
- $\langle 2 \rangle 6$. A is infinite.
 - $\langle 3 \rangle 1$. PICK a nonzero $f \in \mathcal{C}$
 - $\langle 3 \rangle 2$. LET: A' be the infinite subset of B such that $f : A'^2 \approx A'$
 - $\langle 3 \rangle 3$. $A' \subseteq A$
- $\langle 2 \rangle 7$. $\text{dom } \bigcup \mathcal{C} = A^2$
 - $\langle 3 \rangle 1$. LET: $x, y \in A$
 - $\langle 3 \rangle 2$. PICK $f, g \in \mathcal{C}$ such that $x \in \text{ran } f$ and $y \in \text{ran } g$
 - $\langle 3 \rangle 3$. ASSUME: w.l.o.g. $f \subseteq g$
 - $\langle 3 \rangle 4$. LET: A' be the infinite subset of B such that $g : A'^2 \approx A'$
 - $\langle 3 \rangle 5$. $x, y \in A'$
 - $\langle 3 \rangle 6$. $(x, y) \in \text{dom } g$
 - $\langle 3 \rangle 7$. $(x, y) \in \text{dom } \bigcup \mathcal{C}$
- $\langle 2 \rangle 8$. $\bigcup \mathcal{C} \in \mathcal{H}$

- ⟨1⟩4. PICK a maximal $f_0 \in \mathcal{H}$
- ⟨1⟩5. $f_0 \neq \emptyset$
 - ⟨2⟩1. PICK a countably infinite subset A of B .
PROOF: Proposition 8.2.10.
 - ⟨2⟩2. PICK a bijection $f : A^2 \approx A$
PROOF: Proposition 8.2.9.
 - ⟨2⟩3. $\emptyset \subseteq f \in \mathcal{H}$
 - ⟨2⟩4. \emptyset is not maximal in \mathcal{H}
- ⟨1⟩6. LET: A_0 be the infinite subset of B such that $f_0 : A_0^2 \approx A_0$
- ⟨1⟩7. LET: $\lambda = |A_0|$
- ⟨1⟩8. λ is infinite.
- ⟨1⟩9. $\lambda^2 = \lambda$
- ⟨1⟩10. $\lambda = \kappa$
 - ⟨2⟩1. ASSUME: for a contradiction $\lambda < \kappa$
 - ⟨2⟩2. $\lambda \leq |B - A_0|$
 - ⟨2⟩3. PICK a subset $D \subseteq B - A_0$ with $|D| = \lambda$
 - ⟨2⟩4. $(A_0 \cup D)^2 = A_0^2 \cup (A_0 \times D) \cup (D \times A_0) \cup D^2$
 - ⟨2⟩5. LET: $C = (A_0 \times D) \cup (D \times A_0) \cup D^2$
 - ⟨2⟩6. $|C| = \lambda$
PROOF:

$$|(A_0 \times D) \cup (D \times A_0) \cup D^2| = \lambda^2 + \lambda^2 + \lambda^2$$

$$= \lambda + \lambda + \lambda \quad (\langle 1 \rangle 9)$$

$$= 3\lambda$$

$$\leq \lambda \cdot \lambda$$

$$= \lambda \quad (\langle 1 \rangle 9)$$
 - ⟨2⟩7. PICK a bijection $g : C \approx D$
 - ⟨2⟩8. $f_0 \cup g : (A_0 \cup D)^2 \approx A_0 \cup D$
 - ⟨2⟩9. Q.E.D.

PROOF: This contradicts the maximality of f_0 .

□

Theorem 11.1.2 (Absorption Law of Cardinal Arithmetic). *Let κ and λ be nonzero cardinal numbers such that at least one is infinite. Then*

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

PROOF:

- ⟨1⟩1. ASSUME: w.l.o.g. $\lambda \leq \kappa$
- ⟨1⟩2. $\kappa + \lambda = \kappa\lambda = \kappa$

PROOF:

$$\begin{aligned}
 \kappa &\leq \kappa + \lambda \\
 &\leq \kappa + \kappa \\
 &= 2\kappa \\
 &\leq \kappa\lambda \\
 &\leq \kappa\kappa \\
 &= \kappa
 \end{aligned}$$

(Proposition 11.1.1)

□

11.2 Alephs

Definition 11.2.1 (Aleph). Let \aleph be the unique order isomorphism between **On** and the class of infinite cardinals.

Proposition 11.2.2. *The operation \aleph is normal.*

PROOF: Proposition 6.4.8 and Lemma 7.2.7. □

Definition 11.2.3 (Continuum Hypothesis). The *continuum hypothesis* is the statement that $\aleph_1 = 2^{\aleph_0}$.

Definition 11.2.4 (Generalised Continuum Hypothesis). The *generalised continuum hypothesis* is the statement that, for all α , $\aleph_{\alpha+} = 2^{\aleph_\alpha}$.

11.3 Beths

Definition 11.3.1 (Beth). Define the operation $\beth : \mathbf{On} \rightarrow \mathbf{Card}$ by transfinite recursion as follows:

$$\begin{aligned}
 \beth_0 &:= \aleph_0 \\
 \beth_{\alpha+} &:= 2^{\beth_\alpha} \\
 \beth_\lambda &:= \bigcup_{\alpha < \lambda} \beth_\alpha \quad (\lambda \text{ a limit ordinal})
 \end{aligned}$$

Proposition 11.3.2. *\beth is a normal operation.*

PROOF: It is continuous by definition, and $\beth_\alpha < \beth_{\alpha+}$ by Cantor's Theorem. □

Proposition 11.3.3. *The continuum hypothesis is equivalent to the statement $\beth_1 = \aleph_1$.*

The generalised continuum hypothesis is equivalent to the statement $\beth = \aleph$.

PROOF: Immediate from definitions. □

Lemma 11.3.4. *For any ordinal number α , we have $|V_{\omega+\alpha}| = \beth_\alpha$.*

PROOF:

(1)1. $|V_\omega| = \beth_0$

PROOF: Since V_ω is the union of \aleph_0 finite sets of increasing size.

(1)2. For any ordinal α , if $|V_{\omega+\alpha}| = \beth_\alpha$ then $|V_{\omega+\alpha+1}| = \beth_{\alpha+1}$

PROOF: Since $V_{\omega+\alpha+1} = \mathcal{P}V_{\omega+\alpha}$.

(1)3. For any limit ordinal λ , if $\forall \alpha < \lambda. |V_{\omega+\alpha}| = \beth_\alpha$ then $|V_{\omega+\lambda}| = \beth_\lambda$.

PROOF:

$$\begin{aligned} |V_{\omega+\lambda}| &= \left| \bigcup_{\alpha < \lambda} V_{\omega+\alpha} \right| \\ &= \sup_{\alpha < \lambda} |V_{\omega+\alpha}| \\ &= \sup_{\alpha < \lambda} \beth_\alpha \\ &= \beth_\lambda \end{aligned}$$

□

11.4 Cofinality

Definition 11.4.1 (Cofinal). Let λ be a limit ordinal and S a set of ordinals smaller than λ . Then S is *cofinal* in λ if and only if $\lambda = \sup S$.

Definition 11.4.2 (Cofinality). For any ordinal α , define the *cofinality* of α , $\text{cf } \alpha$, as follows:

- $\text{cf } 0 = 0$
- For any ordinal α , $\text{cf } \alpha^+ = 1$
- For any limit ordinal λ , $\text{cf } \lambda$ is the smallest cardinal such that there exists a set S of ordinals cofinal in λ with $|S| = \text{cf } \lambda$.

Definition 11.4.3 (Regular). A cardinal κ is *regular* iff $\text{cf } \kappa = \kappa$; otherwise it is *singular*.

Proposition 11.4.4. \aleph_0 is regular.

PROOF: \aleph_0 is not the supremum of $< \aleph_0$ smaller ordinals, because a finite union of finite ordinals is finite. □

Proposition 11.4.5. For every ordinal α , $\aleph_{\alpha+1}$ is regular.

PROOF: If S is a set of ordinals with $|S| < \aleph_{\alpha+1}$ and $\forall \beta \in S. \beta < \aleph_{\alpha+1}$, then we have $|S| \leq \aleph_\alpha$ and $\forall \beta \in S. \beta \leq \aleph_\alpha$, hence

$$\begin{aligned} \left| \bigcup S \right| &\leq \aleph_\alpha^2 && \text{(Proposition 7.2.6)} \\ &= \aleph_\alpha && \text{(Proposition 11.1.1)} \end{aligned}$$

Proposition Schema 11.4.6. For any class \mathbf{T} , the following is a theorem.

Assume $\mathbf{T} : \mathbf{On} \rightarrow \mathbf{On}$ is a normal operation. For any limit ordinal λ we have $\text{cf } \mathbf{T}(\lambda) = \text{cf } \lambda$.

PROOF:

- $\langle 1 \rangle 1.$ $\text{cf } \mathbf{T}(\lambda) \leq \text{cf } \lambda$
 - $\langle 2 \rangle 1.$ PICK a set S of ordinals $< \lambda$ with $|S| = \text{cf } \lambda$ and $\sup S = \lambda$
 - $\langle 2 \rangle 2.$ $\mathbf{T}(\lambda) = \sup_{\alpha \in S} \mathbf{T}(\alpha)$
PROOF: Theorem 6.4.7.
- $\langle 1 \rangle 2.$ $\text{cf } \lambda \leq \text{cf } \mathbf{T}(\lambda)$
 - $\langle 2 \rangle 1.$ PICK a set A of ordinals $< \mathbf{T}(\lambda)$ such that $|A| = \text{cf } \mathbf{T}(\lambda)$ and $\sup A = \mathbf{T}(\lambda)$
 - $\langle 2 \rangle 2.$ LET: $B = \{\gamma < \lambda \mid \exists \alpha \in A. |\alpha| = \mathbf{T}(\gamma)\}$
 - $\langle 2 \rangle 3.$ $|B| \leq |A| = \text{cf } \mathbf{T}(\lambda)$
PROVE: $\sup B = \lambda$
 - $\langle 2 \rangle 4.$ $\forall \alpha \in A. |\alpha| \leq \mathbf{T}(\sup B)$
 - $\langle 2 \rangle 5.$ $\forall \alpha \in A. \alpha < \mathbf{T}(\sup B + 1)$
 - $\langle 2 \rangle 6.$ $\aleph_\lambda = \sup A \leq \mathbf{T}(\sup B + 1)$
 - $\langle 2 \rangle 7.$ $\lambda \leq \sup B + 1$
 - $\langle 2 \rangle 8.$ $\lambda \leq \sup B$
PROOF: λ is a limit ordinal.
 - $\langle 2 \rangle 9.$ $\sup B = \lambda$

□

Corollary 11.4.6.1. \aleph_ω is singular.

PROOF: $\text{cf } \aleph_\omega = \text{cf } \aleph_0 = \aleph_0$. □

Corollary 11.4.6.2. The operation cf is not strictly monotone or continuous.

PROOF: $\text{cf } \aleph_\omega < \text{cf } \aleph_1$ □

Definition 11.4.7 (Weakly Inaccessible). A cardinal is *weakly inaccessible* iff it is \aleph_λ for some limit ordinal λ and regular.

Lemma 11.4.8. Let λ be a limit ordinal. Then there exists a strictly increasing $\text{cf } \lambda$ -sequence that converges to λ .

PROOF:

- $\langle 1 \rangle 1.$ PICK a set S of ordinals $< \lambda$ with $|S| = \text{cf } \lambda$ and $\sup S = \lambda$
- $\langle 1 \rangle 2.$ PICK a bijection $a : \text{cf } \lambda \approx S$
- $\langle 1 \rangle 3.$ PICK a strictly increasing subsequence $(b_\delta)_{\delta < \beta}$ of a that converges to λ .
PROOF: Lemma 6.6.5.
- $\langle 1 \rangle 4.$ $\beta = \text{cf } \lambda$
PROOF: By minimality of $\text{cf } \lambda$.

□

Corollary 11.4.8.1. Let λ be a limit ordinal. Then $\text{cf } \lambda$ is the least ordinal such that there exists a strictly increasing $\text{cf } \lambda$ -sequence that converges to λ .

Proposition 11.4.9. For any ordinal λ , $\text{cf } \lambda$ is a regular cardinal.

PROOF:

- ⟨1⟩1. LET: λ be an ordinal.
 ⟨1⟩2. ASSUME: w.l.o.g. λ is a limit ordinal.
 ⟨1⟩3. PICK a strictly increasing sequence $(a_\alpha)_{\alpha < \text{cf } \lambda}$ that converges to λ .
 ⟨1⟩4. LET: S be a set of ordinals $< \text{cf } \lambda$ such that $|S| = \text{cf } \text{cf } \lambda$ and $\sup S = \text{cf } \lambda$.
 ⟨1⟩5. LET: $a(S) = \{a_\alpha \mid \alpha \in S\}$
 ⟨1⟩6. $a(S)$ is cofinal in λ .
 ⟨2⟩1. LET: $\beta < \lambda$
 ⟨2⟩2. PICK $\gamma < \text{cf } \lambda$ such that $\beta < a_\gamma$
 ⟨2⟩3. PICK $\delta \in S$ such that $\gamma < \delta$
 ⟨2⟩4. $a_\delta \in a(S)$ and $\beta < a_\gamma < a_\delta$
 ⟨1⟩7. $\text{cf } \lambda \leq \text{cf } \text{cf } \lambda$
 PROOF: Since $a(S)$ is a set of ordinals $< \lambda$ with $|a(S)| = \text{cf } \text{cf } \lambda$ and $\sup a(S) = \lambda$.
 ⟨1⟩8. $\text{cf } \text{cf } \lambda = \text{cf } \lambda$
 □

Theorem 11.4.10. *Let λ be an infinite cardinal. Then $\text{cf } \lambda$ is the least cardinal such that λ can be partitioned into $\text{cf } \lambda$ sets, each of cardinality $< \lambda$.*

PROOF:

- ⟨1⟩1. λ can be partitioned into $\text{cf } \lambda$ sets, each of cardinality $< \lambda$
 ⟨2⟩1. PICK a strictly increasing sequence of ordinals $(a_\alpha)_{\alpha < \text{cf } \lambda}$ that converges to λ
 ⟨2⟩2. $\{\{\beta \mid a_\alpha \leq \beta < a_{\alpha+1}\} \mid \alpha < \text{cf } \lambda\}$ is a partition of λ into $\text{cf } \lambda$ sets, each of cardinality $< \lambda$
 ⟨1⟩2. If λ can be partitioned into κ sets, each of cardinality $< \lambda$, then $\text{cf } \lambda \leq \kappa$.
 ⟨2⟩1. LET: \mathcal{A} be a partition of λ into sets of cardinality $< \lambda$
 ⟨2⟩2. LET: $\kappa = |P|$
 ⟨2⟩3. PICK a bijection $A : \kappa \approx P$
 ⟨2⟩4. $\lambda = \bigcup_{\xi < \kappa} A(\xi)$
 ⟨2⟩5. For all $\xi < \kappa$ we have $|A(\xi)| < \lambda$
 ⟨2⟩6. LET: $\mu = \sup_{\xi < \kappa} |A(\xi)|$
 ⟨2⟩7. $\mu \leq \lambda$
 ⟨2⟩8. For all $\xi < \kappa$ we have $|A(\xi)| \leq \mu$
 ⟨2⟩9. $\lambda \leq \mu\kappa$
 PROOF: Proposition 7.2.6.
 ⟨2⟩10. ASSUME: w.l.o.g. $\kappa < \lambda$
 PROOF: If $\lambda \leq \kappa$ then $\text{cf } \lambda \leq \kappa$ since $\text{cf } \lambda \leq \lambda$.
 ⟨2⟩11. $\lambda = \mu$
 PROOF:

$$\lambda \leq \mu\kappa \quad (\langle 2 \rangle 9)$$

$$\leq \lambda\lambda \quad (\langle 2 \rangle 7, \langle 2 \rangle 10)$$

$$= \lambda \quad (\text{Proposition 11.1.1})$$

- ⟨2⟩12. $\{|A(\xi)| \mid \xi < \kappa\}$ is a set of $\leq \kappa$ ordinals all $< \lambda$ whose supremum is λ
 ⟨2⟩13. $\text{cf } \lambda \leq \kappa$

□

Theorem 11.4.11 (König). *For any infinite cardinal κ we have $\kappa < \text{cf } 2^\kappa$.*

PROOF:

$\langle 1 \rangle 1$. ASSUME: for a contradiction $\text{cf } 2^\kappa \leq \kappa$

$\langle 1 \rangle 2$. LET: $S = 2^\kappa$

$\langle 1 \rangle 3$. PICK a partition $\{A_\xi \mid \xi < \kappa\}$ of S^κ with $\forall \xi < \kappa. |A_\xi| < 2^\kappa$.

PROOF: Theorem 11.4.10.

$\langle 1 \rangle 4$. $\forall \xi < \kappa. \{g(\xi) \mid g \in A_\xi\} \subsetneq S$

PROOF: We do not have equality because $|\{g(\xi) \mid g \in A_\xi\}| \leq |A_\xi| < 2^\kappa$.

$\langle 1 \rangle 5$. For all $\xi < \kappa$, choose $s_\xi \in S - \{g(\xi) \mid g \in A_\xi\}$

$\langle 1 \rangle 6$. $s \in S^\kappa$

$\langle 1 \rangle 7$. For all $\xi < \kappa$ we have $s \notin A_\xi$

PROOF: Since for all $\xi < \kappa$ and $g \in A_\xi$ we have $s_\xi(\xi) \neq g(\xi)$.

$\langle 1 \rangle 8$. Q.E.D.

PROOF: This contradicts $\langle 1 \rangle 3$.

□

Corollary 11.4.11.1.

$$2^{\aleph_0} \neq \aleph_\omega$$

Proposition 11.4.12. *For any ordinal α , we have $\text{cf } \alpha$ is the least cardinal such that α is the strict supremum of $\text{cf } \alpha$ smaller ordinals.*

PROOF:

$\langle 1 \rangle 1$. CASE: $\alpha = 0$

PROOF: Since $0 = \text{ssup } \emptyset$.

$\langle 1 \rangle 2$. CASE: $\alpha = \beta^+$

PROOF: Since $\beta^+ = \text{ssup}\{\beta\}$.

$\langle 1 \rangle 3$. CASE: α is a limit ordinal.

$\langle 2 \rangle 1$. There exists a set S of ordinals $< \alpha$ such that $|S| = \text{cf } \alpha$ and $\alpha = \text{ssup } S$.

$\langle 3 \rangle 1$. PICK a set S of ordinals $< \alpha$ such that $|S| = \text{cf } \alpha$ and $\sup S = \alpha$

PROVE: $\alpha = \text{ssup } S$

$\langle 3 \rangle 2$. $\forall \beta \in S. \beta < \alpha$

$\langle 3 \rangle 3$. For any ordinal γ , if $\forall \beta \in S. \beta < \gamma$ then $\alpha \leq \gamma$

$\langle 2 \rangle 2$. If T is a set of ordinals $< \alpha$ such that $\alpha = \text{ssup } T$, then $\text{cf } \alpha \leq |T|$.

$\langle 3 \rangle 1$. LET: T be a set of ordinals $< \alpha$ such that $\alpha = \text{ssup } T$

$\langle 3 \rangle 2$. $\alpha = \sup T$

$\langle 4 \rangle 1$. For all $\beta \in T$ we have $\beta \leq \alpha$

$\langle 4 \rangle 2$. LET: μ be any upper bound for T

PROVE: $\alpha \leq \mu$

$\langle 4 \rangle 3$. $\alpha \leq \mu + 1$

PROOF: Since $\forall \beta \in T. \beta < \mu + 1$.

$\langle 4 \rangle 4$. $\alpha \neq \mu + 1$

PROOF: Since α is a limit ordinal.

$\langle 4 \rangle 5$. $\alpha < \mu + 1$

$\langle 4 \rangle 6$. $\alpha \leq \mu$

$\langle 3 \rangle 3$. $\text{cf } \alpha \leq |T|$

□

11.5 Inaccessible Cardinals

Definition 11.5.1 (Inaccessible Cardinal). A cardinal number κ is *inaccessible* iff:

- $\kappa > \aleph_0$
- $\forall \lambda < \kappa. 2^\lambda < \kappa$ (cardinal exponentiation)
- κ is regular.

Any inaccessible cardinal is weakly inaccessible.

PROOF:

$\langle 1 \rangle 1$. LET: $\kappa = \aleph_\lambda$ be weakly inaccessible.

PROVE: λ is a limit ordinal.

$\langle 1 \rangle 2$. $\lambda \neq 0$

$\langle 1 \rangle 3$. ASSUME: for a contradiction $\lambda = \beta + 1$

$\langle 1 \rangle 4$. $\aleph_\beta < \kappa$

$\langle 1 \rangle 5$. $2^{\aleph_\beta} < \kappa$

$\langle 1 \rangle 6$. $\aleph_{\beta+1} < \kappa$

PROOF: Since $\aleph_{\beta+1} \leq 2^{\aleph_\beta}$.

$\langle 1 \rangle 7$. Q.E.D.

PROOF: This contradicts $\langle 1 \rangle 3$.

□

Proposition 11.5.2. *If the Generalized Continuum Hypothesis is true, then every weakly inaccessible cardinal is inaccessible.*

PROOF:

$\langle 1 \rangle 1$. ASSUME: The Generalized Continuum Hypothesis.

$\langle 1 \rangle 2$. LET: $\kappa = \aleph_\lambda$ be weakly inaccessible.

$\langle 1 \rangle 3$. $\kappa > \aleph_0$

PROOF: $\lambda > 0$ because λ is a limit ordinal.

$\langle 1 \rangle 4$. For all $\mu < \kappa$ we have $2^\mu < \kappa$

$\langle 2 \rangle 1$. LET: $\mu < \kappa$

$\langle 2 \rangle 2$. LET: $\mu = \aleph_\alpha$

$\langle 2 \rangle 3$. $\alpha < \lambda$

$\langle 2 \rangle 4$. $\alpha + 1 < \lambda$

PROOF: λ is a limit ordinal.

$\langle 2 \rangle 5$. $2^\mu < \kappa$

PROOF:

$$\begin{aligned}
 2^\mu &= 2^{\aleph_\alpha} && (\langle 2 \rangle 2) \\
 &= 2^{\beth_\alpha} && (\langle 1 \rangle 1) \\
 &= \beth_{\alpha+1} \\
 &= \aleph_{\alpha+1} && (\langle 1 \rangle 1) \\
 &< \aleph_\lambda && (\langle 2 \rangle 4) \\
 &= \kappa && (\langle 1 \rangle 2)
 \end{aligned}$$

$\langle 1 \rangle 5.$ κ is regular.

PROOF: $\langle 1 \rangle 2$

□

Lemma 11.5.3. *Let κ be an inaccessible cardinal. For every ordinal $\alpha < \kappa$ we have $\beth_\alpha < \kappa$.*

PROOF:

$\langle 1 \rangle 1.$ $\beth_0 < \kappa$

PROOF: Since $\kappa > \aleph_0$.

$\langle 1 \rangle 2.$ For any ordinal α , if $\beth_\alpha < \kappa$ then $\beth_{\alpha+1} < \kappa$.

PROOF: Since $\beth_{\alpha+1} = 2^{\beth_\alpha} < \kappa$.

$\langle 1 \rangle 3.$ For any limit ordinal λ , if $\forall \alpha < \lambda. \beth_\alpha < \kappa$ and $\lambda < \kappa$ then $\beth_\lambda < \kappa$.

PROOF: By regularity of κ , since \beth_λ is the union of $|\lambda|$ cardinals all $< \kappa$.

□

Lemma 11.5.4. *Let κ be an inaccessible cardinal. For all $A \in V_\kappa$ we have $|A| < \kappa$.*

PROOF:

$\langle 1 \rangle 1.$ LET: $A \in V_\kappa$

$\langle 1 \rangle 2.$ PICK $\alpha < \kappa$ such that $A \in V_\alpha$

$\langle 1 \rangle 3.$ $A \subseteq V_\alpha$

$\langle 1 \rangle 4.$ $|A| \leq |V_\alpha| \leq \beth_\alpha < \kappa$

□

Theorem Schema 11.5.5. *For every axiom α of ZFC, the following is a theorem:*

For any inaccessible cardinal κ , we have V_κ is a model of α .

PROOF: For every axiom except the Replacement Axioms, we have Corollary 10.0.11.1.

For an Axiom of Replacement using the property $P[x, y, z_1, \dots, z_n]$, we reason as follows:

$\langle 1 \rangle 1.$ LET: κ be an inaccessible cardinal

PROVE:

$$\begin{aligned} & \forall a_1, \dots, a_n, B \in V_\kappa (\forall x \in B. \forall y, y' \in V_\kappa \\ & (P[x, y, a_1, \dots, a_n]^{V_\kappa} \wedge P[x, y', a_1, \dots, a_n]^{V_\kappa} \Rightarrow y = y') \Rightarrow \\ & \exists C \in V_\kappa \forall y \in V_\kappa (y \in C \Leftrightarrow \exists x \in B. P[x, y, a_1, \dots, a_n]^{V_\kappa})) \end{aligned}$$

$\langle 1 \rangle 2.$ LET: $a_1, \dots, a_n, B \in V_\kappa$

$\langle 1 \rangle 3.$ ASSUME: for all $x \in B$, there exists at most one $y \in V_\kappa$ such that

$$P[x, y, a_1, \dots, a_n]^{V_\kappa}.$$

$\langle 1 \rangle 4.$ LET: $F = \{(x, y) \in B \times V_\kappa \mid P[x, y, a_1, \dots, a_n]^{V_\kappa}\}$

$\langle 1 \rangle 5.$ LET: $C = \text{ran } F$

PROVE: $C \in V_\kappa$

$\langle 1 \rangle 6.$ LET: $S = \{\text{rank } F(x) \mid x \in \text{dom } F\}$

$\langle 1 \rangle 7.$ $|S| < \kappa$

PROOF: Since $|S| \leq |\text{dom } F| \leq |B| < \kappa$.

$\langle 1 \rangle 8. \forall \alpha \in S. \alpha < \kappa$

PROOF: Since $F(x) \in V_\kappa$ for all $x \in \text{dom } F$.

$\langle 1 \rangle 9. \sup S < \kappa$

PROOF: Since κ is regular.

$\langle 1 \rangle 10. \text{rank } C \leq \sup S + 1$

$\langle 1 \rangle 11. \text{rank } C < \kappa$

$\langle 1 \rangle 12. C \in V_\kappa$

□

Chapter 12

Group Theory

12.1 Groups

Definition 12.1.1 (Group). A *group* G consists of a set G and a function $\cdot : G^2 \rightarrow G$ such that:

1. \cdot is associative
2. There exists $e \in G$ such that $\forall x \in G. xe = x$ and $\forall x \in G. \exists y \in G. xy = e$.

Proposition 12.1.2. *The inverse of an element in a group is unique.*

PROOF:

$\langle 1 \rangle$ 1. ASSUME: b and b' are inverses of a .

$\langle 1 \rangle$ 2. $b = b'$

PROOF:

$$\begin{aligned} b &= be \\ &= bab' \\ &= eb' \\ &= b' \end{aligned}$$

□

Definition 12.1.3. We write x^{-1} for the inverse of x .

Proposition 12.1.4. *In any group, if $ab = ac$ then $b = c$.*

PROOF:

$$\begin{aligned} b &= eb \\ &= a^{-1}ab \\ &= a^{-1}ac \\ &= ec \\ &= c \end{aligned}$$

□

12.2 Abelian Groups

Definition 12.2.1 (Abelian group). An *Abelian group* is a group whose multiplication is commutative.

We may say we are writing an Abelian group *additively*, meaning we write $a + b$ for ab , 0 for e and $-a$ for a^{-1} . In this case we write $a - b$ for ab^{-1} .

Chapter 13

Ring Theory

13.1 Rings

Definition 13.1.1 (Commutative Ring). A *commutative ring* consists of a set R and two binary operations $+$, \cdot on R such that:

- D is an Abelian group under $+$. Let us write 0 for its identity element.
- \cdot is commutative and associative, and distributes over $+$.
- \cdot has an identity element 1 that is different from 0 .

Proposition 13.1.2. *In any commutative ring, $0x = 0$.*

PROOF:

$$\begin{aligned}(0 + 0)x &= 0x \\ \therefore 0x + 0x &= 0x + 0 \\ \therefore 0x &= 0 && \text{(Proposition 12.1.4)} \square\end{aligned}$$

Proposition 13.1.3. *In any commutative ring, $(-a)b = -(ab)$.*

PROOF:

$$\begin{aligned}ab + (-a)b &= (a + (-a))b \\ &= 0b \\ &= 0 && \text{(Proposition 13.1.2)} \square\end{aligned}$$

13.2 Ordered Rings

Definition 13.2.1 (Ordered Commutative Ring). An *ordered commutative ring* consists of a commutative ring R with a linear order $<$ on R such that:

- for all $x, y, z \in R$, we have $x < y$ if and only if $x + z < y + z$.

- for all $x, y, z \in R$, if $0 < z$ then we have $x < y$ if and only if $xz < yz$.

Proposition 13.2.2. *In any ordered commutative ring, $0 < 1$.*

PROOF: If $1 < 0$ then we have $0 < -1$ and so $0 < (-1)(-1) = 1$, which is a contradiction. \square

Proposition 13.2.3. *The ordering on an ordered commutative ring is dense; that is, if $x < y$ then there exists z such that $x < z < y$.*

PROOF: Take $z = (x + y)/2$. \square

13.3 Integral Domains

Definition 13.3.1 (Integral Domain). An *integral domain* is a commutative ring such that, for all $a, b \in D$, if $ab = 0$ then $a = 0$ or $b = 0$.

Proposition 13.3.2. *In any integral domain, if $ab = ac$ and $a \neq 0$ then $b = c$.*

PROOF: We have $a(b - c) = 0$ and $a \neq 0$ so $b - c = 0$ hence $b = c$. \square

Definition 13.3.3 (Ordered Integral Domain). An *ordered integral domain* is an ordered commutative ring that is an integral domain.

Chapter 14

Field Theory

14.1 Fields

Definition 14.1.1 (Field). A *field* F is a commutative ring such that $0 \neq 1$ and, for all $x \in F$, if $x \neq 0$ then there exists $y \in F$ such that $xy = 1$.

Proposition 14.1.2. *Every field is an integral domain.*

PROOF: If $ab = 0$ and $a \neq 0$ then $b = a^{-1}ab = 0$. \square

Proposition 14.1.3. *In any field F , we have $F - \{0\}$ is an Abelian group under multiplication.*

PROOF: Immediate from the definition. \square

Definition 14.1.4 (Field of Fractions). Let D be an integral domain. The *field of fractions* of D is the quotient set $F = (D \times (D - \{0\})) / \sim$ where

$$(a, b) \sim (c, d) \Leftrightarrow ad = bc$$

under

$$\begin{aligned} [(a, b)] + [(c, d)] &= [(ad + bc, bd)] \\ [(a, b)][(c, d)] &= [(ac, bd)] \end{aligned}$$

We prove this is a field.

PROOF:

$\langle 1 \rangle 1.$ \sim is an equivalence relation on $D \times (D - \{0\})$.

PROOF:

$\langle 2 \rangle 1.$ \sim is reflexive.

PROOF: We always have $ab = ba$.

$\langle 2 \rangle 2.$ \sim is symmetric.

PROOF: If $ad = bc$ then $cb = da$.

$\langle 2 \rangle 3$. \sim is transitive.

$\langle 3 \rangle 1$. ASSUME: $(a, b) \sim (c, d) \sim (e, f)$

$\langle 3 \rangle 2$. $ad = bc$ and $cf = de$

$\langle 3 \rangle 3$. $adf = bde$

PROOF: $adf = bcf = bde$

$\langle 3 \rangle 4$. $af = be$

PROOF: Proposition 13.3.2.

□

$\langle 1 \rangle 2$. Addition is well-defined.

PROOF:

$\langle 2 \rangle 1$. If $b \neq 0$ and $d \neq 0$ then $bd \neq 0$.

PROOF: Since D is an integral domain.

$\langle 2 \rangle 2$. If $ab' = a'b$ and $cd' = c'd$ then $(ad + bc)b'd' = (a'd' + b'c')bd$.

PROOF:

$$\begin{aligned} (ad + bc)b'd' &= ab'dd' + bb'cd' \\ &= a'bdd' + bb'c'd \\ &= (a'd' + b'c')bd \end{aligned}$$

□

$\langle 1 \rangle 3$. Multiplication is well-defined.

PROOF:

$\langle 2 \rangle 1$. If $b \neq 0$ and $d \neq 0$ then $bd \neq 0$.

PROOF: Since D is an integral domain.

$\langle 2 \rangle 2$. If $[(a, b)] = [(a', b')]$ and $[(c, d)] = [(c', d')]$ then $[(ac, bd)] = [(a'c', b'd')]$.

PROOF: If $ab' = a'b$ and $cd' = c'd$ then $acb'd' = a'c'bd$.

□

$\langle 1 \rangle 4$. Addition is commutative.

PROOF: $[(a, b)] + [(c, d)] = [(ad + bc, bd)] = [(cb + da, db)] = [(c, d)] + [(a, b)]$ □

$\langle 1 \rangle 5$. Addition is associative.

PROOF:

$$\begin{aligned} [(a, b)] + ([[(c, d)] + [(e, f)]] &= [(a, b)] + [(cf + de, df)] \\ &= [(adf + bcf + bde, bdf)] \\ &= [(ad + bc, bd)] + [(e, f)] \\ &= ([[(a, b)] + [(c, d)]] + [(e, f)]) \quad \square \end{aligned}$$

$\langle 1 \rangle 6$. For any $x \in F$ we have $x + [(0, 1)] = x$

PROOF: $[(a, b)] + [(0, 1)] = [(a \cdot 1 + b \cdot 0, b \cdot 1)] = [(a, b)]$ □

$\langle 1 \rangle 7$. For any $x \in F$, there exists $y \in F$ such that $x + y = [(0, 1)]$.

PROOF: $[(a, b)] + [(-a, b)] = [(ab - ab, b^2)] = [(0, b^2)] = [(0, 1)]$ □

$\langle 1 \rangle 8$. Multiplication is commutative.

PROOF: $[(a, b)][(c, d)] = [(c, d)][(a, b)] = [(ac, bd)]$. □

$\langle 1 \rangle 9$. Multiplication is associative.

PROOF: $[(a, b)]([[(c, d)][(e, f)]] = ([[(a, b)][(c, d)]][(e, f)] = [(ace, bdf)]$. □

$\langle 1 \rangle 10$. For any $x \in F$ we have $x[(1, 1)] = x$

PROOF: $[(a, b)][(1, 1)] = [(a, b)]$ □

$\langle 1 \rangle 11$. For any non-zero $x \in F$, there exists $y \in F$ such that $xy = [(1, 1)]$.

PROOF:

- $\langle 2 \rangle 1$. LET: $[(a, b)] \in \mathbb{Q}$
- $\langle 2 \rangle 2$. ASSUME: $[(a, b)] \neq [(0, 1)]$
- $\langle 2 \rangle 3$. $a \neq 0$
- $\langle 2 \rangle 4$. $[(a, b)][(b, a)] = [(1, 1)]$

□

□

Definition 14.1.5. For any field F , let $N(F)$ be the intersection of all the subsets $S \subseteq F$ such that $1 \in S$ and $\forall x \in S. x + 1 \in S$.

Definition 14.1.6 (Characteristic Zero). A field F has *characteristic 0* iff $0 \notin N(F)$.

Proposition 14.1.7. In a field F with characteristic 0, the function $n : \mathbb{N} \rightarrow N(F)$ defined by

$$\begin{aligned} n(0) &= 1 \\ n(x + 1) &= n(x) + 1 \end{aligned}$$

is a bijection.

PROOF:

- $\langle 1 \rangle 1$. n is injective.
- $\langle 2 \rangle 1$. ASSUME: for a contradiction $n(i) = n(j)$ with $i \neq j$
- $\langle 2 \rangle 2$. ASSUME: w.l.o.g. $i < j$
- $\langle 2 \rangle 3$. $n(j - i) = 0$
- $\langle 2 \rangle 4$. Q.E.D.

PROOF: This contradicts the fact that F has characteristic 0.

- $\langle 1 \rangle 2$. n is surjective.

PROOF: Since $\text{ran } n$ is a subset of F that includes 1 and is closed under $+1$.

□

Definition 14.1.8. In any field F , let

$$I(F) = N(F) \cup \{0\} \cup \{-x \mid x \in N(F)\}$$

Definition 14.1.9. In any field F , let

$$Q(F) = \{x/y \mid x, y \in I(F), y \neq 0\}$$

Proposition 14.1.10. $Q(F)$ is the smallest subfield of F .

PROOF: $Q(F)$ is closed under $+$ and \cdot , and any subset of F closed under $+$ and \cdot that contains 0 and 1 must include $Q(F)$. □

Theorem 14.1.11. Let F and G be fields of characteristic 0. Then there exists a unique field isomorphism between $Q(F)$ and $Q(G)$.

PROOF:

- (1)1. LET: $\phi : N(F) \rightarrow N(G)$ be the unique function such that $\phi(1) = 1$ and $\forall x \in N(F). \phi(x+1) = \phi(x) + 1$.
- (1)2. ϕ is a bijection.
 PROOF: Similar to Proposition 14.1.7.
- (1)3. $\forall x, y \in N(F). \phi(x+y) = \phi(x) + \phi(y)$
 PROOF: Induction on y .
- (1)4. $\forall x, y \in N(F). \phi(xy) = \phi(x)\phi(y)$
 PROOF: Induction on y .
- (1)5. Extend ϕ to a bijection $I(F) \cong I(G)$ such that $\forall x, y \in I(F). \phi(x+y) = \phi(x) + \phi(y)$ and $\forall x, y \in I(F). \phi(xy) = \phi(x)\phi(y)$
- (2)1. Define $\phi(0) = 0$ and $\phi(-x) = -\phi(x)$ for $x \in N(F)$
- (3)1. $0 \notin N(F)$
- (3)2. For all $x \in N(F)$ we have $-x \notin N(F)$
 PROOF: Then we would have $x + -x = 0 \in N(F)$.
- (3)3. For all $x \in N(F)$ we have $-x \neq 0$
- (2)2. For all $x, y \in I(F)$ we have $\phi(x+y) = \phi(x) + \phi(y)$
 PROOF: Case analysis on x and y .
- (2)3. For all $x, y \in I(F)$ we have $\phi(xy) = \phi(x)\phi(y)$
 PROOF: Case analysis on x and y .
- (1)6. Extend ϕ to a bijection $Q(F) \cong Q(G)$ such that $\forall x, y \in Q(F). \phi(x+y) = \phi(x) + \phi(y)$ and $\forall x, y \in Q(F). \phi(xy) = \phi(x)\phi(y)$
- (2)1. Define $\phi(x/y) = \phi(x)/\phi(y)$
- (1)7. ϕ is unique.
- (2)1. LET: θ satisfy the theorem.
- (2)2. For all $x \in N(F)$ we have $\theta(x) = \phi(x)$
- (2)3. For all $x \in I(F)$ we have $\theta(x) = \phi(x)$
- (2)4. For all $x \in Q(F)$ we have $\theta(x) = \phi(x)$

□

14.2 Ordered Fields

Definition 14.2.1 (Ordered Field). An *ordered field* is an ordered commutative ring that is a field.

Proposition 14.2.2. Every ordered field F has characteristic 0.

PROOF: We have $0 < n$ for all $n \in N(F)$. □

Proposition 14.2.3. Let F be a field of characteristic 0. Then there exists a unique relation $<$ on $Q(F)$ that makes $Q(F)$ into an ordered field.

PROOF: Easy. □

Corollary 14.2.3.1. Let F and G be ordered fields. Let ϕ be the unique field isomorphism between $Q(F)$ and $Q(G)$. Then ϕ is an ordered field isomorphism.

Definition 14.2.4 (Archimedean). An ordered field F is *Archimedean* iff

$$\forall x \in F. \exists n \in N(F). n > x .$$

Proposition 14.2.5. *Let F be an Archimedean ordered field. Let $x, y \in F$ with $x > 0$. Then there exists $n \in N(F)$ such that $nx > y$.*

PROOF: Pick $n > y/x$. \square

Proposition 14.2.6. *Let F be an Archimedean ordered field. For all $x, y \in F$, if $x < y$, then there exists $r \in Q(F)$ such that $x < r < y$.*

PROOF:

$\langle 1 \rangle 1$. CASE: $x > 0$

$\langle 2 \rangle 1$. PICK $n \in N(F)$ such that $n(y - x) > 1$

PROOF: Proposition 14.2.5.

$\langle 2 \rangle 2$. $ny > 1 + nx$

$\langle 2 \rangle 3$. LET: m be the least element of $N(F)$ such that $m > nx$.

$\langle 2 \rangle 4$. $m - 1 \leq nx$

$\langle 2 \rangle 5$. $nx < m < ny$

$\langle 2 \rangle 6$. $x < m/n < y$

$\langle 1 \rangle 2$. CASE: $x \leq 0$

$\langle 2 \rangle 1$. PICK $k \in N(F)$ such that $k > -x$

$\langle 2 \rangle 2$. $0 < x + k < y + k$

$\langle 2 \rangle 3$. PICK $r \in Q(F)$ such that $x + k < r < y + k$

PROOF: $\langle 1 \rangle 1$

$\langle 2 \rangle 4$. $x < r - k < y$

Definition 14.2.7 (Complete). An ordered field F is *complete* iff every nonempty subset of F bounded above has a least upper bound.

Proposition 14.2.8. *Every complete ordered field is Archimedean.*

PROOF:

$\langle 1 \rangle 1$. LET: F be a complete ordered field.

$\langle 1 \rangle 2$. LET: $x \in F$

$\langle 1 \rangle 3$. ASSUME: for a contradiction there is no member of $N(F)$ greater than x .

$\langle 1 \rangle 4$. x is an upper bound for $N(F)$.

$\langle 1 \rangle 5$. LET: $y = \sup N(F)$

$\langle 1 \rangle 6$. PICK $n \in N(F)$ such that $y - 1 < n$

$\langle 1 \rangle 7$. $y < n + 1$

$\langle 1 \rangle 8$. Q.E.D.

PROOF: This is a contradiction.

\square

Proposition 14.2.9. *Let F be a complete ordered field and $a \in F$ be nonnegative. Then there exists $b \in F$ such that $b^2 = a$.*

PROOF:

$\langle 1 \rangle 1$. LET: $B = \{x \in F \mid 0 \leq x \leq 1 + a\}$

$\langle 1 \rangle 2$. LET: $\phi : B \rightarrow B$ be the function

$$\phi(x) = x + \frac{1}{2(1+a)}(a - x^2) .$$

- ⟨1⟩3. ϕ is strictly monotone.
 ⟨2⟩1. LET: $0 \leq x < y \leq 1 + a$
 ⟨2⟩2. $1 - \frac{x+y}{2(1+a)} > 0$
 ⟨2⟩3. $\phi(y) - \phi(x) = (y - x)(1 - \frac{x+y}{2(1+a)}) > 0$
 ⟨2⟩4. $\phi(x) < \phi(y)$
 ⟨1⟩4. PICK $b \in B$ such that $\phi(b) = b$.
 PROOF: Knaster Fixed-Point Theorem.
 ⟨1⟩5. $b^2 = a$
 \square

Theorem 14.2.10 (Uniqueness of the Complete Ordered Field). *If F and G are complete ordered fields, then there exists a unique bijection $\phi : F \cong G$ such that, for all $x, y \in F$,*

$$\begin{aligned}\phi(x + y) &= \phi(x) + \phi(y) \\ \phi(xy) &= \phi(x)\phi(y)\end{aligned}$$

This bijection also satisfies: for all $x, y \in F$,

$$x < y \Leftrightarrow \phi(x) < \phi(y) .$$

PROOF:

- ⟨1⟩1. PICK a bijection $\phi : Q(F) \cong Q(G)$ such that, for all $x, y \in Q(F)$,
 $\phi(x + y) = \phi(x) + \phi(y)$
 $\phi(xy) = \phi(x)\phi(y)$
 $x < y \Leftrightarrow \phi(x) < \phi(y)$

PROOF: Corollary 14.2.3.1.

- ⟨1⟩2. $Q(F)$ intersects every interval in F .

PROOF: Proposition 14.2.6.

- ⟨1⟩3. $Q(G)$ intersects every interval in G .

PROOF: Proposition 14.2.6.

- ⟨1⟩4. PICK an order isomorphism $\psi : F \cong G$ that extends ϕ .

PROOF: Theorem 5.1.21.

- ⟨1⟩5. $\forall x, y \in F. \psi(x + y) = \psi(x) + \psi(y)$
 ⟨2⟩1. LET: $x, y \in F$
 ⟨2⟩2. $\psi(x) + \psi(y) \not\leq \psi(x + y)$
 ⟨3⟩1. ASSUME: for a contradiction $\psi(x) + \psi(y) < \psi(x + y)$
 ⟨3⟩2. PICK $r' \in Q(G)$ such that $\psi(x) < r' < \psi(x + y) - \psi(y)$
 ⟨3⟩3. PICK $s' \in Q(G)$ such that $\psi(y) < s' < \psi(x + y) - r'$
 ⟨3⟩4. $r' + s' < \psi(x + y)$
 ⟨3⟩5. PICK $r, s \in Q(F)$ such that $\phi(r) = r'$ and $\phi(s) = s'$
 ⟨3⟩6. $\phi(r + s) = r' + s'$
 ⟨3⟩7. $\psi(x) < \psi(r)$
 ⟨3⟩8. $\psi(y) < \psi(s)$
 ⟨3⟩9. $\psi(x + y) > \psi(r + s)$
 ⟨3⟩10. $x < r$

- $\langle 3 \rangle 11. y < s$
- $\langle 3 \rangle 12. x + y > r + s$
- $\langle 3 \rangle 13. \text{Q.E.D.}$

PROOF: This is a contradiction.

- $\langle 2 \rangle 3. \psi(x + y) \not\leq \psi(x) + \psi(y)$

PROOF: Similar.

- $\langle 1 \rangle 6. \forall x, y \in F. \psi(xy) = \psi(x)\psi(y)$

- $\langle 2 \rangle 1. \text{LET: } x, y \in F$

- $\langle 2 \rangle 2. \text{CASE: } x \text{ and } y \text{ are positive.}$

- $\langle 3 \rangle 1. \psi(x)\psi(y) \not\leq \psi(xy)$

- $\langle 4 \rangle 1. \text{ASSUME: for a contradiction } \psi(x)\psi(y) < \psi(xy)$

- $\langle 4 \rangle 2. \text{PICK } r' \in Q(G) \text{ such that } \psi(x) < r' < \psi(xy)/\psi(y)$

- $\langle 4 \rangle 3. \text{PICK } s' \in Q(G) \text{ such that } \psi(y) < s' < \psi(xy)/r'$

- $\langle 4 \rangle 4. r's' < \psi(xy)$

- $\langle 4 \rangle 5. \text{PICK } r, s \in Q(F) \text{ such that } \phi(r) = r' \text{ and } \phi(s) = s'$

- $\langle 4 \rangle 6. \phi(rs) = r's'$

- $\langle 4 \rangle 7. x < r, y < s \text{ and } rs < xy$

- $\langle 4 \rangle 8. \text{Q.E.D.}$

PROOF: This is a contradiction.

- $\langle 3 \rangle 2. \psi(xy) \not\leq \psi(x)\psi(y)$

PROOF: Similar.

- $\langle 2 \rangle 3. \text{CASE: } x \text{ and } y \text{ are not both positive.}$

PROOF: Follows from $\langle 2 \rangle 2$ since $\psi(-x) = -\psi(x)$ by $\langle 1 \rangle 5$.

- $\langle 1 \rangle 7. \text{For any field isomorphism } \theta : F \cong G, \text{ we have } \theta = \psi.$

- $\langle 2 \rangle 1. \theta \upharpoonright Q(F) = \phi$

PROOF: Theorem 14.1.11.

- $\langle 2 \rangle 2. \theta \text{ is strictly monotone.}$

- $\langle 3 \rangle 1. \text{LET: } x, y \in F \text{ with } x < y$

- $\langle 3 \rangle 2. y - x > 0$

- $\langle 3 \rangle 3. \text{PICK } z \in F \text{ such that } z^2 = y - x$

- $\langle 3 \rangle 4. \theta(z)^2 = \theta(y) - \theta(x)$

- $\langle 3 \rangle 5. \theta(y) - \theta(x) > 0$

- $\langle 3 \rangle 6. \theta(x) < \theta(y)$

- $\langle 2 \rangle 3. \theta = \psi$

PROOF: By the uniqueness of ψ .

□

Chapter 15

Number Systems

15.1 The Integers

Definition 15.1.1. The set of *integers* \mathbb{Z} is the quotient set \mathbb{N}^2 / \sim , where $(m, n) \sim (p, q)$ iff $m + q = n + p$.

We prove \sim is an equivalence relation on \mathbb{N}^2 .

PROOF:

$\langle 1 \rangle 1.$ \sim is reflexive.

PROOF: For all $m, n \in \mathbb{N}$ we have $m + n = n + m$.

$\langle 1 \rangle 2.$ \sim is symmetric.

PROOF: If $m + q = n + p$ then $p + n = q + m$.

$\langle 1 \rangle 3.$ \sim is transitive.

$\langle 2 \rangle 1.$ ASSUME: $(m, n) \sim (p, q) \sim (r, s)$

$\langle 2 \rangle 2.$ $m + q = n + p$ and $p + s = q + r$

$\langle 2 \rangle 3.$ $m + q + s = n + q + r$

$\langle 2 \rangle 4.$ $m + s = n + r$

PROOF: By cancellation.

□

Definition 15.1.2 (Addition). Define *addition* $+$ on \mathbb{Z} by $[(m, n)] + [(p, q)] = [(m + p, n + q)]$.

We prove this is well-defined.

PROOF: If $m + n' = n + m'$ and $p + q' = q + p'$ then $m + p + n' + q' = n + q + m' + p'$.

□

Proposition 15.1.3. *Addition on \mathbb{Z} is commutative.*

PROOF: $[(m, n)] + [(p, q)] = [(m + p, n + q)] = [(p + m, q + n)] = [(p, q)] + [(m, n)]$.

□

Proposition 15.1.4. *Addition on \mathbb{Z} is associative.*

PROOF: $[(m, n)] + [(p, q)] + [(r, s)] = [(m + p + r, n + q + s)] = [(m, n)] + [(p, q)] + [(r, s)]$. \square

Proposition 15.1.5. *Given natural numbers m and n , we have $[(m, 0)] = [(n, 0)]$ iff $m = n$.*

PROOF: Immediate from definitions. \square

Definition 15.1.6. We identify any natural number n with the integer $[(n, 0)]$.

Proposition 15.1.7. *Addition on integers agrees with addition on natural numbers.*

PROOF: Since $[(m, 0)] + [(n, 0)] = [(m + n, 0)]$. \square

Proposition 15.1.8. *For all $a \in \mathbb{Z}$ we have $a + 0 = a$.*

PROOF: $[(m, n)] + [(0, 0)] = [(m + 0, n + 0)] = [(m, n)]$. \square

Proposition 15.1.9. *For all $a \in \mathbb{Z}$, there exists $b \in \mathbb{Z}$ such that $a + b = 0$.*

PROOF: $[(m, n)] + [(n, m)] = [(m + n, m + n)] = [(0, 0)]$ \square

Proposition 15.1.10. *The integers form an Abelian group under addition.*

PROOF: Proposition 15.1.3, 15.1.4, 15.1.8, 15.1.9. \square

Definition 15.1.11. Define multiplication \cdot on \mathbb{Z} by: $[(m, n)][(p, q)] = [(mp + nq, mq + np)]$.

We prove this is well defined.

PROOF:

$\langle 1 \rangle 1$. ASSUME: $m + n' = n + m'$ and $p + q' = q + p'$

PROVE: $mp + nq + m'q' + n'p' = mq + np + m'p' + n'q'$

$\langle 1 \rangle 2$. $mp + n'p = np + m'p$

$\langle 1 \rangle 3$. $nq + m'q = mq + n'q$

$\langle 1 \rangle 4$. $m'p + m'q' = m'q + m'p'$

$\langle 1 \rangle 5$. $n'q + n'p' = n'p + n'q'$

$\langle 1 \rangle 6$. $mp + n'p + nq + m'q + m'p + m'q' + n'q + n'p' = np + m'p + mq + n'q + m'q + m'p' + n'p + n'q'$

$\langle 1 \rangle 7$. $mp + nq + m'q' + n'p' = mq + np + m'p' + n'q'$

PROOF: By cancellation.

\square

Proposition 15.1.12. *Multiplication on integers agrees with multiplication on natural numbers.*

PROOF: Since $[(m, 0)][(n, 0)] = [(mn + 0, m0 + n0)] = [(mn, 0)]$. \square

Proposition 15.1.13. *Multiplication on \mathbb{Z} is commutative.*

PROOF: $[(m, n)][(p, q)] = [(mp + nq, mq + np)] = [(pm + qn, pn + qm)] = [(p, q)][(m, n)]$. \square

Proposition 15.1.14. *Multiplication on \mathbb{Z} is associative.*

PROOF:

$$\begin{aligned}
 [(m, n)]([(p, q)][(r, s)]) &= [(m, n)][(pr + qs, ps + qr)] \\
 &= [(mpr + mqs + nps + nqr, mps + mqr + npr + nqs)] \\
 &= [(mp + nq, mq + np)][(r, s)] \\
 &= ([[(m, n)][(p, q)])](r, s) \quad \square
 \end{aligned}$$

Proposition 15.1.15. *Multiplication distributes over addition.*

PROOF:

$$\begin{aligned}
 [(m, n)]([(p, q)] + [(r, s)]) &= [(m, n)][(p + r, q + s)] \\
 &= [(mp + mr + nq + ns, np + nr + mq + ms)] \\
 [(m, n)][(p, q)] + [(m, n)][(r, s)] &= [(mp + nq, mq + np)] + [(mr + ns, ms + nr)] \\
 &= [(mp + nq + mr + ns, mq + np + ms + nr)] \quad \square
 \end{aligned}$$

Proposition 15.1.16. *For any integer a we have $a1 = a$.*

PROOF: Since $[(m, n)][(1, 0)] = [(m1 + n0, m0 + n1)] = [(m, n)]$. \square

Proposition 15.1.17. *For any integers a and b , if $ab = 0$ then $a = 0$ or $b = 0$.*

PROOF:

$\langle 1 \rangle 1$. ASSUME: $[(m, n)][(p, q)] = [(0, 0)]$

$\langle 1 \rangle 2$. $mp + nq = mq + np$

$\langle 1 \rangle 3$. ASSUME: $[(m, n)] \neq [(0, 0)]$

$\langle 1 \rangle 4$. $m \neq n$

PROVE: $p = q$

$\langle 1 \rangle 5$. CASE: $m < n$

$\langle 2 \rangle 1$. $p \not\leq q$

PROOF: If $p < q$ then $mq + np < mp + nq$ by Proposition 8.4.6.

$\langle 2 \rangle 2$. $q \not\leq p$

PROOF: If $q < p$ then $mp + nq < mq + np$ by Proposition 8.4.6.

$\langle 2 \rangle 3$. $p = q$

PROOF: By trichotomy.

$\langle 1 \rangle 6$. CASE: $n < m$

PROOF: Similar.

\square

Proposition 15.1.18. *The integers \mathbb{Z} form an integral domain.*

PROOF: Propositions 15.1.13, 15.1.14, 15.1.15, 15.1.16, 15.1.17, 15.1.10. \square

Definition 15.1.19. Define $<$ on \mathbb{Z} by $[(m, n)] < [(p, q)]$ if and only if $m + q < n + p$.

We prove this is well-defined.

PROOF:

$\langle 1 \rangle 1$. ASSUME: $m + n' = n + m'$ and $p + q' = q + p'$.

PROVE: $m + q < n + p$ if and only if $m' + q' < n' + p'$

$\langle 1 \rangle 2$. $m + q < n + p$ if and only if $m' + q' < n' + p'$

PROOF:

$$m + q < n + p \Leftrightarrow m + n' + q < n + n' + p \quad (\text{Corollary 6.5.7.1})$$

$$\Leftrightarrow m' + n + q < n + n' + p$$

$$\Leftrightarrow m' + q < n' + p \quad (\text{Corollary 6.5.7.1})$$

$$\Leftrightarrow m' + q + p' < n' + p + p' \quad (\text{Corollary 6.5.7.1})$$

$$\Leftrightarrow m' + q' + p < n' + p + p'$$

$$\Leftrightarrow m' + q' < n' + p' \quad (\text{Corollary 6.5.7.1}) \square$$

Proposition 15.1.20. *The ordering on the integers agrees with the ordering on the natural numbers.*

PROOF: We have $[(m, 0)] < [(n, 0)]$ iff $m < n$. \square

Proposition 15.1.21. *$<$ is a linear order on \mathbb{Z} .*

PROOF:

$\langle 1 \rangle 1$. $<$ is irreflexive.

PROOF: We never have $m + n < m + n$.

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

$\langle 2 \rangle 1$. ASSUME: $[(m, n)] < [(p, q)] < [(r, s)]$

$\langle 2 \rangle 2$. $m + q < n + p$ and $p + s < q + r$

$\langle 2 \rangle 3$. $m + q + s < n + q + r$

PROOF: $m + q + s < n + p + s < n + q + r$

$\langle 2 \rangle 4$. $m + s < n + r$

PROOF: Corollary 6.5.7.1.

$\langle 1 \rangle 3$. $<$ is total.

PROOF: Given natural numbers m, n, p and q , either $m + q < n + p$, or $m + q = n + p$, or $n + p < m + q$.

\square

Definition 15.1.22 (Positive). An integer a is *positive* iff $a > 0$.

Theorem 15.1.23. *For any integers a, b and c , we have $a < b$ if and only if $a + c < b + c$.*

PROOF:

$\langle 1 \rangle 1$. If $a < b$ then $a + c < b + c$.

$\langle 2 \rangle 1$. LET: $a = [(m, n)]$, $b = [(p, q)]$ and $c = [(r, s)]$.

$\langle 2 \rangle 2$. ASSUME: $a < b$

$\langle 2 \rangle 3$. $m + q < n + p$

$\langle 2 \rangle 4$. $m + r + q + s < n + r + p + s$

$\langle 2 \rangle 5$. $[(m + r, n + s)] < [(p + r, q + s)]$

$\langle 2 \rangle 6$. $a + c < b + c$

$\langle 1 \rangle 2$. If $a + c < b + c$ then $a < b$.

PROOF: From $\langle 1 \rangle 1$ and Proposition 5.2.6.

□

Proposition 15.1.24. *Let a , b and c be integers. If $0 < c$, then $a < b$ if and only if $ac < bc$.*

PROOF:

$\langle 1 \rangle 1$. LET: $c = [(r, s)]$

$\langle 1 \rangle 2$. ASSUME: $0 < c$

$\langle 1 \rangle 3$. $s < r$

$\langle 1 \rangle 4$. For all integers a and b , if $a < b$ then $ac < bc$

$\langle 2 \rangle 1$. LET: $a = [(m, n)]$, $b = [(p, q)]$.

$\langle 2 \rangle 2$. ASSUME: $a < b$

$\langle 2 \rangle 3$. $m + q < n + p$

$\langle 2 \rangle 4$. $(m + q)r + (p + n)s < (m + q)s + (p + n)r$

PROOF: Proposition 8.4.6, $\langle 1 \rangle 3$, $\langle 2 \rangle 3$.

$\langle 2 \rangle 5$. $mr + ns + ps + qr < ms + nr + pr + qs$

$\langle 2 \rangle 6$. $[(mr + ns, ms + nr)] < [(pr + qs, ps + qr)]$

$\langle 2 \rangle 7$. $ac < bc$

$\langle 1 \rangle 5$. For all integers a and b , if $ac < bc$ then $a < b$

PROOF: From $\langle 1 \rangle 4$ and Proposition 5.2.6.

□

Proposition 15.1.25. *Let a be a positive integer. For any integer b , there exists $k \in \mathbb{N}$ such that $b < ak$.*

PROOF:

$\langle 1 \rangle 1$. CASE: $b \leq 0$

PROOF: Take $k = 1$.

$\langle 1 \rangle 2$. CASE: $b > 0$

PROOF: Take $k = b + 1$.

□

15.2 The Rationals

Definition 15.2.1 (Rational Numbers). The set \mathbb{Q} of *rational numbers* is the field of fractions over the integers.

Proposition 15.2.2. *For any integers a and b , we have $[(a, 1)] = [(b, 1)]$ iff $a = b$.*

PROOF: Immediate from definitions. □

Henceforth we identify any integer a with the rational number $[(a, 1)]$.

Proposition 15.2.3. *Addition on the rationals agrees with addition on the integers.*

PROOF: $[(a, 1)] + [(b, 1)] = [(a \cdot 1 + b \cdot 1, 1 \cdot 1)] = [(a + b, 1)]$. \square

Proposition 15.2.4. *Multiplication on the rationals agrees with multiplication on the integers.*

PROOF: $[(a, 1)][(b, 1)] = [(ab, 1)]$ \square

Definition 15.2.5. Define the ordering $<$ on the rationals by: if b and d are positive, then $[(a, b)] < [(c, d)]$ iff $ad < bc$.

We prove this is well-defined.

PROOF:

$\langle 1 \rangle 1$. For any rational q , there exist integers a, b with b positive such that $q = [(a, b)]$.

PROOF: Since $[(a, b)] = [(-a, -b)]$, and if $b \neq 0$ then one of b and $-b$ is positive.

$\langle 1 \rangle 2$. If b, b', d and d' are positive, $[(a, b)] = [(a', b')]$, and $[(c, d)] = [(c', d')]$, then $ad < bc$ iff $a'd' < b'c'$.

PROOF:

$\langle 2 \rangle 1$. If $ad < bc$ then $a'd' < b'c'$.

$\langle 3 \rangle 1$. ASSUME: $ad < bc$

$\langle 3 \rangle 2$. $ab'd < bb'c$

$\langle 3 \rangle 3$. $a'bd < bb'c$

$\langle 3 \rangle 4$. $a'd < b'c$

$\langle 3 \rangle 5$. $a'dd' < b'cd'$

$\langle 3 \rangle 6$. $a'dd' < b'c'd$

$\langle 3 \rangle 7$. $a'd' < b'c'$

$\langle 2 \rangle 2$. If $a'd' < b'c'$ then $ad < bc$.

PROOF: Similar.

\square

Proposition 15.2.6. *The ordering on the rationals agrees with the ordering on the integers.*

PROOF: We have $[(a, 1)] < [(b, 1)]$ if and only if $a < b$. \square

Proposition 15.2.7. *The relation $<$ is a linear ordering on \mathbb{Q} .*

PROOF:

$\langle 1 \rangle 1$. $<$ is irreflexive.

PROOF: We never have $ab < ab$.

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

$\langle 2 \rangle 1$. ASSUME: $[(a, b)] < [(c, d)] < [(e, f)]$ where b, d and f are positive.

$\langle 2 \rangle 2$. $ad < bc$ and $cf < de$

$\langle 2 \rangle 3$. $adf < bde$

PROOF: $adf < bcf < bde$

$\langle 2 \rangle 4$. $af < be$

$\langle 1 \rangle 3$. $<$ is total.

PROOF: For any integers a, b, c, d , we have $ad < bc$ or $ad = bc$ or $bc < ad$.

□

Proposition 15.2.8. *For any rationals r , s and t , we have $r < s$ if and only if $r + t < s + t$.*

PROOF:

⟨1⟩1. LET: a, b, c, d, e, f be integers with b, d and f positive.

⟨1⟩2. $[(a, b)] + [(e, f)] < [(c, d)] + [(e, f)]$ if and only if $[(a, b)] < [(c, d)]$.

PROOF:

$$\begin{aligned}
 [(a, b)] + [(e, f)] < [(c, d)] + [(e, f)] &\Leftrightarrow [(af + be, bf)] < [(cf + de, df)] \\
 &\Leftrightarrow (af + be)df < (cf + de)bf \\
 &\Leftrightarrow afd f + bedf < cfbf + debf \\
 &\Leftrightarrow afd f < cfbf \\
 &\Leftrightarrow ad < bc \\
 &\Leftrightarrow [(a, b)] < [(c, d)]
 \end{aligned}$$

□

Corollary 15.2.8.1. *For any rational r , we have $r < 0$ if and only if $0 < -r$.*

Definition 15.2.9 (Absolute Value). For any rational r , the *absolute value* of r is defined by

$$|r| := \begin{cases} -r & \text{if } 0 < -r \\ r & \text{otherwise} \end{cases}$$

Proposition 15.2.10. *For any rationals r , s and t , if t is positive then $r < s$ iff $rt < st$.*

PROOF:

⟨1⟩1. LET: $r = [(a, b)]$, $s = [(c, d)]$ and $t = [(e, f)]$ where b, d and f are positive.

⟨1⟩2. ASSUME: $0 < t$

⟨1⟩3. $e > 0$

⟨1⟩4. $rt < st$ iff $r < s$

PROOF:

$$\begin{aligned}
 rt < st &\Leftrightarrow [(ae, bf)] < [(ce, df)] \\
 &\Leftrightarrow aedf < cebf \\
 &\Leftrightarrow ad < bc \\
 &\Leftrightarrow r < s
 \end{aligned}$$

□

Corollary 15.2.10.1. *The rationals form an ordered field.*

Proposition 15.2.11. *Let p be a positive rational. For any rational number r , there exists $k \in \mathbb{N}$ such that $r < pk$.*

PROOF:

⟨1⟩1. LET: $p = a/b$ and $r = c/d$ where a, b and d are positive.

$\langle 1 \rangle 2$. PICK $k \in \mathbb{N}$ such that $bc < adk$

PROOF: Proposition 15.1.25.

$\langle 1 \rangle 3$. $r < pk$

□

Proposition 15.2.12. $\mathbb{Q} \approx \mathbb{N}$

PROOF: Arrange the rationals in order $0/1, 1/1, 1/2, 0/2, -1/2, -1/1, -2/1, -2/2, -2/3, -1/3, 0/3, 1/3, 2/3$, etc. then remove all duplicates. □

15.3 The Real Numbers

Definition 15.3.1 (Cauchy Sequence). A *Cauchy sequence* is a sequence (q_n) of rationals such that, for every positive rational ϵ , there exists $k \in \mathbb{N}$ such that $\forall m, n > k. |q_m - q_n| < \epsilon$.

Definition 15.3.2 (Dedekind Cut). A *Dedekind cut* is a set $x \subseteq \mathbb{Q}$ such that:

1. $\emptyset \neq x \neq \mathbb{Q}$
2. x is closed downwards.
3. x has no greatest member.

The set \mathbb{R} of *real numbers* is the set of Dedekind cuts.

Proposition 15.3.3. For any rational q , we have $\{r \in \mathbb{Q} \mid r < q\} \in \mathbb{R}$.

PROOF:

$\langle 1 \rangle 1$. LET: $q \in \mathbb{Q}$

$\langle 1 \rangle 2$. LET: $q \downarrow = \{r \mid r < q\}$

$\langle 1 \rangle 3$. $q \downarrow \neq \emptyset$

PROOF: We have $q - 1 \in q \downarrow$.

$\langle 1 \rangle 4$. $q \downarrow \neq \mathbb{Q}$

PROOF: Since $q \notin q \downarrow$.

$\langle 1 \rangle 5$. $q \downarrow$ is closed downwards.

PROOF: Trivial.

$\langle 1 \rangle 6$. $q \downarrow$ has no greatest element.

PROOF: For all $r \in q \downarrow$ we have $r < (q + r)/2 \in q \downarrow$.

□

Proposition 15.3.4. For rationals q and r , we have $q = r$ if and only if $\{s \in \mathbb{Q} \mid s < q\} = \{s \in \mathbb{Q} \mid s < r\}$.

PROOF:

$\langle 1 \rangle 1$. LET: $q \downarrow = \{s \in \mathbb{Q} \mid s < q\}$

$\langle 1 \rangle 2$. LET: $r \downarrow = \{s \in \mathbb{Q} \mid s < r\}$

$\langle 1 \rangle 3$. If $q = r$ then $q \downarrow = r \downarrow$

PROOF: Trivial.

(1)4. If $q < r$ then $q \downarrow \neq r \downarrow$

PROOF: We have $q \in r \downarrow$ and $q \notin q \downarrow$.

(1)5. If $r < q$ then $q \downarrow \neq r \downarrow$

PROOF: We have $r \in q \downarrow$ and $q \notin q \downarrow$.

□

Henceforth we identify a rational q with the real number $\{r \in \mathbb{Q} \mid r < q\}$.

Definition 15.3.5. Define the ordering $<$ on \mathbb{R} by: $x < y$ iff $x \subsetneq y$.

Proposition 15.3.6. *The ordering on the reals agrees with the ordering on the rationals.*

PROOF:

(1)1. LET: $q, r \in \mathbb{Q}$

(1)2. LET: $q \downarrow = \{s \in \mathbb{Q} \mid s < q\}$.

(1)3. LET: $r \downarrow = \{s \in \mathbb{Q} \mid s < r\}$.

PROVE: $q < r$ iff $q \downarrow \subsetneq r \downarrow$

(1)4. If $q < r$ then $q \downarrow \subsetneq r \downarrow$

(2)1. ASSUME: $q < r$

(2)2. $q \downarrow \subseteq r \downarrow$

PROOF: If $s < q$ then $s < r$.

(2)3. $q \downarrow \neq r \downarrow$

PROOF: Proposition 15.3.4.

(1)5. If $q \downarrow \subsetneq r \downarrow$ then $q < r$

(2)1. ASSUME: $q \downarrow \subsetneq r \downarrow$

(2)2. PICK $s \in r \downarrow$ such that $s \notin q \downarrow$

(2)3. $q \leq s < r$

□

Proposition 15.3.7. *The ordering $<$ is a linear ordering on \mathbb{R} .*

PROOF:

(1)1. $<$ is irreflexive.

PROOF: No set is a proper subset of itself.

(1)2. $<$ is transitive.

PROOF: Since the relationship \subsetneq is transitive on the class of all sets.

(1)3. $<$ is total.

(2)1. LET: x, y be Dedekind cuts.

(2)2. ASSUME: $x \not\subseteq y$

PROVE: $y \subsetneq x$

(2)3. PICK $q \in x$ such that $q \notin y$

(2)4. LET: $r \in y$

PROVE: $r \in x$

(2)5. $q \not\leq r$

PROOF: Since y is closed downwards.

(2)6. $r < q$

(2)7. $r \in x$

PROOF: Since x is closed downwards.

□

Proposition 15.3.8. *Any bounded nonempty subset of \mathbb{R} has a least upper bound.*

PROOF:

⟨1⟩1. LET: A be a bounded nonempty subset of \mathbb{R} .

⟨1⟩2. $\bigcup A$ is a Dedekind cut.

⟨2⟩1. $\bigcup A \neq \emptyset$

⟨3⟩1. PICK $x \in A$

⟨3⟩2. PICK $q \in x$

⟨3⟩3. $q \in \bigcup A$

⟨2⟩2. $\bigcup A \neq \mathbb{Q}$

⟨3⟩1. PICK an upper bound u for A

⟨3⟩2. PICK $q \notin u$

PROVE: $q \notin \bigcup A$

⟨3⟩3. ASSUME: for a contradiction $q \in \bigcup A$

⟨3⟩4. PICK $x \in A$ such that $q \in x$

⟨3⟩5. $x \leq u$

⟨3⟩6. $q \in u$

⟨3⟩7. Q.E.D.

PROOF: This is a contradiction.

⟨2⟩3. $\bigcup A$ is closed downwards.

⟨3⟩1. LET: $q \in \bigcup A$ and $r < q$

⟨3⟩2. PICK $x \in A$ such that $q \in x$

⟨3⟩3. $r \in x$

⟨3⟩4. $r \in \bigcup A$

⟨2⟩4. $\bigcup A$ has no greatest element.

⟨3⟩1. LET: $q \in \bigcup A$

⟨3⟩2. PICK $x \in A$ such that $q \in x$

⟨3⟩3. PICK $r \in x$ such that $q < r$

⟨3⟩4. $r \in \bigcup A$

⟨1⟩3. $\bigcup A$ is an upper bound for A .

PROOF: For all $x \in A$ we have $x \subseteq \bigcup A$.

⟨1⟩4. For any upper bound u for $\bigcup A$ we have $\bigcup A \leq u$.

PROOF: If $\forall x \in A. x \subseteq u$ we have $\bigcup A \subseteq u$.

□

Definition 15.3.9 (Addition). Define *addition* $+$ on the reals by

$$x + y := \{q + r \mid q \in x, r \in y\} .$$

We prove this is well-defined.

PROOF:

⟨1⟩1. LET: $x, y \in \mathbb{R}$

PROVE: $X + y$ is a Dedekind cut.

$\langle 1 \rangle 2. x + y \neq \emptyset$

PROOF: Pick $q \in x$ and $r \in y$; then $q + r \in x + y$.

$\langle 1 \rangle 3. x + y \neq \mathbb{Q}$

$\langle 2 \rangle 1. \text{ PICK } q \notin x \text{ and } r \notin y$

PROVE: $q + r \notin x + y$

$\langle 2 \rangle 2. \text{ ASSUME: for a contradiction } q + r \in x + y$

$\langle 2 \rangle 3. \text{ PICK } q' \in x \text{ and } r' \in y \text{ such that } q + r = q' + r'$

$\langle 2 \rangle 4. q' < q \text{ and } r' < r$

$\langle 2 \rangle 5. q' + r' < q + r$

$\langle 2 \rangle 6. \text{ Q.E.D.}$

PROOF: This is a contradiction.

$\langle 1 \rangle 4. x + y$ is closed downwards.

$\langle 2 \rangle 1. \text{ LET: } q \in x \text{ and } r \in y$

$\langle 2 \rangle 2. \text{ LET: } s < q + r$

PROVE: $s \in x + y$

$\langle 2 \rangle 3. s - r < q$

$\langle 2 \rangle 4. s - r \in x$

$\langle 2 \rangle 5. s = (s - r) + r \in x + y$

$\langle 1 \rangle 5. x + y$ has no greatest element.

$\langle 2 \rangle 1. \text{ LET: } q \in x \text{ and } r \in y$

PROVE: There exists $s \in x + y$ such that $q + r < s$

$\langle 2 \rangle 2. \text{ PICK } q' \in x \text{ and } r' \in y \text{ such that } q < q' \text{ and } r < r'$

$\langle 2 \rangle 3. q + r < q' + r' \in x + y$

□

Proposition 15.3.10. *Addition on the reals agrees with addition on the rationals.*

PROOF:

$\langle 1 \rangle 1. \text{ LET: } q, r \in \mathbb{Q}$

$\langle 1 \rangle 2. q \downarrow + r \downarrow \subseteq (q + r) \downarrow$

PROOF: If $s_1 < q$ and $s_2 < r$ then $s_1 + s_2 < q + r$.

$\langle 1 \rangle 3. (q + r) \downarrow \subseteq q \downarrow + r \downarrow$

$\langle 2 \rangle 1. \text{ LET: } s < q + r$

$\langle 2 \rangle 2. s - r < q$

$\langle 2 \rangle 3. \text{ PICK } t \text{ such that } s - r < t < q$

$\langle 2 \rangle 4. s - t < r$

$\langle 2 \rangle 5. s = t + (s - t) \in q \downarrow + r \downarrow$

□

Proposition 15.3.11. *Addition is associative.*

PROOF:

$$\begin{aligned} x + (y + z) &= \{q + r \mid q \in x, r \in y + z\} \\ &= \{q + s_1 + s_2 \mid q \in x, s_1 \in y, s_2 \in z\} \\ &= \{r + s_2 \mid r \in x + y, s_2 \in z\} \\ &= (x + y) + z \end{aligned}$$

□

Proposition 15.3.12. *Addition is commutative.*

PROOF:

$$\begin{aligned} x + y &= \{q + r \mid q \in x, r \in y\} \\ &= \{r + q \mid r \in y, q \in x\} \\ &= y + x \end{aligned}$$

□

Proposition 15.3.13. *For any $x \in \mathbb{R}$ we have $x + 0 = x$.*

PROOF:

⟨1⟩1. $x + 0 \subseteq x$

PROOF: If $q \in x$ and $r < 0$ then $q + r < q$ so $q + r \in x$.

⟨1⟩2. $x \subseteq x + 0$

⟨2⟩1. LET: $q \in x$

⟨2⟩2. PICK $r \in x$ such that $q < r$.

PROOF: x has no greatest element.

⟨2⟩3. $q - r < 0$

⟨2⟩4. $q = r + (q - r) \in x + 0$

□

Definition 15.3.14. For $x \in \mathbb{R}$, define $-x := \{q \in \mathbb{Q} \mid \exists r > q. -r \notin x\}$.

Proposition 15.3.15. *For all $x \in \mathbb{R}$ we have $-x \in \mathbb{R}$.*

PROOF:

⟨1⟩1. LET: $x \in \mathbb{R}$

⟨1⟩2. $-x \neq \emptyset$

⟨2⟩1. PICK $s \notin x$

⟨2⟩2. $-s - 1 \in -x$

⟨1⟩3. $-x \neq \mathbb{Q}$

⟨2⟩1. PICK $s \in x$

PROVE: $-s \notin -x$

⟨2⟩2. ASSUME: for a contradiction $-s \in -x$

⟨2⟩3. PICK $r > -s$ such that $-r \notin x$

⟨2⟩4. $-r < s$

⟨2⟩5. Q.E.D.

PROOF: This contradicts the fact that x is closed downwards.

⟨1⟩4. $-x$ is closed downwards.

PROOF: Immediate from definition.

⟨1⟩5. $-x$ has no greatest element.

⟨2⟩1. LET: $q \in -x$

⟨2⟩2. PICK $r > q$ such that $-r \notin x$

⟨2⟩3. PICK s such that $q < s < r$

⟨2⟩4. $s \in -x$

□

Lemma 15.3.16. *Let p be a positive rational number. For any real number x , there exists a rational $q \in x$ such that $p + q \notin x$.*

PROOF:

- $\langle 1 \rangle 1$. PICK $q_0 \in x$
- $\langle 1 \rangle 2$. There exists $k \in \mathbb{N}$ such that $q_0 + kp \notin x$
 - $\langle 2 \rangle 1$. PICK $q_1 \notin x$
 - $\langle 2 \rangle 2$. PICK $k \in \mathbb{N}$ such that $q_1 - q_0 < pk$
 - PROOF: Proposition 15.2.11.
 - $\langle 2 \rangle 3$. $q_1 < q_0 + kp$
 - $\langle 2 \rangle 4$. $q_0 + kp \notin x$
- $\langle 1 \rangle 3$. LET: k be the least natural number such that $q_0 + kp \notin x$
- $\langle 1 \rangle 4$. $k \neq 0$
- PROOF: $\langle 1 \rangle 1$
- $\langle 1 \rangle 5$. LET: $q = q_0 + (k-1)p$
- $\langle 1 \rangle 6$. $q \in x$ and $q + p \notin x$.

□

Proposition 15.3.17. *For every real x we have $x + (-x) = 0$.*

PROOF:

- $\langle 1 \rangle 1$. LET: x be a real number.
- $\langle 1 \rangle 2$. $x + (-x) \subseteq 0$
 - $\langle 2 \rangle 1$. LET: $q_1 \in x$ and $q_2 \in -x$
 - $\langle 2 \rangle 2$. PICK $r > q_2$ such that $-r \notin x$
 - $\langle 2 \rangle 3$. $q_1 < -r$
 - $\langle 2 \rangle 4$. $r < -q_1$
 - $\langle 2 \rangle 5$. $q_2 < -q_1$
 - $\langle 2 \rangle 6$. $q_1 + q_2 < 0$
- $\langle 1 \rangle 3$. $0 \subseteq x + (-x)$
 - $\langle 2 \rangle 1$. LET: $p < 0$
 - $\langle 2 \rangle 2$. $0 < -p$
 - $\langle 2 \rangle 3$. PICK $q \in x$ such that $q - p/2 \notin x$
 - PROOF: Lemma 15.3.16.
 - $\langle 2 \rangle 4$. LET: $s = p/2 - q$
 - $\langle 2 \rangle 5$. $-s \notin x$
 - $\langle 2 \rangle 6$. $p - q < s$
 - $\langle 2 \rangle 7$. $p - q \in -x$
 - $\langle 2 \rangle 8$. $p \in x + (-x)$

□

Corollary 15.3.17.1. *The reals form an Abelian group under addition.*

Proposition 15.3.18. *For any reals x, y and z , we have $x < y$ if and only if $x + z < y + z$.*

PROOF:

- $\langle 1 \rangle 1$. $\forall x, y, z \in \mathbb{R}. x \leq y \Rightarrow x + z \leq y + z$
 - $\langle 2 \rangle 1$. LET: $x, y, z \in \mathbb{R}$
 - $\langle 2 \rangle 2$. ASSUME: $x \leq y$
 - $\langle 2 \rangle 3$. For all $q \in x$ and $r \in z$ we have $q + r \in y + z$

⟨1⟩2. $\forall x, y, z \in \mathbb{R}. x + z = y + z \Leftrightarrow x = y$

PROOF: Proposition 12.1.4.

⟨1⟩3. $\forall x, y, z \in \mathbb{R}. x < y \Rightarrow x + z < y + z$

⟨1⟩4. Q.E.D.

PROOF: Proposition 5.2.6.

□

Definition 15.3.19 (Absolute Value). The *absolute value* of a real number x is defined to be

$$|x| = \begin{cases} x & \text{if } 0 \leq x \\ -x & \text{if } x < 0 \end{cases}$$

Definition 15.3.20 (Multiplication). Define *multiplication* \cdot on \mathbb{R} as follows:

- If x and y are non-negative then

$$xy = 0 \cup \{rs \mid 0 \leq r \in x \wedge 0 \leq s \in y\} .$$

- If x and y are both negative then

$$xy = (-x)(-y) .$$

- If one of x and y is negative and one is non-negative then

$$xy = -(|x||y|) .$$

We prove this is well-defined.

PROOF:

⟨1⟩1. LET: x and y be non-negative reals.

PROVE: xy is real.

⟨1⟩2. $xy \neq \emptyset$

PROOF: Since $-1 \in xy$.

⟨1⟩3. $xy \neq \mathbb{Q}$

⟨2⟩1. PICK $r \notin x$ and $s \notin y$

PROVE: $rs \notin xy$

⟨2⟩2. $0 \leq r$ and $0 \leq s$

PROOF: Since $0 \subseteq x$ and $0 \subseteq y$.

⟨2⟩3. ASSUME: for a contradiction $rs \in xy$

⟨2⟩4. PICK r' and s' such that $0 \leq r' \in x$, $0 \leq s' \in y$ and $rs = r's'$

⟨2⟩5. $r' < r$

⟨2⟩6. $s' < s$

⟨2⟩7. $r's' < rs$

⟨2⟩8. Q.E.D.

PROOF: This is a contradiction.

⟨1⟩4. xy is closed downwards.

⟨2⟩1. LET: $q \in xy$ and $r < q$

- ⟨2⟩2. CASE: $q \in 0$
 PROOF: Then $r < q < 0$ so $r \in xy$
- ⟨2⟩3. CASE: $q = s_1 s_2$ where $0 \leq s_1 \in x$ and $0 \leq s_2 \in y$
 - ⟨3⟩1. ASSUME: w.l.o.g. $0 \leq r$
 - ⟨3⟩2. $0 < s_1$ and $0 < s_2$
 - ⟨3⟩3. $r/s_2 < s_1$
 - ⟨3⟩4. $r/s_2 \in x$
 - ⟨3⟩5. $r = (r/s_2)s_2 \in xy$
- ⟨1⟩5. xy has no greatest element.
 - ⟨2⟩1. LET: $q \in xy$
 - ⟨2⟩2. CASE: $q \in 0$
 PROOF: $q < q/2 \in 0$
 - ⟨2⟩3. CASE: $q = rs$ where $0 \leq r \in x$ and $0 \leq s \in y$
 - ⟨3⟩1. PICK r' and s' with $r < r' \in x$ and $s < s' \in y$
 - ⟨3⟩2. $q < r's' \in xy$

□

Proposition 15.3.21. *Multiplication is commutative.*

PROOF: Immediate from definition. □

Proposition 15.3.22. *Multiplication is associative.*

PROOF:

- ⟨1⟩1. For non-negative reals x, y and z , we have $x(yz) = (xy)z$
 PROOF: It computes to $0 \cup \{qrs \mid 0 \leq q \in x, 0 \leq r \in y, 0 \leq s \in z\}$.
- ⟨1⟩2. For all reals x, y and z , we have $x(yz) = (xy)z$
 PROOF: It is equal to $|x||y||z|$ if an even number of them are negative, and $-(|x||y||z|)$ otherwise.

□

Proposition 15.3.23. *Multiplication distributes over addition.*

PROOF:

- ⟨1⟩1. For all non-negative reals x, y and z , we have $x(y + z) = xy + xz$
 - ⟨2⟩1. LET: x, y and z be non-negative reals.
 - ⟨2⟩2. $x(y + z) \subseteq xy + xz$
 - ⟨3⟩1. LET: $q \in x(y + z)$
 - ⟨3⟩2. CASE: $q < 0$
 PROOF: Then we have $q/2 \in xy$ and $q/2 \in xz$ so $q \in xy + xz$.
 - ⟨3⟩3. CASE: $q = rs$ where $0 \leq r \in x$ and $0 \leq s \in y + z$
 - ⟨4⟩1. PICK $s_1 \in y$ and $s_2 \in z$ such that $s = s_1 + s_2$
 - ⟨4⟩2. $rs_1 \in xy$
 PROOF: If $s_1 < 0$ then $rs_1 < 0$ so $rs_1 \in xy$. If $0 \leq s_1$ then we also have $rs_1 \in xy$.
 - ⟨4⟩3. $rs_2 \in xz$
 PROOF: Similar.
 - ⟨4⟩4. $q \in xy + xz$

PROOF: Since $q = rs_1 + rs_2$.

$\langle 2 \rangle 3$. $xy + xz \subseteq x(y + z)$

$\langle 3 \rangle 1$. LET: $q \in xy$ and $r \in xz$.

PROVE: $q + r \in x(y + z)$

$\langle 3 \rangle 2$. CASE: $q < 0$ and $r < 0$

PROOF: Then $q + r < 0$ so $q + r \in x(y + z)$.

$\langle 3 \rangle 3$. CASE: $q < 0$ and $r = r_1r_2$ where $0 \leq r_1 \in x$ and $0 \leq r_2 \in z$

$\langle 4 \rangle 1$. $q + r < r$

$\langle 4 \rangle 2$. $q + r \in xz$

$\langle 4 \rangle 3$. ASSUME: w.l.o.g. $0 \leq q + r$

PROOF: Otherwise $q + r \in x(y + z)$ immediately.

$\langle 4 \rangle 4$. PICK s_1, s_2 with $0 \leq s_1 \in x$, $0 \leq s_2 \in y$ and $q + r = s_1s_2$

$\langle 4 \rangle 5$. $s_2 \in y + z$

PROOF: Since $0 \in z$ so $s_2 = s_2 + 0 \in y + z$.

$\langle 4 \rangle 6$. $q + r \in x(y + z)$

$\langle 3 \rangle 4$. CASE: $q = q_1q_2$ where $0 \leq q_1 \in x$ and $0 \leq q_2 \in y$ and $r < 0$

PROOF: Similar.

$\langle 3 \rangle 5$. CASE: $q = q_1q_2$ where $0 \leq q_1 \in x$ and $0 \leq q_2 \in y$ and $r = r_1r_2$ where $0 \leq r_1 \in x$ and $0 \leq r_2 \in z$

$\langle 4 \rangle 1$. ASSUME: w.l.o.g. $q_1 \leq r_1$

$\langle 4 \rangle 2$. $q + r \leq r_1(q_2 + r_2) \in x(y + z)$

$\langle 1 \rangle 2$. For any negative real x and non-negative reals y and z , we have $x(y + z) = xy + xz$

PROOF:

$$\begin{aligned} x(y + z) &= -(-x)(y + z) = -((-x)y + (-x)z) & (\langle 1 \rangle 1) \\ &= -((-x)y) - ((-x)z) \\ &= xy + xz \end{aligned}$$

$\langle 1 \rangle 3$. For any non-negative real x and reals y and z with one negative and one non-negative, we have $x(y + z) = xy + xz$

$\langle 2 \rangle 1$. ASSUME: w.l.o.g. y is negative and z is non-negative.

$\langle 2 \rangle 2$. CASE: $0 \leq y + z$

PROOF:

$$\begin{aligned} xy + xz &= xy + x(-y + y + z) \\ &= -(x(-y)) + x(-y + y + z) \\ &= -(x(-y)) + x(-y) + x(y + z) & (\langle 1 \rangle 1) \\ &= x(y + z) \end{aligned}$$

$\langle 2 \rangle 3$. CASE: $y + z < 0$

$\langle 3 \rangle 1$. $-y - z > 0$

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

$\langle 3 \rangle 3$. $xy + xz = x(y + z)$

PROOF:

$$\begin{aligned}
 xy + xz &= -(x(-y)) + xz \\
 &= -(x(z - y - z)) + xz \\
 &= -(xz + x(-y - z)) + xz & ((1)1) \\
 &= -xy - x(-y - z) + xz \\
 &= -x(-y - z) \\
 &= x(y + z)
 \end{aligned}$$

(1)4. For any non-negative real x and negative reals y and z , we have $x(y + z) = xy + xz$

PROOF:

$$\begin{aligned}
 x(y + z) &= -x(-y - z) \\
 &= -(x(-y) + x(-z)) & ((1)1) \\
 &= -x(-y) - x(-z) \\
 &= xy + xz
 \end{aligned}$$

(1)5. For any negative real x and reals y and z with one negative and one non-negative, we have $x(y + z) = xy + xz$

(2)1. ASSUME: w.l.o.g. y is negative and z is non-negative.

(2)2. CASE: $0 \leq y + z$

PROOF:

$$\begin{aligned}
 x(y + z) &= -((-x)(y + z)) \\
 &= -((-x)y + (-x)z) & ((1)3) \\
 &= -((-x)y) - ((-x)z) \\
 &= (-x)(-y) - ((-x)z) \\
 &= xy + xz
 \end{aligned}$$

(2)3. CASE: $y + z < 0$

PROOF:

$$\begin{aligned}
 x(y + z) &= (-x)(-y - z) \\
 &= (-x)(-y) + (-x)(-z) & ((1)3) \\
 &= xy + xz
 \end{aligned}$$

(1)6. For any negative reals x , y and z , we have $x(y + z) = xy + xz$

PROOF:

$$\begin{aligned}
 x(y + z) &= (-x)(-y - z) \\
 &= (-x)(-y) + (-x)(-z) & ((1)1) \\
 &= xy + xz
 \end{aligned}$$

□

Proposition 15.3.24. *For any real x we have $x1 = x$.*

PROOF:

(1)1. CASE: $0 \leq x$

(2)1. $x1 \subseteq x$

(3)1. LET: $q \in x1$

- ⟨3⟩2. CASE: $q < 0$
 PROOF: Then $q \in x$ because $0 \leq x$.
 ⟨3⟩3. $q = rs$ where $0 \leq r \in x$ and $0 \leq s < 1$
 PROOF: Then $q < r$ so $q \in x$.
 ⟨2⟩2. $x \subseteq x1$
 ⟨3⟩1. LET: $q \in x$
 ⟨3⟩2. ASSUME: w.l.o.g. $0 \leq q$
 ⟨3⟩3. PICK r such that $q < r \in x$
 ⟨3⟩4. $0 \leq q/r < 1$
 ⟨3⟩5. $q = r(q/r) \in x1$
 ⟨1⟩2. CASE: $x < 0$
 PROOF:

$$\begin{aligned}
 x1 &= -((-x)1) \\
 &= -(-x) && (\langle 1 \rangle 1) \\
 &= x
 \end{aligned}$$

□

Lemma 15.3.25. *Let $x \in \mathbb{R}$ and c be a positive rational. Then there exists $a \in x$ and a non-least rational upper bound b for x such that $b - a = c$.*

PROOF:

- ⟨1⟩1. PICK $a_1 \in x$ such that if x has a rational supremum s then $a_1 > s - c$
 ⟨1⟩2. There exists a natural number n such that $a_1 + nc$ is an upper bound for x .
 ⟨2⟩1. PICK a non-least upper bound b_1 for x .
 ⟨2⟩2. PICK a natural number n such that $nc > b_1 - a_1$
 PROOF: Proposition 15.2.11.
 ⟨2⟩3. $a_1 + nc > b_1$
 ⟨2⟩4. $a_1 + nc$ is an upper bound for x .
 ⟨1⟩3. LET: k be the least natural number such that $a_1 + kc$ is an upper bound for x .
 ⟨1⟩4. $a_1 + (k-1)c \in x$
 ⟨1⟩5. $a_1 + kc$ is not the supremum of x .
 ⟨2⟩1. ASSUME: for a contradiction $a_1 + kc$ is the supremum of x .
 ⟨2⟩2. $a_1 > a_1 + (k-1)c$
 PROOF: ⟨1⟩1
 ⟨2⟩3. Q.E.D.
 PROOF: This is a contradiction.
 ⟨1⟩6. LET: $a = a_1 + (k-1)c$
 ⟨1⟩7. LET: $b = a_1 + kc$
 ⟨1⟩8. $b - a = c$

□

Proposition 15.3.26. *For any non-zero real x , there exists a real y such that $xy = 1$.*

PROOF:

- ⟨1⟩1. CASE: $0 < x$
- ⟨2⟩1. LET: $y = \{q \in \mathbb{Q} \mid q \leq 0\} \cup \{u^{-1} \mid u \text{ is an upper bound for } x \text{ but not the supremum of } x\}$
- ⟨2⟩2. y is a real number.
 - ⟨3⟩1. $y \neq \emptyset$
PROOF: Since $0 \in y$.
 - ⟨3⟩2. $y \neq \mathbb{Q}$
 - ⟨4⟩1. PICK $q \in x$ such that $0 < q$
 - ⟨4⟩2. $q^{-1} \notin y$
 - ⟨3⟩3. y is closed downwards.
 - ⟨4⟩1. LET: $q \in y$ and $r < q$
PROVE: $r \in y$
 - ⟨4⟩2. ASSUME: w.l.o.g. $0 < r$
 - ⟨4⟩3. q^{-1} is a non-least upper bound for x .
 - ⟨4⟩4. $q^{-1} < r^{-1}$
 - ⟨4⟩5. r^{-1} is a non-least upper bound for x .
 - ⟨4⟩6. $r \in y$
 - ⟨3⟩4. y has no greatest element.
 - ⟨4⟩1. LET: $q \in y$
PROVE: There exists $r \in y$ such that $q < r$
 - ⟨4⟩2. CASE: $q \leq 0$
 - ⟨5⟩1. PICK a non-least upper bound u for x .
 - ⟨5⟩2. $q < u^{-1} \in x$
 - ⟨4⟩3. CASE: $q = u^{-1}$ where u is a non-least upper bound for x .
 - ⟨5⟩1. PICK a non-least upper bound v with $v < u$
 - ⟨5⟩2. $u^{-1} < v^{-1} \in y$
- ⟨2⟩3. $0 < y$
- ⟨2⟩4. $xy \subseteq 1$
 - ⟨3⟩1. LET: $q \in xy$
 - ⟨3⟩2. ASSUME: w.l.o.g. $0 < q$
 - ⟨3⟩3. PICK $0 < r \in x$ and $0 < s \in y$ such that $q = rs$
 - ⟨3⟩4. s^{-1} is a non-least upper bound for x
 - ⟨3⟩5. $r < s^{-1}$
 - ⟨3⟩6. $rs < 1$
- ⟨2⟩5. $1 \subseteq xy$
 - ⟨3⟩1. LET: $q < 1$
PROVE: $q \in xy$
 - ⟨3⟩2. ASSUME: w.l.o.g. $0 < q$
 - ⟨3⟩3. PICK a_1 with $0 < a_1 \in x$
 - ⟨3⟩4. $(1 - q)a_1 > 0$
 - ⟨3⟩5. PICK $a \in x$ and a non-least upper bound w of x such that $w - a = (1 - q)a_1$
PROOF: Lemma 15.3.25.
 - ⟨3⟩6. $w - a < (1 - q)w$
 - ⟨3⟩7. $qw < a$
 - ⟨3⟩8. $w < a/q$
 - ⟨3⟩9. a/q is a non-least upper bound for x

- $\langle 3 \rangle 10.$ $q/a \in y$
 $\langle 3 \rangle 11.$ $q \in xy$
 $\langle 1 \rangle 2.$ CASE: $x < 0$
 $\langle 2 \rangle 1.$ PICK y such that $(-x)y = 1$
 PROOF: $\langle 1 \rangle 1$
 $\langle 2 \rangle 2.$ $x(-y) = 1$
 \square

Proposition 15.3.27. *For real numbers x, y and z , if $0 < z$ then $x < y$ if and only if $xz < yz$.*

PROOF:

- $\langle 1 \rangle 1.$ For any real numbers x, y and z , if $0 < z$ and $x < y$ then $xz < yz$
 $\langle 2 \rangle 1.$ LET: x, y and z be real numbers.
 $\langle 2 \rangle 2.$ ASSUME: $0 < z$ and $x < y$.
 $\langle 2 \rangle 3.$ $y = x + (y - x)$
 $\langle 2 \rangle 4.$ $y - x > 0$
 $\langle 2 \rangle 5.$ $(y - x)z > 0$
 $\langle 2 \rangle 6.$ $yz > xz$

PROOF:

$$\begin{aligned}
 yz &= (x + (y - x))z \\
 &= xz + (y - x)z \\
 &> xz
 \end{aligned}$$

- $\langle 1 \rangle 2.$ For any real numbers x, y and z , if $0 < z$ and $xz < yz$ then $x < y$
 PROOF: Proposition 5.2.6.

\square

Corollary 15.3.27.1. *The real numbers form a complete ordered field.*

Proposition 15.3.28.

$$(0, 1) \approx \mathbb{R}$$

PROOF: The function $f(x) = (2x - 1)/(x - x^2)$ is a bijection between $(0, 1)$ and \mathbb{R} . \square

Proposition 15.3.29.

$$|\mathbb{R}| = 2^{\aleph_0}$$

PROOF:

- $\langle 1 \rangle 1.$ $(0, 1) \preceq 2^{\mathbb{N}}$

PROOF: The function H where $H(x)(n)$ is the n th binary digit of the binary expansion of x is an injection.

- $\langle 1 \rangle 2.$ $2^{\mathbb{N}} \preceq \mathbb{R}$

PROOF: Map f to the real number in $[0, 1/9]$ whose $n + 1$ st decimal digit is $f(n)$.

\square

Proposition 15.3.30. *The set of algebraic numbers is countable.*

PROOF: There are countably many integer polynomials, each with finitely many roots. \square

Corollary 15.3.30.1. *There are uncountably many transcendental numbers.*

Proposition 15.3.31. *Let A be a set of disks in the plane, no two of which intersect. Then A is countable.*

PROOF: Every circle includes a point with rational coordinates. Define $f : \{q \in \mathbb{Q}^2 \mid \exists C \in A. q \in C\} \rightarrow A$ by $f(q) = C$ iff $q \in C$. Then f is surjective. \square

Proposition 15.3.32. *There exists an uncountable set of circles in the plane that do not intersect.*

PROOF: The set of all circles with origin O is uncountable. \square

Chapter 16

Real Analysis

Theorem 16.0.1 (Weierstrass). *Let $a, b \in \mathbb{R}$ with $a < b$. Let $f : [a, b] \rightarrow \mathbb{R}$ be continuous. For every $\epsilon > 0$, there exists a polynomial p such that $\forall x \in [a, b]. |f(x) - p(x)| < \epsilon$.*

Theorem 16.0.2 (Bolzano-Weierstrass). *Every bounded sequence in \mathbb{R}^n has a convergent subsequence.*

Chapter 17

Complex Analysis

Theorem 17.0.1 (Hölder's Inequality). *Let p and q be real numbers with $p > 1$, $q > 1$ and $1/p + 1/q = 1$. If $(x_n) \in l^p$ and $(y_n) \in l^q$ then*

$$\sum_{n=0}^{\infty} |x_n y_n| \leq \left(\sum_{n=0}^{\infty} |x_n|^p \right)^{1/p} \left(\sum_{n=0}^{\infty} |y_n|^q \right)^{1/q}$$

PROOF:

⟨1⟩1. LET: p and q be real numbers with $p > 1$ and $q > 1$

⟨1⟩2. ASSUME: $1/p + 1/q = 1$

⟨1⟩3. LET: $(x_n) \in l^p$

⟨1⟩4. LET: $(y_n) \in l^q$

⟨1⟩5. ASSUME: w.l.o.g. $x_0 \neq 0$ and $y_0 \neq 0$

⟨1⟩6. For all $x \in [0, 1]$, we have

$$x^{1/p} \leq \frac{1}{p}x + \frac{1}{q}.$$

PROOF:

⟨2⟩1. LET: $f : [0, 1] \rightarrow \mathbb{R}$ be the function

$$f(x) = \frac{1}{p}x + \frac{1}{q} - x^{1/p}.$$

⟨2⟩2. $f'(x) = \frac{1}{p} - \frac{1}{p}x^{-1/q}$ for $x \in (0, 1]$

⟨2⟩3. $f'(x) < 0$ for $x \in (0, 1]$

⟨2⟩4. $f(1) = 1/p + 1/q - 1 = 0$

⟨2⟩5. $f(x) \geq 0$ for all $x \in [0, 1]$

⟨1⟩7. For all non-negative reals a and b , we have

$$ab \leq \frac{a^p}{p} + \frac{b^q}{q}.$$

⟨2⟩1. LET: a and b be non-negative reals.

⟨2⟩2. CASE: $a^p \leq b^q$

⟨3⟩1. $0 \leq a^p/b^q \leq 1$

⟨3⟩2.

$$ab^{-q/p} \leq \frac{1}{p} \frac{a^p}{b^q} + \frac{1}{q}$$

PROOF: Taking $x = a^p/b^q$ in $\langle 1 \rangle 6$.

$\langle 3 \rangle 3$.

$$ab^{1-q} \leq \frac{1}{p} \frac{a^p}{b^q} + \frac{1}{q}$$

PROOF: $-q/p = 1 - q$ from $\langle 1 \rangle 2$.

$\langle 3 \rangle 4$.

$$ab \leq \frac{a^p}{p} + \frac{b^q}{q}$$

$\langle 2 \rangle 3$. CASE: $b^q \leq a^p$

PROOF: Similar.

$\langle 1 \rangle 8$. For $j = 1, \dots, n$, we have

$$\frac{|x_j|}{(\sum_{k=0}^n |x_k|^p)^{1/p}} \frac{|y_j|}{(\sum_{k=0}^n |y_k|^q)^{1/q}} \leq \frac{1}{p} \frac{|x_j|^p}{\sum_{k=0}^n |x_k|^p} + \frac{1}{q} \frac{|y_j|^q}{\sum_{k=0}^n |y_k|^q}$$

PROOF: From $\langle 1 \rangle 7$ with

$$a = \frac{|x_j|}{(\sum_{k=0}^n |x_k|^p)^{1/p}} \text{ and } b = \frac{|y_j|}{(\sum_{k=0}^n |y_k|^q)^{1/q}}.$$

$\langle 1 \rangle 9$.

$$\frac{\sum_{j=0}^n |x_j| |y_j|}{(\sum_{k=0}^n |x_k|^p)^{1/p} (\sum_{k=0}^n |y_k|^q)^{1/q}} \leq 1$$

PROOF:

$$\begin{aligned} \frac{\sum_{j=0}^n |x_j| |y_j|}{(\sum_{k=0}^n |x_k|^p)^{1/p} (\sum_{k=0}^n |y_k|^q)^{1/q}} &\leq \frac{1}{p} + \frac{1}{q} \quad (\text{Taking the sum } j = 0 \text{ to } n \text{ in } \langle 1 \rangle 8) \\ &= 1 \end{aligned} \quad (\langle 1 \rangle 2)$$

$\langle 1 \rangle 10$. Q.E.D.

PROOF: Taking the limit $n \rightarrow \infty$ in $\langle 1 \rangle 9$.

□

Theorem 17.0.2 (Minkowski's Inequality). *Let p be a real number, $p \geq 1$. Let $(x_n), (y_n) \in l^p$. Then*

$$\left(\sum_{n=1}^{\infty} |x_n + y_n|^p \right)^{1/p} \leq \left(\sum_{n=1}^{\infty} |x_n|^p \right)^{1/p} + \left(\sum_{n=1}^{\infty} |y_n|^p \right)^{1/p}$$

PROOF:

$\langle 1 \rangle 1$. LET: p be a real number with $p \geq 1$

$\langle 1 \rangle 2$. ASSUME: w.l.o.g. $p > 1$

PROOF: The case $p = 1$ is just the Triangle Inequality.

$\langle 1 \rangle 3$. LET: q be the real such that $1/p + 1/q = 1$

$\langle 1 \rangle 4$.

$$\begin{aligned} \sum_{n=0}^{\infty} |x_n + y_n|^p &\leq \left(\sum_{n=0}^{\infty} |x_n|^p \right)^{1/p} \left(\sum_{n=0}^{\infty} |x_n + y_n|^{q(p-1)} \right)^{1/q} \\ &\quad + \left(\sum_{n=0}^{\infty} |y_n|^p \right)^{1/p} \left(\sum_{n=0}^{\infty} |x_n + y_n|^{q(p-1)} \right)^{1/q} \end{aligned}$$

PROOF:

$$\begin{aligned}
\sum_{n=0}^{\infty} |x_n + y_n|^p &= \sum_{n=0}^{\infty} |x_n + y_n| |x_n + y_n|^{p-1} \\
&\leq \sum_{n=0}^{\infty} |x_n| |x_n + y_n|^{p-1} + \sum_{n=0}^{\infty} |y_n| |x_n + y_n|^{p-1} \quad (\text{Triangle Inequality}) \\
&\leq \left(\sum_{n=0}^{\infty} |x_n|^p \right)^{1/p} \left(\sum_{n=0}^{\infty} |x_n + y_n|^{q(p-1)} \right)^{1/q} \\
&\quad + \left(\sum_{n=0}^{\infty} |y_n|^p \right)^{1/p} \left(\sum_{n=0}^{\infty} |x_n + y_n|^{q(p-1)} \right)^{1/q} \quad (\text{Hölder's Inequality})
\end{aligned}$$

$\langle 1 \rangle 5.$

$$\sum_{n=0}^{\infty} |x_n + y_n|^p \leq \left\{ \left(\sum_{n=0}^{\infty} |x_n|^p \right)^{1/p} + \left(\sum_{n=0}^{\infty} |y_n|^p \right)^{1/p} \right\} \left(\sum_{n=0}^{\infty} |x_n + y_n|^p \right)^{1/q}$$

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

□

Chapter 18

Topology

18.1 Topological Spaces

Definition 18.1.1 (Topology). Let X be a set. A *topology* on X is a set $\mathcal{T} \subseteq \mathcal{P}X$, whose elements are called *open sets*, such that:

- $X \in \mathcal{T}$
- $\forall \mathcal{U} \subseteq \mathcal{T}. \bigcup \mathcal{U} \in \mathcal{T}$
- $\forall U, V \in \mathcal{T}. U \cap V \in \mathcal{T}$

A *topological space* is a pair (X, \mathcal{T}) such that X is a set and \mathcal{T} is a topology on X . We refer to the elements of X as *points*.

An *open neighbourhood* of a point x is an open set U such that $x \in U$. We write \mathcal{T}_x for the set of all open neighbourhoods of x .

Definition 18.1.2 (Closed Set). In a topological space X , a set C is *closed* iff $X - C$ is open.

Definition 18.1.3 (Discrete Topology). The *discrete topology* on a set X is $\mathcal{P}X$.

Definition 18.1.4 (Indiscrete Topology). The *indiscrete topology* or *trivial topology* on a set X is $\{\emptyset, X\}$.

Definition 18.1.5 (Finer, Coarser). Let \mathcal{T} and \mathcal{T}' be topologies on the same set X . Then \mathcal{T} is *finer*, *larger* or *stronger* than \mathcal{T}' , and \mathcal{T}' is *coarser*, *smaller* or *weaker* than \mathcal{T} , iff $\mathcal{T}' \subseteq \mathcal{T}$.

Definition 18.1.6 (Basis). Let X be a set. A *basis* for a topology on X is a set $\mathcal{B} \subseteq \mathcal{P}X$, whose elements we call *basic open neighbourhoods*, such that:

- $\bigcup \mathcal{B} = X$
- $\forall A, B \in \mathcal{B}. \forall x \in A \cap B. \exists C \in \mathcal{B}. x \in C \subseteq A \cap B.$

The topology *generated* by \mathcal{B} is the coarsest topology that includes \mathcal{B} .

Proposition 18.1.7. *The topology generated by \mathcal{B} is $\{U \in \mathcal{P}X \mid \forall x \in U. \exists B \in \mathcal{B}. x \in B \subseteq U\}$*

18.2 Continuous Functions

Definition 18.2.1 (Continuous). Let X and Y be topological spaces. Let $f : X \rightarrow Y$. Then f is *continuous* iff, for every open set U in Y , the set $f^{-1}(U)$ is open in X .

Proposition 18.2.2. *For any topological space X , the identity function $\text{id}_X : X \rightarrow X$ is continuous.*

Proposition 18.2.3. *If $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ are continuous then $g \circ f : X \rightarrow Z$ is continuous.*

Proposition 18.2.4. *Let X and Y be topological spaces and $f : X \rightarrow Y$. Then f is continuous if and only if, for every closed set C in Y , we have $f^{-1}(C)$ is closed in X .*

Definition 18.2.5 (Continuous at a Point). Let X and Y be topological spaces. Let $f : X \rightarrow Y$. Let $x \in X$. Then f is *continuous at x* iff, for every open neighbourhood V of $f(x)$, we have $f^{-1}(V)$ is open.

18.3 Convergence

Definition 18.3.1 (Convergence). Let X be a topological space. Let (x_n) be a sequence in X and $l \in X$. Then (x_n) *converges* to l , $x_n \rightarrow l$ as $n \rightarrow \infty$, if and only if, for every open neighbourhood U of l , there exists N such that $\forall n \geq N. x_n \in U$.

Theorem 18.3.2. *Let X and Y be topological spaces. Let Z be a closed subspace of X and $f : Z \rightarrow Y$ a continuous function. Then the graph of f , $G = \{(x, f(x)) \mid x \in Z\}$, is closed in $X \times Y$.*

PROOF:

$\langle 1 \rangle 1$. LET: $((x_n, f(x_n)))$ be a sequence in G .

$\langle 1 \rangle 2$. LET: $(x_n, f(x_n)) \rightarrow (x, y)$ as $n \rightarrow \infty$

$\langle 1 \rangle 3$. $x \in W$

PROOF: Since $x_n \rightarrow x$ and W is closed.

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

PROOF:

$$\begin{aligned} y &= \lim_{n \rightarrow \infty} f(x_n) \\ &= f\left(\lim_{n \rightarrow \infty} x_n\right) \\ &= f(x) \end{aligned}$$

□

18.4 Metric Spaces

Definition 18.4.1 (Metric). Let X be a set. A *metric* on a set X is a function $d : X^2 \rightarrow \mathbb{R}$ such that:

- $\forall x, y \in X. d(x, y) \geq 0$
- $\forall x, y \in X. d(x, y) = d(y, x)$
- *Triangle Inequality* $\forall x, y, z \in X. d(x, y) + d(y, z) \geq d(x, z)$
- $\forall x, y \in X. d(x, y) = 0$ iff $x = y$.

A *metric space* is a pair (X, d) such that d is a metric on X .

Definition 18.4.2 (Open Ball). In a metric space X , let $c \in X$ and $r > 0$. The *open ball* with *centre* c and *radius* r is

$$B(c, r) := \{x \in X \mid d(x, c) < r\}.$$

Proposition 18.4.3. In a metric space, the set of open balls forms a basis for a topology.

Definition 18.4.4 (Metric Topology). Given a metric space X , the *metric topology* on X is the topology generated by the basis of open balls.

A topological space (X, \mathcal{T}) is *metrizable* iff there exists a metric d on X such that \mathcal{T} is the metric topology induced by d .

We identify a metric space with this topological space.

Proposition 18.4.5. If d is a metric on X and $Y \subseteq X$ then $d \upharpoonright Y^2$ is a metric on Y .

We write just Y for the metric space $(Y, d \upharpoonright Y^2)$.

Proposition 18.4.6. Let X and Y be metric spaces. Let $f : X \rightarrow Y$. Then f is continuous if and only if, for every sequence (x_n) in X and $l \in X$, if $x_n \rightarrow l$ as $n \rightarrow \infty$ then $f(x_n) \rightarrow f(l)$ as $n \rightarrow \infty$.

PROOF:

- $\langle 1 \rangle 1$. If f is continuous then, for every sequence (x_n) in X and $l \in X$, if $x_n \rightarrow l$ as $n \rightarrow \infty$, then $f(x_n) \rightarrow f(l)$ as $n \rightarrow \infty$.
- $\langle 2 \rangle 1$. ASSUME: f is continuous.
- $\langle 2 \rangle 2$. LET: (x_n) be a sequence in X .
- $\langle 2 \rangle 3$. LET: $l \in X$
- $\langle 2 \rangle 4$. ASSUME: $x_n \rightarrow l$ as $n \rightarrow \infty$.
- $\langle 2 \rangle 5$. LET: V be an open neighbourhood of $f(l)$
- $\langle 2 \rangle 6$. $f^{-1}(V)$ is an open neighbourhood of l .
- $\langle 2 \rangle 7$. PICK N such that $\forall n \geq N. x_n \in f^{-1}(V)$
- $\langle 2 \rangle 8$. $\forall n \geq N. f(x_n) \in V$

- ⟨1⟩2. If, for every sequence (x_n) in X and $l \in X$, if $x_n \rightarrow l$ as $n \rightarrow \infty$, then $f(x_n) \rightarrow f(l)$ as $n \rightarrow \infty$, then f is continuous.
- ⟨2⟩1. ASSUME: f is not continuous.
- ⟨2⟩2. PICK an open set V in Y such that $f^{-1}(V)$ is not open in X
- ⟨2⟩3. PICK $l \in f^{-1}(V)$ such that, for all $\epsilon > 0$, $B(l, \epsilon) \not\subseteq f^{-1}(V)$.
- ⟨2⟩4. For $n \in \mathbb{N}$, PICK $x_n \in B(l, 1/(n+1))$ such that $x_n \notin f^{-1}(V)$.
- ⟨2⟩5. $x_n \rightarrow l$ as $n \rightarrow \infty$.
- ⟨2⟩6. $f(x_n) \not\rightarrow f(l)$ as $n \rightarrow \infty$

□

Chapter 19

Linear Algebra

19.1 Vector Spaces

Definition 19.1.1 (Vector Space). Let K be either \mathbb{R} or \mathbb{C} . A *vector space* over K consists of:

- a set V , whose elements are called *vectors*;
- an operation $+$: $V \times V \rightarrow V$, *addition*;
- an operation \cdot : $K \times V \rightarrow V$, *scalar multiplication*

such that:

- V is an Abelian group under $+$
- $\forall \alpha, \beta \in K. \forall x \in V. \alpha(\beta x) = (\alpha\beta)x$
- $\forall \alpha, \beta \in K. \forall x \in V. (\alpha + \beta)x = \alpha x + \beta x$
- $\forall \alpha \in K. \forall x, y \in V. \alpha(x + y) = \alpha x + \alpha y$
- $\forall x \in V. 1x = x$

We call the elements of K *scalars*. A *real vector space* is a vector space over \mathbb{R} , and a *complex vector space* is a vector space over \mathbb{C} .

Proposition 19.1.2. Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . For any $\lambda \in K$ we have $\lambda 0 = 0$.

PROOF:

$$\begin{aligned}\lambda 0 &= \lambda(0 + 0) \\ &= \lambda 0 + \lambda 0 \\ \therefore 0 &= \lambda 0\end{aligned}$$

□

Proposition 19.1.3. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . Let $\lambda \in K$ and $x \in V$. If $\lambda x = 0$ then either $\lambda = 0$ or $x = 0$.*

PROOF: If $\lambda \neq 0$ then $x = 1x = \lambda^{-1}\lambda x = \lambda^{-1}0 = 0$. \square

Proposition 19.1.4. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . For any $x \in V$ we have $0x = 0$.*

PROOF:

$$\begin{aligned} 0x &= (0 + 0)x \\ &= 0x + 0x \\ \therefore 0 &= 0x \end{aligned} \quad \square$$

Proposition 19.1.5. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . For any $x \in V$, we have $(-1)x = -x$.*

PROOF:

$$\begin{aligned} x + (-1)x &= 1x + (-1)x \\ &= (1 + (-1))x \\ &= 0x \\ &= 0 \\ \therefore (-1)x &= -x \end{aligned} \quad \square$$

Proposition 19.1.6. *Let K be either \mathbb{R} or \mathbb{C} . Then K is a vector space over K under addition and multiplication in K .*

PROOF: Easy. \square

Proposition 19.1.7. \mathbb{C} is a vector space over \mathbb{R} .

PROOF: Easy. \square

Proposition 19.1.8. *Let K be either \mathbb{R} or \mathbb{C} . Let $\{V_i\}_{i \in I}$ be a family of vector spaces over K . Then $\prod_{i \in I} V_i$ is a vector space under*

$$\begin{aligned} (f + g)(i) &= f(i) + g(i) & (f, g) &\in \prod_{i \in I} V_i, x \in X \\ (\lambda f)(x) &= \lambda f(x) & (\lambda \in K, f) &\in \prod_{i \in I} V_i, x \in X \end{aligned}$$

PROOF: Easy. \square

19.2 Subspaces

Definition 19.2.1 (Vector Subspace). Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . A *vector subspace* of V is a subset $U \subseteq V$ such that, for all $\alpha, \beta \in K$ and $x, y \in U$, we have $\alpha x + \beta y \in U$.

It is a *proper* subspace iff $U \neq V$.

Proposition 19.2.2. *If U is a subspace of V then U is a vector space under the restrictions of $+$ and \cdot to U .*

PROOF: Easy. \square

Proposition 19.2.3. *V is a subspace of V .*

PROOF: Easy. \square

Proposition 19.2.4. *If U is a subspace of V and V is a subspace of W then U is a subspace of W .*

PROOF: Easy. \square

Definition 19.2.5. Let Ω be a topological space. Then $\mathcal{C}(\Omega)$ is the complex vector space of all continuous functions from Ω to \mathbb{C} . This is a subspace of \mathbb{C}^Ω .

Definition 19.2.6. Let $n, k \in \mathbb{N}$. Let Ω be an open subset of \mathbb{R}^n . Then $\mathcal{C}^k(\Omega)$ is the complex vector space of all functions $\Omega \rightarrow \mathbb{C}$ that have all continuous partial derivatives of order k . This is a subspace of $\mathcal{C}(\Omega)$. If $l > k$ then $\mathcal{C}^l(\Omega)$ is a subspace of $\mathcal{C}^k(\Omega)$.

Definition 19.2.7. Let $n \in \mathbb{N}$. Let Ω be an open subset of \mathbb{R}^n . Then $\mathcal{C}^\infty(\Omega)$ is the complex vector space of all infinitely differentiable functions $\Omega \rightarrow \mathbb{C}$. This is a subspace of $\mathcal{C}^k(\Omega)$ for all k .

Definition 19.2.8. Let $n \in \mathbb{N}$. Let Ω be an open subset of \mathbb{R}^n . Then $\mathcal{P}(\Omega)$ is the complex vector space of all complex polynomials of n variables, considered as functions $\Omega \rightarrow \mathbb{C}$. This is a subspace of $\mathcal{C}^\infty(\Omega)$.

Proposition 19.2.9. *The space of all convergent sequences in \mathbb{C} is a subspace of the space of all bounded sequences in \mathbb{C} , which is a subspace of $\mathbb{C}^\mathbb{N}$.*

PROOF: Easy. \square

Definition 19.2.10. Let p be a real number, $p \geq 1$. Let l^p be the set of all complex sequences (z_n) such that $\sum_{n=1}^\infty |z_n|^p < \infty$.

Proposition 19.2.11. *For p a real number ≥ 1 , we have that l^p is a subspace of $\mathbb{C}^\mathbb{N}$.*

PROOF:

(1)1. For all $(x_n), (y_n) \in l^p$, we have $(x_n + y_n) \in l^p$.

PROOF: From Minkowski's Inequality.

(1)2. For all $\lambda \in \mathbb{C}$ and $(x_n) \in l^p$ we have $(\lambda x_n) \in l^p$

PROOF:

$$\sum_{n=1}^\infty |\lambda x_n|^p = |\lambda|^p \sum_{n=1}^\infty |x_n|^p < \infty$$

\square

Definition 19.2.12 (Linear Combination). Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . Let $x, x_1, \dots, x_n \in V$. Then x is a *linear combination* of x_1, \dots, x_n iff there exist $\alpha_1, \dots, \alpha_n \in K$ such that

$$x = \alpha_1 x_1 + \dots + \alpha_n x_n .$$

Definition 19.2.13 (Linearly Independent). A finite set of vectors $\{x_1, \dots, x_n\}$ is *linearly independent* iff, whenever $\alpha_1 x_1 + \dots + \alpha_n x_n = 0$, then $\alpha_1 = \dots = \alpha_n = 0$.

A set of vectors is *linearly independent* iff every finite subset is linearly independent; otherwise, it is *linearly dependent*.

Definition 19.2.14 (Span). Let \mathcal{A} be a set of vectors. The *span* of \mathcal{A} , $\text{span } \mathcal{A}$, is the set of all linear combinations of elements of \mathcal{A} .

Proposition 19.2.15. $\text{span } \mathcal{A}$ is the smallest subspace of V that includes \mathcal{A} .

PROOF: Easy. \square

Definition 19.2.16 (Basis). A *basis* for V is a linearly independent set of vectors \mathcal{B} such that $\text{span } \mathcal{B} = V$.

Definition 19.2.17 (Finite Dimensional). A vector space is *finite dimensional* iff it has a finite basis; otherwise it is *infinite dimensional*.

Proposition 19.2.18. In a finite dimensional vector space, any two bases have the same number of elements.

Definition 19.2.19 (Dimension). The *dimension* of a finite dimensional vector space V , $\dim V$, is the number of elements in any basis.

Proposition 19.2.20.

$$\dim K^n = n$$

PROOF: The standard basis is the set of vectors with one coordinate 1 and all others 0. \square

Proposition 19.2.21. The dimension of \mathbb{C}^n as a real vector space is $2n$.

19.3 Linear Transformations

Definition 19.3.1 (Linear Transformation). Let U and V be vector spaces over K . Let $T : U \rightarrow V$. Then T is a *linear transformation* iff

$$\forall \alpha, \beta \in K. \forall x, y \in U. T(\alpha x + \beta y) = \alpha T(x) + \beta T(y) .$$

Proposition 19.3.2. If $T : U \rightarrow V$ is a linear transformation then $T(U)$ is a subspace of V .

Proposition 19.3.3. If $T : U \rightarrow V$ is a linear transformation then the graph of T , $\{(x, T(x)) \mid x \in U\}$, is a subspace of $U \times V$.

Definition 19.3.4 (Null Space). Let U and V be vector spaces over K and $T : U \rightarrow V$. The *null space* of T is

$$\mathcal{N}(T) := \{x \in U \mid T(x) = 0\} .$$

Proposition 19.3.5. *If $T : U \rightarrow V$ is a linear transformation then $\mathcal{N}(T)$ is a subspace of U .*

Proposition 19.3.6. *Let U and V be vector spaces over K . The set of all linear transformations $U \rightarrow V$ is a vector space over K under*

$$\begin{aligned} (S + T)(u) &= S(u) + T(u) \\ (\lambda S)(u) &= \lambda S(u) \end{aligned}$$

19.4 Normed Spaces

Definition 19.4.1 (Norm). Let K be either \mathbb{R} or \mathbb{C} . A *norm* on a vector space V over K is a function $\| \cdot \| : V \rightarrow \mathbb{R}$ such that:

1. $\forall x \in V, \|x\| = 0 \Rightarrow x = 0$
2. $\forall \lambda \in K, \forall x \in V, \|\lambda x\| = |\lambda| \|x\|$
3. *Triangle Inequality* $\forall x, y \in V, \|x + y\| \leq \|x\| + \|y\|$

Proposition 19.4.2. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a normed space over K . Define $d : V^2 \rightarrow \mathbb{R}$ by $d(x, y) = \|x - y\|$. Then d is a metric on V .*

PROOF: Easy. \square

We identify any normed space V with this metric space.

Proposition 19.4.3. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . Let $\| \cdot \|$ be a norm on V . Then*

$$\|0\| = 0 .$$

PROOF:

$$\begin{aligned} \|0\| &= \|0 \cdot 0\| && \text{(Proposition 19.1.4)} \\ &= |0| \|0\| && \text{(Axiom 2 for a norm)} \\ &= 0 && \square \end{aligned}$$

Proposition 19.4.4. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . Let $\| \cdot \|$ be a norm on V . Let $x \in V$. Then*

$$\|x\| \geq 0 .$$

PROOF:

$$\begin{aligned}
 0 &= \|0\| && \text{(Proposition 19.4.3)} \\
 &= \|x - x\| \\
 &\leq \|x\| + \|-x\| && \text{(Triangle Inequality)} \\
 &= \|x\| + \|x\| && \text{(Axiom 2 for a norm)} \\
 &= 2\|x\| && \square
 \end{aligned}$$

Proposition 19.4.5. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . Let $\|\cdot\|$ be a norm on V . Let $x, y \in V$. Then*

$$|\|x\| - \|y\|| \leq \|x - y\|.$$

PROOF:

$$\langle 1 \rangle 1. \quad \|x\| - \|y\| \leq \|x - y\|$$

PROOF: $\|x\| \leq \|x - y\| + \|y\|$ by the Triangle Inequality.

$$\langle 1 \rangle 2. \quad \|y\| - \|x\| \leq \|x - y\|$$

PROOF:

$$\begin{aligned}
 \|x\| + \|x - y\| &= \|x\| + \|y - x\| && \text{(Axiom 2 for a norm)} \\
 &\leq \|y\| && \text{(Triangle Inequality)}
 \end{aligned}$$

\square

Corollary 19.4.5.1. *Let V be a normed space. Then $\|\cdot\| : V \rightarrow \mathbb{R}$ is continuous.*

Definition 19.4.6 (Euclidean Norm). The *Euclidean norm* on \mathbb{C}^n is defined by

$$\|(z_1, \dots, z_n)\| = \sqrt{|z_1|^2 + \dots + |z_n|^2}$$

Proposition 19.4.7. *Define $\|\cdot\| : \mathbb{C}^n \rightarrow \mathbb{R}$ by*

$$\|(z_1, \dots, z_n)\| = |z_1| + \dots + |z_n|$$

Then this defines a norm on \mathbb{C}^n .

PROOF: Easy. \square

Proposition 19.4.8. *Define $\|\cdot\| : \mathbb{C}^n \rightarrow \mathbb{R}$ by*

$$\|(z_1, \dots, z_n)\| = \max(|z_1|, \dots, |z_n|)$$

Then this defines a norm on \mathbb{C}^n .

PROOF: Easy. \square

Proposition 19.4.9. *Let Ω be a closed bounded subset of \mathbb{R}^n . Define $\|\cdot\| : \mathcal{C}(\Omega) \rightarrow \mathbb{R}$ by $\|f\| = \max_{x \in \Omega} |f(x)|$. Then $\|\cdot\|$ defines a norm on $\mathcal{C}(\Omega)$.*

PROOF: Easy. \square

Proposition 19.4.10. Let p be a real number, $p \geq 1$. Define $\| \cdot \| : l^p \rightarrow \mathbb{R}$ by

$$\|(z_n)\| = \left(\sum_{n=0}^{\infty} |z_n|^p \right)^{1/p}.$$

Then this defines a norm on l^p .

PROOF: Easy. The triangle inequality is Minkowski's Inequality. \square

Definition 19.4.11 (Normed Space). Let K be either \mathbb{R} or \mathbb{C} . A *normed space* over K consists of a vector space V over K and a norm on V .

We shall write simply:

- K^n for the normed space K^n under the Euclidean norm
- l^p for the normed space l^p under the norm $\|(z_n)\| = (\sum_{n=0}^{\infty} |z_n|^p)^{1/p}$.

Proposition 19.4.12. Let K be either \mathbb{R} or \mathbb{C} . Let V be a normed space over K . If $x_n \rightarrow l$ as $n \rightarrow \infty$ in V and $\lambda_n \rightarrow \lambda$ as $n \rightarrow \infty$ in K , then $\lambda_n x_n \rightarrow \lambda l$ as $n \rightarrow \infty$.

PROOF:

$\langle 1 \rangle 1$. LET: $\epsilon > 0$

$\langle 1 \rangle 2$. LET: $K = |\lambda| + \epsilon/2 \|l\|$

$\langle 1 \rangle 3$. PICK N such that, for all $n \geq N$, we have $|\lambda_n - \lambda| < \epsilon/2 \|l\|$ and $\|x_n - l\| < \epsilon/(2K)$

$\langle 1 \rangle 4$. For all $n \geq N$ we have $|\lambda_n| < K$

$\langle 1 \rangle 5$. $\|\lambda_n x_n - \lambda l\| < \epsilon$

PROOF:

$$\begin{aligned} \|\lambda_n x_n - \lambda l\| &\leq \|\lambda_n x_n - \lambda_n l\| + \|\lambda_n l - \lambda l\| \\ &= |\lambda_n| \|x_n - l\| + |\lambda_n - \lambda| \|l\| \\ &< K \frac{\epsilon}{2K} + \frac{\epsilon}{2\|l\|} \|l\| \\ &= \epsilon \end{aligned}$$

\square

Proposition 19.4.13. In a normed space, if $x_n \rightarrow l$ and $y_n \rightarrow m$ then $x_n + y_n \rightarrow l + m$

PROOF:

$$\begin{aligned} \|(x_n + y_n) - (l + m)\| &\leq \|x_n - l\| + \|y_n - m\| \\ &\rightarrow 0 \end{aligned}$$

\square

Definition 19.4.14 (Uniform Convergence). Let Ω be a closed bounded set in \mathbb{R}^n . Let (f_n) be a sequence in $\mathcal{C}(\Omega)$ and $f \in \mathcal{C}(\Omega)$. Then (f_n) *converges uniformly* to f if and only if, for every $\epsilon > 0$, there exists N such that $\forall x \in \Omega, \forall n \geq N, |f_n(x) - f(x)| < \epsilon$.

Proposition 19.4.15. (f_n) converges uniformly to f iff (f_n) converges to f under the uniform convergence norm.

PROOF: Easy. \square

Proposition 19.4.16. There is no norm on $\mathcal{C}([0, 1])$ that induces pointwise convergence.

PROOF:

$\langle 1 \rangle 1$. LET: $\| \cdot \|$ be any norm on $\mathcal{C}([0, 1])$

$\langle 1 \rangle 2$. For $n \in \mathbb{N}$, define $g_n \in \mathcal{C}([0, 1])$ by

$$g_n(t) = \begin{cases} 2^n t & \text{if } 0 \leq t \leq 2^{-n} \\ 2 - 2^n t & \text{if } 2^{-n} \leq t \leq 2^{1-n} \\ 0 & \text{otherwise} \end{cases}$$

$\langle 1 \rangle 3$. For all $n \in \mathbb{N}$ we have $\|g_n\| \neq 0$

$\langle 1 \rangle 4$. For $n \in \mathbb{N}$,

LET: $f_n = g_n / \|g_n\|$

$\langle 1 \rangle 5$. For all $n \in \mathbb{N}$, $\|f_n\| = 1$

$\langle 1 \rangle 6$. f_n does not converge to 0

$\langle 1 \rangle 7$. $f_n \rightarrow 0$ as $n \rightarrow \infty$ pointwise.

\square

Definition 19.4.17 (Equivalent Norms). Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector spaces over K . Then two norms $\| \cdot \|_1$ and $\| \cdot \|_2$ are *equivalent* if and only if, for any sequence (x_n) in V and $l \in V$, we have $x_n \rightarrow l$ under $\| \cdot \|_1$ if and only if $x_n \rightarrow l$ under $\| \cdot \|_2$.

Proposition 19.4.18. Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector spaces over K . Let $\| \cdot \|_1$ and $\| \cdot \|_2$ be norms on V . Then $\| \cdot \|_1$ and $\| \cdot \|_2$ are equivalent if and only if there exist positive reals α and β such that, for all $x \in V$,

$$\alpha \|x\|_1 \leq \|x\|_2 \leq \beta \|x\|_1 \quad (19.1)$$

PROOF:

$\langle 1 \rangle 1$. If $\| \cdot \|_1$ and $\| \cdot \|_2$ are equivalent then (19.1) holds.

$\langle 2 \rangle 1$. ASSUME: $\| \cdot \|_1$ and $\| \cdot \|_2$ are equivalent.

$\langle 2 \rangle 2$. There exists $\alpha > 0$ such that, for all $x \in V$, we have $\alpha \|x\|_1 \leq \|x\|_2$

$\langle 3 \rangle 1$. ASSUME: for a contradiction $\forall \alpha > 0. \exists x \in V. \alpha \|x\|_1 > \|x\|_2$

$\langle 3 \rangle 2$. For $n \in \mathbb{Z}^+$, choose $x_n \in V$ such that $1/n \|x_n\|_1 > \|x_n\|_2$

$\langle 3 \rangle 3$. For $n \in \mathbb{Z}^+$,

LET:

$$y_n = \frac{1}{\sqrt{n}} \frac{x_n}{\|x_n\|_2}$$

$\langle 3 \rangle 4$. $\|y_n\|_2 \rightarrow 0$ as $n \rightarrow \infty$

$\langle 3 \rangle 5$. For all $n \in \mathbb{Z}^+$, $\|y_n\|_1 > \sqrt{n}$

$\langle 3 \rangle 6$. $\|y_n\| \not\rightarrow 0$ as $n \rightarrow \infty$

$\langle 2 \rangle 3$. There exists $\beta > 0$ such that, for all $x \in V$, we have $\|x\|_2 \leq \beta \|x\|_1$

PROOF: Similar.

(1)2. If (19.1) holds then $\| \cdot \|_1$ and $\| \cdot \|_2$ are equivalent.

(2)1. ASSUME: (19.1) holds.

(2)2. LET: (x_n) be a sequence in V and $l \in V$

(2)3. If $x_n \rightarrow l$ under $\| \cdot \|_1$ then $x_n \rightarrow l$ under $\| \cdot \|_2$.

(3)1. ASSUME: $x_n \rightarrow l$ und $\| \cdot \|_1$.

(3)2. LET: $\epsilon > 0$

(3)3. PICK N such that $\forall n \geq N. \|x_n - l\|_1 < \epsilon/\beta$

(3)4. LET: $n \geq N$

(3)5. $\|x_n - l\|_2 < \epsilon$

PROOF:

$$\begin{aligned} \|x_n - l\|_2 &\leq \beta \|x_n - l\|_1 \\ &< \epsilon \end{aligned}$$

(2)4. If $x_n \rightarrow l$ under $\| \cdot \|_2$ then $x_n \rightarrow l$ under $\| \cdot \|_1$.

PROOF: Similar.

□

Proposition 19.4.19. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a normed space over K . If $x_1, \dots, x_n \in V$ are linearly independent, then there exists $c > 0$ such that, for all $\alpha_1, \dots, \alpha_n \in K$,*

$$\|\alpha_1 x_1 + \dots + \alpha_n x_n\| \geq c(|\alpha_1| + \dots + |\alpha_n|) .$$

PROOF:

(1)1. LET: $B = \{(\beta_1, \dots, \beta_n) \in K^n \mid |\beta_1| + \dots + |\beta_n| = 1\}$

(1)2. LET: $f : B \rightarrow \mathbb{R}$ be the function

$$f(\beta_1, \dots, \beta_n) = \|\beta_1 x_1 + \dots + \beta_n x_n\| .$$

(1)3. LET: c be the minimum value in $f(B)$

PROOF: f is continuous and B is compact.

(1)4. $c > 0$

PROOF: We never have $f(\beta_1, \dots, \beta_n) = 0$ by linear independence.

(1)5. LET: $\alpha_1, \dots, \alpha_n \in K$

(1)6. ASSUME: w.l.o.g. $\alpha_1, \dots, \alpha_n$ are not all zero.

(1)7. For $i = 1, \dots, n$,

$$\text{LET: } \beta_i = \alpha_i / (|\alpha_1| + \dots + |\alpha_n|)$$

(1)8. $(\beta_1, \dots, \beta_n) \in B$

(1)9. $f(\beta_1, \dots, \beta_n) \geq c$

(1)10. $\|\alpha_1 x_1 + \dots + \alpha_n x_n\| \geq c(|\alpha_1| + \dots + |\alpha_n|)$

□

Theorem 19.4.20. *Let K be either \mathbb{R} or \mathbb{C} . Let V be a finite dimensional vector space over K . Then any two norms on V are equivalent.*

PROOF:

(1)1. PICK a basis $\{e_1, \dots, e_n\}$ for V

(1)2. LET: $\| \cdot \|_0 : V \rightarrow \mathbb{R}$ be the function

$$\|\alpha_1 e_1 + \dots + \alpha_n e_n\|_0 = |\alpha_1| + \dots + |\alpha_n| .$$

(1)3. $\| \cdot \|_0$ is a norm.

⟨2⟩1. $\forall x \in V. \|x\|_0 = 0 \Rightarrow x = 0$

PROOF: If $|\alpha_1| + \cdots + |\alpha_n| = 0$ then $\alpha_1 = \cdots = \alpha_n = 0$.

⟨2⟩2. $\forall \lambda \in K. \forall x \in V. \|\lambda x\| = |\lambda| \|x\|$

PROOF:

$$\begin{aligned} \|\lambda(\alpha_1 e_1 + \cdots + \alpha_n e_n)\|_0 &= \|\lambda \alpha_1 e_1 + \cdots + \lambda \alpha_n e_n\|_0 \\ &= |\lambda \alpha_1| + \cdots + |\lambda \alpha_n| \\ &= |\lambda|(|\alpha_1| + \cdots + |\alpha_n|) \\ &= |\lambda| \|\alpha_1 e_1 + \cdots + \alpha_n e_n\| \end{aligned}$$

⟨2⟩3. The triangle inequality holds.

PROOF:

$$\begin{aligned} \|(\alpha_1 e_1 + \cdots + \alpha_n e_n) + (\beta_1 e_1 + \cdots + \beta_n e_n)\| &= \|(\alpha_1 + \beta_1) e_1 + \cdots + (\alpha_n + \beta_n) e_n\| \\ &= |\alpha_1 + \beta_1| + \cdots + |\alpha_n + \beta_n| \\ &\leq (|\alpha_1| + \cdots + |\alpha_n|) + (|\beta_1| + \cdots + |\beta_n|) \\ &= \|\alpha_1 e_1 + \cdots + \alpha_n e_n\|_0 + \|\beta_1 e_1 + \cdots + \beta_n e_n\|_0 \end{aligned}$$

⟨1⟩4. LET: $\| \cdot \|$ be any norm on V .

PROVE: $\| \cdot \|$ is equivalent to $\| \cdot \|_0$.

⟨1⟩5. For all $\alpha_1, \dots, \alpha_n \in K$,

$$\|\alpha_1 e_1 + \cdots + \alpha_n e_n\| \leq \max(\|e_1\|, \dots, \|e_n\|)(|\alpha_1| + \cdots + |\alpha_n|)$$

⟨2⟩1. LET: $\alpha_1, \dots, \alpha_n \in K$

⟨2⟩2. $\|\alpha_1 e_1 + \cdots + \alpha_n e_n\| \leq \max(\|e_1\|, \dots, \|e_n\|)(|\alpha_1| + \cdots + |\alpha_n|)$

PROOF:

$$\begin{aligned} \|\alpha_1 e_1 + \cdots + \alpha_n e_n\| &\leq |\alpha_1| \|e_1\| + \cdots + |\alpha_n| \|e_n\| \\ &\leq (|\alpha_1| + \cdots + |\alpha_n|) \max(\|e_1\|, \dots, \|e_n\|) \quad \square \end{aligned}$$

⟨1⟩6. LET: $\beta = \max(\|e_1\|, \dots, \|e_n\|)$

⟨1⟩7. For all $x \in V$,

$$\|x\| \leq \beta \|x\|_0 .$$

⟨1⟩8. There exists $\alpha > 0$ such that, for all $x \in V$,

$$\alpha \|x\|_0 \leq \|x\| .$$

PROOF: Proposition 19.4.19.

□

Definition 19.4.21 (Closed Ball). Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . Let $x \in V$ and let r be a positive real number. The *closed ball* with *centre* x and *radius* r is

$$\overline{B(x, r)} := \{y \in V \mid \|x - y\| \leq r\} .$$

Definition 19.4.22 (Sphere). Let K be either \mathbb{R} or \mathbb{C} . Let V be a vector space over K . Let $x \in V$ and let r be a positive real number. The *sphere* with *centre* x and *radius* r is

$$S(x, r) := \{y \in V \mid \|x - y\| = r\} .$$

Proposition 19.4.23. *Every closed ball is closed.*

Proposition 19.4.24. *Every sphere is closed.*

Proposition 19.4.25. *The union of two closed sets is closed.*

Proposition 19.4.26. *The intersection of a nonempty set of closed sets is closed.*

Proposition 19.4.27. *In a normed space V , both \emptyset and V are closed.*

Proposition 19.4.28. *Let V be a normed space and $C \subseteq V$. Then C is closed iff, for every sequence (x_n) in C and $l \in V$, if $x_n \rightarrow l$ then $l \in C$.*

PROOF:

$\langle 1 \rangle 1$. If C is closed then, for every sequence (x_n) in C and $l \in V$, if $x_n \rightarrow l$ then $l \in C$.

$\langle 2 \rangle 1$. ASSUME: C is closed.

$\langle 2 \rangle 2$. LET: (x_n) be a sequence in C .

$\langle 2 \rangle 3$. LET: $l \in V$

$\langle 2 \rangle 4$. ASSUME: $x_n \rightarrow l$ as $n \rightarrow \infty$

$\langle 2 \rangle 5$. ASSUME: for a contradiction $l \notin C$

$\langle 2 \rangle 6$. PICK $\epsilon > 0$ such that $B(l, \epsilon) \subseteq V - C$

$\langle 2 \rangle 7$. PICK N such that $\forall n \geq N, \|x_n - l\| < \epsilon$

$\langle 2 \rangle 8$. $x_N \in C$

$\langle 2 \rangle 9$. $\|x_N - l\| < \epsilon$

$\langle 2 \rangle 10$. Q.E.D.

PROOF: This is a contradiction.

$\langle 1 \rangle 2$. If, for every sequence (x_n) in C and $l \in V$, if $x_n \rightarrow l$ then $l \in C$, then C is closed.

$\langle 2 \rangle 1$. ASSUME: for every sequence (x_n) in C and $l \in V$, if $x_n \rightarrow l$ then $l \in C$.

$\langle 2 \rangle 2$. LET: $x \in V - C$

$\langle 2 \rangle 3$. ASSUME: for a contradiction there is no $\epsilon > 0$ such that $B(x, \epsilon) \subseteq V - C$

$\langle 2 \rangle 4$. For $n \in \mathbb{Z}^+$, PICK $x_n \in B(x, \epsilon) \cap C$

$\langle 2 \rangle 5$. $x_n \rightarrow x$ as $n \rightarrow \infty$

$\langle 2 \rangle 6$. Q.E.D.

PROOF: This is a contradiction.

□

Definition 19.4.29 (Closure). Let V be a normed space and $A \subseteq V$. The *closure* of A , $\text{cl } A$, is the intersection of all the closed sets that include A .

Theorem 19.4.30. *Let V be a normed space and $S \subseteq V$. Then the closure of S is the set of all limits of convergent sequences in S .*

PROOF:

$\langle 1 \rangle 1$. For all $l \in \text{cl } S$, there exists a sequence (x_n) that converges to l .

$\langle 2 \rangle 1$. LET: $l \in \text{cl } S$

$\langle 2 \rangle 2$. For $n \in \mathbb{N}$, PICK $x_n \in B(l, 1/(n+1)) \cap S$

$\langle 3 \rangle 1$. ASSUME: for a contradiction $B(l, 1/(n+1))$ does not intersect S .

$\langle 3 \rangle 2$. $V - B(l, 1/(n+1))$ is a closed set that includes S .

$\langle 3 \rangle 3$. $\text{cl } S \subseteq V - B(l, 1/(n+1))$

$\langle 3 \rangle 4.$ $l \notin B(l, 1/(n+1))$

$\langle 3 \rangle 5.$ Q.E.D.

PROOF: This is a contradiction.

$\langle 2 \rangle 3.$ $x_n \rightarrow l$

$\langle 1 \rangle 2.$ For every sequence (x_n) in S , if $x_n \rightarrow l$ then $l \in \text{cl } S$.

PROOF: Proposition 19.4.28.

□

Definition 19.4.31 (Dense). Let V be a normed space and $S \subseteq V$. Then S is *dense* iff $\text{cl } S = V$.

Proposition 19.4.32. In $\mathcal{C}([a, b])$, the set of polynomials is dense.

PROOF: By the Weierstrass Theorem. □

Proposition 19.4.33. For any real $p \geq 1$, the set of all sequences with only finitely many non-zero terms is dense in l^p .

PROOF:

$\langle 1 \rangle 1.$ LET: $p \geq 1$

$\langle 1 \rangle 2.$ LET: $(z_n) \in l^p$

$\langle 1 \rangle 3.$ LET: $\epsilon > 0$

$\langle 1 \rangle 4.$ PICK N such that $\forall n \geq N, |z_n| < \epsilon/2$

$\langle 1 \rangle 5.$ LET: (y_n) be the sequence with $y_n = z_n$ for $n < N$, and $y_n = 0$ for $n \geq N$

$\langle 1 \rangle 6.$ $\|(z_n) - (y_n)\| \leq \epsilon/2$

$\langle 1 \rangle 7.$ $\|(z_n) - (y_n)\| < \epsilon$

□

Theorem 19.4.34. Let V be a normed space. Let $S \subseteq V$. Then the following are equivalent:

1. S is dense.
2. For all $x \in V$, there exists a sequence (x_n) in S such that $x_n \rightarrow x$.
3. Every nonempty open subset of V intersects S .

PROOF:

$\langle 1 \rangle 1.$ $1 \Leftrightarrow 2$

PROOF: Theorem 19.4.30.

$\langle 1 \rangle 2.$ $1 \Leftrightarrow 3$

PROOF:

S is dense \Leftrightarrow the only closed set that includes S is V

\Leftrightarrow the only open set that does not intersect S is empty

□

Definition 19.4.35 (Compact). Let V be a normed space and $S \subseteq V$. Then S is *compact* if and only if every sequence in S has a subsequence that converges to a limit in S .

Proposition 19.4.36. *Every compact set is closed.*

PROOF:

- ⟨1⟩1. LET: V be a normed space.
- ⟨1⟩2. LET: $C \subseteq V$ be compact.
- ⟨1⟩3. LET: (x_n) be a sequence in C that converges to $l \in V$.
- ⟨1⟩4. PICK a subsequence (y_n) of (x_n) that converges to $m \in C$.
- ⟨1⟩5. $l = m$
- ⟨1⟩6. $l \in C$
- ⟨1⟩7. Q.E.D.

PROOF: Proposition 19.4.28.

□

Definition 19.4.37 (Bounded). Let V be a normed space and $S \subseteq V$. Then S is *bounded* iff there exists $r > 0$ such that $S \subseteq B(0, r)$.

Proposition 19.4.38. *In \mathbb{R}^n and \mathbb{C}^n , the compact sets are the closed bounded sets.*

PROOF:

- ⟨1⟩1. LET: $C \subseteq K^n$
- ⟨1⟩2. If C is compact then C is closed.
- PROOF: Proposition 19.4.36.
- ⟨1⟩3. If C is compact then C is bounded.
- ⟨2⟩1. ASSUME: C is compact.
- ⟨2⟩2. ASSUME: for a contradiction C is not bounded.
- ⟨2⟩3. For $n \in \mathbb{N}$, PICK $x_n \in C$ with $\|x_n\| > n + 1$.
- ⟨2⟩4. PICK a convergent subsequence (x_{n_r}) that converges to $l \in C$
- ⟨2⟩5. $\|x_{n_r}\| \rightarrow \|l\|$
- ⟨2⟩6. $\|x_{n_r}\| \rightarrow +\infty$
- ⟨2⟩7. Q.E.D.

PROOF: This is a contradiction.

- ⟨1⟩4. If C is closed and bounded then C is compact.

PROOF: By the Bolzano-Weierstrass Theorem.

□

Proposition 19.4.39. *Let V be a normed space and $S \subseteq V$. Then S is bounded if and only if, for every sequence (x_n) in S and every sequence (λ_n) in K , if $\lambda_n \rightarrow 0$ then $\|\lambda_n x_n\| \rightarrow 0$.*

PROOF:

- ⟨1⟩1. If S is bounded then, for every sequence (x_n) in S and every sequence (λ_n) in K , if $\lambda_n \rightarrow 0$ then $\|\lambda_n x_n\| \rightarrow 0$.
- ⟨2⟩1. ASSUME: S is bounded.
- ⟨2⟩2. PICK $r > 0$ such that $S \subseteq B(0, r)$.
- ⟨2⟩3. LET: (x_n) be a sequence in S .
- ⟨2⟩4. LET: (λ_n) be a sequence in K .
- ⟨2⟩5. ASSUME: $\lambda_n \rightarrow 0$

- ⟨2⟩6. LET: $\epsilon > 0$
- ⟨2⟩7. PICK N such that $\forall n \geq N, |\lambda_n| < \epsilon/r$
- ⟨2⟩8. $\forall n \geq N, \|\lambda_n x_n\| < \epsilon$
- ⟨1⟩2. If S is unbounded then there exists a sequence (x_n) in S and (λ_n) in K such that $\lambda_n \rightarrow 0$ and $\|\lambda_n x_n\| \not\rightarrow 0$.
- ⟨2⟩1. S is unbounded.
- ⟨2⟩2. For $n \in \mathbb{N}$, PICK $x_n \in S$ such that $\|x_n\| > n$.
- ⟨2⟩3. For $n \in \mathbb{N}$,
LET: $\lambda_n = 1/n$ if $n > 0$, 1 if $n = 0$
- ⟨2⟩4. $\lambda_n \rightarrow 0$
- ⟨2⟩5. $\|\lambda_n x_n\| > 1$ for all $n > 1$

□

Proposition 19.4.40. *In $\mathcal{C}([0, 1])$, the unit ball $\overline{B(0, 1)}$ is closed and bounded but not compact.*

PROOF:

- ⟨1⟩1. $\overline{B(0, 1)}$ is closed.
PROOF: Proposition 19.4.23.
- ⟨1⟩2. $\overline{B(0, 1)}$ is bounded.
PROOF: $\overline{B(0, 1)} \subseteq B(0, 2)$.
- ⟨1⟩3. $\overline{B(0, 1)}$ is not compact.
- ⟨2⟩1. For $n \in \mathbb{N}$,
LET: $x_n : [0, 1] \rightarrow \mathbb{R}$ be the function $x_n(t) = t^n$.
- ⟨2⟩2. For $n \in \mathbb{N}$, we have $x_n \in \overline{B(0, 1)}$.
- ⟨2⟩3. No subsequence of (x_n) converges.

□

Theorem 19.4.41 (Riesz's Lemma). *Let X be a closed proper subspace of a normed space V . For every $\epsilon \in (0, 1)$, there exists $x_\epsilon \in V$ such that $\|x_\epsilon\| = 1$ and $\forall x \in X, \|x_\epsilon - x\| \geq \epsilon$.*

PROOF:

- ⟨1⟩1. PICK $z \in E - X$
- ⟨1⟩2. LET: $d = \inf_{x \in X} \|z - x\|$
- ⟨1⟩3. $d > 0$
- ⟨2⟩1. PICK- $\epsilon > 0$ such that $B(z, \epsilon) \subseteq E - X$
- ⟨2⟩2. $d \geq \epsilon$
- ⟨1⟩4. For all $\epsilon \in (0, 1)$, choose $y_\epsilon \in X$ such that
$$d \leq \|z - y_\epsilon\| < d/\epsilon .$$
- ⟨1⟩5. For $\epsilon \in (0, 1)$,
LET:

$$x_\epsilon = \frac{z - y_\epsilon}{\|z - y_\epsilon\|} .$$

- ⟨1⟩6. For all $x \in X$ we have $\|x_\epsilon - x\| > \epsilon$

PROOF:

$$\begin{aligned}
 \|x_\epsilon - x\| &= \left\| \frac{z - y_\epsilon}{\|z - y_\epsilon\|} - x \right\| \\
 &= \frac{1}{\|z - y_\epsilon\|} \|z - y_\epsilon - \|z - y_\epsilon\|x\| \quad (y_\epsilon + \|z - y_\epsilon\|x \in X) \\
 &\geq \frac{1}{\|z - y_\epsilon\|} d \\
 &> \epsilon
 \end{aligned}$$

□

Theorem 19.4.42. *Let V be a normed space. Then V is finite dimensional if and only if $\overline{B(0,1)}$ is compact.*

PROOF:

⟨1⟩1. If V is finite dimensional then $\overline{B(0,1)}$ is compact.

⟨2⟩1. ASSUME: V is finite dimensional.

⟨2⟩2. PICK a basis $\{e_1, \dots, e_n\}$.

⟨2⟩3. ASSUME: w.l.o.g. $\forall \alpha_1, \dots, \alpha_n \in K, \|\alpha_1 e_1 + \dots + \alpha_n e_n\| = |\alpha_1| + \dots + |\alpha_n|$

⟨2⟩4. LET: (x_m) be a sequence in $\overline{B(0,1)}$

⟨2⟩5. For $m \in \mathbb{N}$,

$$\text{LET: } x_m = \alpha_{m1}e_1 + \dots + \alpha_{mn}e_n$$

⟨2⟩6. For $m \in \mathbb{N}$ and $i = 1, \dots, n$, we have $|\alpha_{mi}| \leq 1$

⟨2⟩7. For $i = 1, \dots, n$, PICK a convergent subsequence $(\alpha_{m_r i})$ of (α_{mi}) in \mathbb{C} that converges to l_i

PROOF: Since $\overline{B(0,1)}$ is compact in K .

⟨2⟩8. x_m converges to $l_1 e_1 + \dots + l_n e_n$

PROOF:

$$\begin{aligned}
 \|x_m - l_1 e_1 - \dots - l_n e_n\| &= \|(\alpha_{m1} - l_1)e_1 + \dots + (\alpha_{mn} - l_n)e_n\| \\
 &= |\alpha_{m1} - l_1| + \dots + |\alpha_{mn} - l_n| \\
 &\rightarrow 0 \quad \text{as } m \rightarrow \infty
 \end{aligned}$$

⟨1⟩2. If V is infinite dimensional then $\overline{B(0,1)}$ is not compact.

⟨2⟩1. ASSUME: V is infinite dimensional.

⟨2⟩2. Choose a sequence (x_n) such that $\|x_n\| = 1$ and $\|x_m - x_n\| \geq 1/2$ for all $m \neq n$.

⟨3⟩1. ASSUME: as induction hypothesis there exists a sequence (x_0, x_1, \dots, x_n) such that $\|x_i\| = 1$ and $\|x_i - x_j\| \geq 1/2$ for $i \neq j$

⟨3⟩2. PICK x_{n+1} such that $\|x_{n+1}\| = 1$ and $\|x_{n+1} - x\| \geq 1/2$ for $x \in \{x_1, \dots, x_n\}$.

⟨2⟩3. ASSUME: for a contradiction (x_{n_r}) is a subsequence that converges to l

⟨2⟩4. For all r we have $1/2 \leq \|x_{n_r} - l\| + \|x_{n_{r+1}} - l\|$

PROOF:

$$\begin{aligned}
 1/2 &\leq \|x_{n_r} - x_{n_{r+1}}\| && (\langle 2 \rangle 2) \\
 &\leq \|x_{n_r} - l\| + \|x_{n_{r+1}} - l\| && (\text{Triangle Inequality})
 \end{aligned}$$

⟨2⟩5. Q.E.D.

PROOF: This is a contradiction.

□

Proposition 19.4.43. *Let U and V be normed spaces. Let $f : U \rightarrow V$. If f is continuous at one point, then it is continuous.*

PROOF:

- ⟨1⟩1. ASSUME: f is continuous at $x_0 \in U$.
- ⟨1⟩2. LET: (x_n) be a sequence in U that converges to $l \in U$.
- ⟨1⟩3. $x_n - l + x_0 \rightarrow x_0$ as $n \rightarrow \infty$
- ⟨1⟩4. $f(x_n - l + x_0) \rightarrow f(x_0)$ as $n \rightarrow \infty$
- ⟨1⟩5. $f(x_n) - f(l) + f(x_0) \rightarrow f(x_0)$ as $n \rightarrow \infty$
- ⟨1⟩6. $f(x_n) \rightarrow f(l)$ as $n \rightarrow \infty$.

□

Definition 19.4.44 (Bounded). Let U and V be normed spaces and $L : U \rightarrow V$ be a linear transformation. Then L is *bounded* iff there exists $\alpha > 0$ such that $\forall x \in U, \|L(x)\| \leq \alpha\|x\|$.

Theorem 19.4.45. *Let U and V be normed spaces. Let $L : U \rightarrow V$ be a linear transformation. Then L is continuous if and only if it is bounded.*

PROOF:

- ⟨1⟩1. If L is continuous then L is bounded.
 - ⟨2⟩1. ASSUME: L is not bounded.
 - ⟨2⟩2. For $n \in \mathbb{N}$, choose $x_n \in U$ such that $\|L(x_n)\| > (n+1)\|x_n\|$
 - ⟨2⟩3. For $n \in \mathbb{N}$,
LET: $y_n = x_n/(n+1)\|x_n\|$
 - ⟨2⟩4. $y_n \rightarrow 0$ as $n \rightarrow \infty$
 - ⟨2⟩5. For $n \in \mathbb{N}$, we have $\|L(y_n)\| > 1$
 - ⟨2⟩6. $L(y_n) \not\rightarrow 0 = L(0)$ as $n \rightarrow \infty$
 - ⟨2⟩7. L is not continuous.
- ⟨1⟩2. If L is bounded then L is continuous.
 - ⟨2⟩1. LET: $\alpha > 0$ be such that $\forall x \in U, \|L(x)\| \leq \alpha\|x\|$
PROVE: L is continuous at 0.
 - ⟨2⟩2. LET: (x_n) be a sequence in U that converges to 0.
 - ⟨2⟩3. $L(x_n) \rightarrow 0$ as $n \rightarrow \infty$
 - ⟨2⟩4. Q.E.D.

PROOF: Proposition 19.4.43.

□

□

Corollary 19.4.45.1. *If U and V are finite dimensional normed spaces, then every linear transformation $U \rightarrow V$ is continuous.*

Definition 19.4.46. For U and V normed spaces, let $\mathcal{B}(U, V)$ be the space of all bounded linear transformations $U \rightarrow V$. This is a subspace of the space of all linear transformations $U \rightarrow V$.

Define the *uniform convergence norm* on $\mathcal{B}(U, V)$ by

$$\|L\| = \sup\{\|L(x)\| \mid x \in U, \|x\| = 1\} .$$

We prove this is a norm.

PROOF:

$\langle 1 \rangle 1.$ $\forall L \in \mathcal{B}(U, V). \|L\| = 0 \Rightarrow L = 0$

$\langle 2 \rangle 1.$ LET: $L \in \mathcal{B}(U, V)$

$\langle 2 \rangle 2.$ ASSUME: $\|L\| = 0$

$\langle 2 \rangle 3.$ For all $x \in U$, if $\|x\| = 1$ then $\|L(x)\| = 0$

$\langle 2 \rangle 4.$ LET: $x \in U$

PROVE: $L(x) = 0$

$\langle 2 \rangle 5.$ ASSUME: w.l.o.g. $x \neq 0$

$\langle 2 \rangle 6.$ $\|L(x/\|x\|)\| = 0$

PROOF: $\langle 2 \rangle 3$

$\langle 2 \rangle 7.$ $L(x/\|x\|) = 0$

$\langle 2 \rangle 8.$ $L(x)/\|x\| = 0$

$\langle 2 \rangle 9.$ $L(x) = 0$

$\langle 1 \rangle 2.$ $\forall \lambda \in K. \forall L \in \mathcal{B}(U, V). \|\lambda L\| = |\lambda| \|L\|$

$\langle 2 \rangle 1.$ LET: $\lambda \in K$

$\langle 2 \rangle 2.$ LET: $L \in \mathcal{B}(U, V)$

$\langle 2 \rangle 3.$ $\|\lambda L\| = |\lambda| \|L\|$

PROOF:

$$\begin{aligned} \|\lambda L\| &= \sup_{\|x\|=1} \|\lambda L(x)\| \\ &= \sup_{\|x\|=1} (|\lambda| \|L(x)\|) \\ &= |\lambda| \sup_{\|x\|=1} \|L(x)\| \\ &= |\lambda| \|L\| \end{aligned}$$

$\langle 1 \rangle 3.$ The triangle inequality holds.

$\langle 2 \rangle 1.$ LET: $L, M \in \mathcal{B}(U, V)$

$\langle 2 \rangle 2.$ For all $x \in U$, if $\|x\| = 1$ then

$$\|L(x) + M(x)\| \leq \|L(x)\| + \|M(x)\| .$$

$\langle 2 \rangle 3.$ For all $x \in U$, if $\|x\| = 1$ then

$$\|L(x) + M(x)\| \leq \|L\| + \|M\| .$$

$\langle 2 \rangle 4.$ $\|L + M\| \leq \|L\| + \|M\|$

□

Proposition 19.4.47. Let U and V be normed spaces and $L \in \mathcal{B}(U, V)$. Then $\|L\|$ is the least number such that $\forall x \in U. \|L(x)\| \leq \|L\| \|x\|$.

Theorem 19.4.48. Let U and V be normed spaces. Let $T : U \rightarrow V$ be a continuous linear transformation. Then the null space $\mathcal{N}(T)$ is closed in U .

PROOF: If (x_n) is a sequence in $\mathcal{N}(T)$ and $x_n \rightarrow l$ then $T(l) = \lim_{n \rightarrow \infty} T(x_n) = 0$ so $l \in \mathcal{N}(T)$. □

Theorem 19.4.49 (Diagonal Theorem). Let V be a normed space. Let $(x_{ij})_{i,j \in \mathbb{N}}$ be an infinite matrix in V . If:

1. $\forall j \in \mathbb{N}. x_{ij} \rightarrow 0$ as $i \rightarrow \infty$;
2. Every strictly increasing sequence of natural numbers (p_i) has a subsequence (q_i) such that

$$\sum_{j=0}^{\infty} x_{q_i q_j} \rightarrow 0 \text{ as } i \rightarrow \infty$$

then $x_{ii} \rightarrow 0$ as $i \rightarrow \infty$.

PROOF:

- $\langle 1 \rangle 1$. LET: V be a normed space.
- $\langle 1 \rangle 2$. LET: $(x_{ij})_{i,j \in \mathbb{N}}$ be an infinite matrix in V .
- $\langle 1 \rangle 3$. ASSUME: $\forall j \in \mathbb{N}. x_{ij} \rightarrow 0$ as $i \rightarrow \infty$
- $\langle 1 \rangle 4$. ASSUME: Every strictly increasing sequence of natural numbers (p_i) has a subsequence (q_i) such that

$$\sum_{j=0}^{\infty} x_{q_i q_j} \rightarrow 0 \text{ as } i \rightarrow \infty$$
- $\langle 1 \rangle 5$. ASSUME: for a contradiction $x_{ii} \not\rightarrow 0$ as $i \rightarrow \infty$
- $\langle 1 \rangle 6$. PICK a strictly increasing sequence (p_i) and $\epsilon > 0$ such that $\forall i \in \mathbb{N}. \|x_{p_i p_i}\| \geq \epsilon$
 - $\langle 2 \rangle 1$. PICK $\epsilon > 0$ such that, for all N , there exists $n \geq N$ such that $\|x_{ii}\| \geq \epsilon$
 - $\langle 2 \rangle 2$. Choose a sequence (p_i) such that, for all i , we have $p_{i+1} \geq p_i + 1$ and $\|x_{p_i p_i}\| \geq \epsilon$
- $\langle 1 \rangle 7$. PICK a subsequence (q_i) of (p_i) such that $\sum_{j=0}^{\infty} x_{q_i q_j} \rightarrow 0$ as $i \rightarrow \infty$.

PROOF: $\langle 1 \rangle 4$
- $\langle 1 \rangle 8$. For all i we have $x_{q_i q_j} \rightarrow 0$ as $j \rightarrow \infty$.

PROOF: Since $\sum_{j=0}^{\infty} x_{q_i q_j} < \infty$.
- $\langle 1 \rangle 9$. For all j we have $x_{q_i q_j} \rightarrow 0$ as $i \rightarrow \infty$.

PROOF: $\langle 1 \rangle 3$
- $\langle 1 \rangle 10$. PICK a subsequence (r_i) of (q_i) such that, for all i, j with $i \neq j$, we have $\|x_{r_i r_j}\| < \epsilon/2^{j+2}$.
 - $\langle 2 \rangle 1$. LET: $r_1 = q_1$
 - $\langle 2 \rangle 2$. ASSUME: as induction hypothesis we have defined (r_1, \dots, r_n) such that:
 - $r_1 < r_2 < \dots < r_n$
 - Whenever $q_i > r_j$ then $\|x_{q_i r_j}\| < \epsilon/2^{j+2}$
 - Whenever $i < j$ then $\|x_{r_i r_j}\| < \epsilon/2^{j+2}$
 - $\langle 2 \rangle 3$. LET: r_{n+1} be the first element of (q_i) such that $r_{n+1} > r_n$, $\|x_{q_i r_{n+1}}\| < \epsilon/2^{n+2}$ whenever $q_i \geq r_{n+1}$, and $\|x_{r_j r_{n+1}}\| < \epsilon/2^{n+3}$ for $j = 1, \dots, n$.

PROOF: One exists by $\langle 1 \rangle 8$.
- $\langle 2 \rangle 4$. $r_1 < \dots < r_n < r_{n+1}$
- $\langle 2 \rangle 5$. Whenever $q_i > r_j$ then $\|x_{q_i r_j}\| < \epsilon/2^{j+2}$
- $\langle 2 \rangle 6$. Whenever $i < j$ then $\|x_{r_i r_j}\| < \epsilon/2^{j+2}$
- $\langle 1 \rangle 11$. PICK a subsequence (s_i) of (r_i) such that $\sum_{j=0}^{\infty} x_{s_i s_j} \rightarrow 0$ as $i \rightarrow \infty$

PROOF: $\langle 1 \rangle 4$

$$\langle 1 \rangle 12. \forall i \in \mathbb{N}. \left\| \sum_{j=0}^{\infty} x_{s_i s_j} \right\| > \epsilon/2$$

PROOF:

$$\begin{aligned} \left\| \sum_{j=0}^{\infty} x_{s_i s_j} \right\| &= \left\| x_{s_i s_i} + \sum_{j \neq i} x_{s_i s_j} \right\| \\ &\geq \left\| x_{s_i s_i} \right\| - \left\| \sum_{j \neq i} x_{s_i s_j} \right\| && \text{(Proposition 19.4.5)} \\ &= \left\| x_{s_i s_i} \right\| - \left\| \sum_{j \neq i} x_{s_i s_j} \right\| && \left(\left\| x_{s_i s_i} \right\| > \epsilon, \left\| \sum_j x_{s_i s_j} \right\| \leq \epsilon/2 \right) \\ &\geq \left\| x_{s_i s_i} \right\| - \sum_{j \neq i} \left\| x_{s_i s_j} \right\| && \text{(Triangle Inequality,)} \\ &> \epsilon - \sum_{j \neq i} \epsilon/2^{j+2} && (\langle 1 \rangle 6, \langle 1 \rangle 10) \\ &> \epsilon/2 \end{aligned}$$

$\langle 1 \rangle 13$. Q.E.D.

PROOF: This contradicts $\langle 1 \rangle 11$.

□

19.4.1 Functionals

Definition 19.4.50 (Functional). Let K be either \mathbb{R} or \mathbb{C} . Let V be a normed space over K . A *functional* over V is a bounded linear transformation $V \rightarrow K$. The *dual space* of V is

$$V' := \mathcal{B}(V, K) .$$

19.5 Banach Spaces

Definition 19.5.1 (Cauchy Sequence). A sequence (x_n) in a normed space is a *Cauchy sequence* iff, for every $\epsilon > 0$, there exists N such that $\forall m, n \geq N. \|x_m - x_n\| < \epsilon$.

Theorem 19.5.2. Let V be a normed space. Let (x_n) be a sequence in V . Then the following are equivalent.

1. (x_n) is Cauchy.
2. For every pair of strictly increasing sequences of natural numbers (p_n) and (q_n) , we have $\|x_{p_n} - x_{q_n}\| \rightarrow 0$ as $n \rightarrow \infty$.
3. For every strictly increasing sequence of natural numbers (p_n) , we have $\|x_{p_{n+1}} - x_{p_n}\| \rightarrow 0$ as $n \rightarrow \infty$.

PROOF:

$\langle 1 \rangle 1. 1 \Rightarrow 2$

$\langle 2 \rangle 1.$ ASSUME: (x_n) is Cauchy.

$\langle 2 \rangle 2.$ LET: (p_n) and (q_n) be a pair of increasing sequences of natural numbers.

$\langle 2 \rangle 3.$ LET: $\epsilon > 0$

$\langle 2 \rangle 4.$ PICK N such that $\forall m, n \geq N. \|x_m - x_n\| < \epsilon$

$\langle 2 \rangle 5.$ $\forall n \geq N. p_n, q_n \geq N$

$\langle 2 \rangle 6.$ $\forall n \geq N. \|x_{p_n} - x_{q_n}\| < \epsilon$

$\langle 1 \rangle 2. 2 \Rightarrow 3$

PROOF: Trivial.

$\langle 1 \rangle 3. 2 \Rightarrow 1$

$\langle 2 \rangle 1.$ ASSUME: (x_n) is not Cauchy.

$\langle 2 \rangle 2.$ PICK $\epsilon > 0$ such that, for all N , there exist $m, n \geq N$ such that $\|x_m - x_n\| \geq \epsilon$

$\langle 2 \rangle 3.$ PICK strictly increasing sequences of natural numbers (p_n) and (q_n) such that, for all n , $\|x_{p_n} - x_{q_n}\| \geq \epsilon$

$\langle 3 \rangle 1.$ ASSUME: as induction hypothesis we have chosen (p_1, \dots, p_n) and (q_1, \dots, q_n) strictly increasing such that $\forall i. \|x_{p_i} - x_{q_i}\| \geq \epsilon$

$\langle 3 \rangle 2.$ PICK $p_{n+1}, q_{n+1} \geq \max(p_n, q_n)$ such that $\|x_{p_{n+1}} - x_{q_{n+1}}\| \geq \epsilon$

$\langle 2 \rangle 4. 2$ is false.

$\langle 1 \rangle 4. 3 \Rightarrow 2$

$\langle 2 \rangle 1.$ ASSUME: (p_n) and (q_n) are strictly increasing sequences such that $\|x_{p_n} - x_{q_n}\| \not\rightarrow 0$ as $n \rightarrow \infty$.

$\langle 2 \rangle 2.$ PICK $\epsilon > 0$ such that, for all N , there exists $n \geq N$ such that $\|x_{p_n} - x_{q_n}\| \geq \epsilon$

$\langle 2 \rangle 3.$ Choose a strictly increasing sequence (r_n) such that, for all n , we have $\|x_{r_{2n}} - x_{r_{2n+1}}\| \geq \epsilon$

$\langle 3 \rangle 1.$ ASSUME: as induction hypothesis we have chosen $(r_0, r_1, \dots, r_{2n+1})$ such that, for $i = 0, 1, \dots, n$, we have $\|x_{r_{2i}} - x_{r_{2i+1}}\| \geq \epsilon$

$\langle 3 \rangle 2.$ PICK $i, j \geq r_{2n+1}$ such that $\|x_i - x_j\| \geq \epsilon$

$\langle 3 \rangle 3.$ Set $r_{2n+2} = \min(i, j)$ and $r_{2n+3} = \max(i, j)$

$\langle 2 \rangle 4. 3$ is false.

□

Proposition 19.5.3. *Every convergent sequence is a Cauchy sequence.*

PROOF:

$\langle 1 \rangle 1.$ LET: (x_n) be a convergent sequence in a normed space V with limit l .

$\langle 1 \rangle 2.$ LET: $\epsilon > 0$

$\langle 1 \rangle 3.$ PICK N such that $\forall n \geq N. \|x_n - l\| < \epsilon/2$

$\langle 1 \rangle 4.$ $\forall m, n \geq N. \|x_m - x_n\| < \epsilon$

□

Proposition 19.5.4. *Let $\mathcal{P}([0, 1])$ be the space of polynomials on $[0, 1]$ under the norm of uniform convergence. For $n \in \mathbb{N}$, let $P_n = 1 + x + x^2/2! + \dots + x^n/n!$. Then (P_n) is Cauchy but does not converge, since e^x is not a polynomial.*

PROOF: Easy. □

Proposition 19.5.5. *If (x_n) is a Cauchy sequence in a normed space V , then $(\|x_n\|)$ converges in \mathbb{R} .*

PROOF:

$\langle 1 \rangle 1.$ $(\|x_n\|)$ is Cauchy.

$\langle 2 \rangle 1.$ LET: $\epsilon > 0$

$\langle 2 \rangle 2.$ PICK N such that $\forall m, n \geq N. \|x_m - x_n\| < \epsilon$

$\langle 2 \rangle 3.$ $\forall m, n \geq N. \|\|x_m\| - \|x_n\|\| < \epsilon$

PROOF: Proposition 19.4.5.

$\langle 1 \rangle 2.$ Q.E.D.

PROOF: Since \mathbb{R} is complete.

□

Corollary 19.5.5.1. *Every Cauchy sequence is bounded.*

Definition 19.5.6 (Banach space). A normed space is *complete* or a *Banach space* iff every Cauchy sequence converges.

Proposition 19.5.7. *For all $p \geq 1$, the space l^p is complete.*

PROOF:

$\langle 1 \rangle 1.$ LET: (a_n) be a Cauchy sequence in l^p .

$\langle 1 \rangle 2.$ For $n \in \mathbb{N}$,

LET: $a_n = (\alpha_{n0}, \alpha_{n1}, \dots)$

$\langle 1 \rangle 3.$ For all $\epsilon > 0$, there exists N such that $\forall m, n \geq N$

$$\sum_{k=0}^{\infty} |\alpha_{mk} - \alpha_{nk}|^p < \epsilon .$$

PROOF: $\langle 1 \rangle 1$

$\langle 1 \rangle 4.$ For all $k \in \mathbb{N}$ and $\epsilon > 0$, there exists N such that $\forall m, n \geq N$

$$|\alpha_{mk} - \alpha_{nk}| < \epsilon .$$

PROOF: $\langle 1 \rangle 3$

$\langle 1 \rangle 5.$ For all $k \in \mathbb{N}$, the sequence $(\alpha_{nk})_n$ converges in \mathbb{C} .

PROOF: \mathbb{C} is complete.

$\langle 1 \rangle 6.$ For $k \in \mathbb{N}$,

LET:

$$\alpha_k = \lim_{n \rightarrow \infty} \alpha_{nk} .$$

$\langle 1 \rangle 7.$ LET: $a = (\alpha_k)_k$

$\langle 1 \rangle 8.$ For all $\epsilon > 0$, there exists N such that $\forall n \geq N$

$$\sum_{k=0}^{\infty} |\alpha_k - \alpha_{nk}|^p < \epsilon .$$

PROOF: Take the limit $m \rightarrow \infty$ in $\langle 1 \rangle 4.$

$\langle 1 \rangle 9.$ $a \in l^p$

$\langle 2 \rangle 1.$ PICK N such that $\forall n \geq N. \sum_{k=0}^{\infty} |\alpha_k - \alpha_{nk}|^p < 1$

$\langle 2 \rangle 2.$ $a - a_N \in l^p$

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

PROOF: Since l^p is closed under $+$.

⟨1⟩10. $a_n \rightarrow a$ as $n \rightarrow \infty$.

PROOF: Immediate from ⟨1⟩8.

□

Proposition 19.5.8. *For any real number a, b with $a < b$, the space $\mathcal{C}([a, b])$ is complete.*

PROOF:

⟨1⟩1. LET: (f_n) be a Cauchy sequence in $\mathcal{C}([a, b])$

⟨1⟩2. For all $\epsilon > 0$, there exists N such that, for all $m, n \geq N$ and $x \in [a, b]$,

$$|f_m(x) - f_n(x)| < \epsilon .$$

⟨1⟩3. For all $x \in [a, b]$, $(f_n(x))_n$ is Cauchy.

⟨1⟩4. LET: $f : [a, b] \rightarrow \mathbb{C}$ be the function

$$f(x) = \lim_{n \rightarrow \infty} f_n(x) .$$

⟨1⟩5. For all $\epsilon > 0$, there exists N such that, for all $n \geq N$ and $x \in [a, b]$,

$$|f_n(x) - f(x)| < \epsilon .$$

PROOF: Take the limit $m \rightarrow \infty$ in ⟨1⟩2.

⟨1⟩6. f is continuous.

⟨2⟩1. LET: $x_0 \in [a, b]$

⟨2⟩2. LET: $\epsilon > 0$

⟨2⟩3. PICK N such that, for all $n \geq N$ and $y \in [a, b]$, we have

$$|f_n(y) - f(y)| < \epsilon/3 .$$

PROOF: ⟨1⟩5

⟨2⟩4. PICK $\delta > 0$ such that, for all $y \in [a, b]$ with $|x_0 - y| < \delta$, we have

$$|f_N(x_0) - f_N(y)| < \epsilon/3$$

⟨2⟩5. For all $y \in [a, b]$, if $|x_0 - y| < \delta$ then $|f(x_0) - f(y)| < \epsilon$

PROOF:

$$|f(x_0) - f(y)|$$

$$\leq |f(x_0) - f_N(x_0)| + |f_N(x_0) - f_N(y)| + |f_N(y) - f(y)| \quad (\text{Triangle Inequality})$$

$$< \epsilon/3 + \epsilon/3 + \epsilon/3 \quad (\langle 2 \rangle 3, \langle 2 \rangle 4)$$

$$= \epsilon$$

⟨1⟩7. $f_n \rightarrow f$ as $n \rightarrow \infty$.

PROOF: Immediate from ⟨1⟩5.

□

Definition 19.5.9 (Convergent Series). Let (x_n) be a sequence in a normed space V . We say the series $\sum_{n=0}^{\infty} x_n$ is *convergent* iff the sequence $(\sum_{n=0}^N x_n)_N$ is convergent, and then we write $\sum_{n=0}^{\infty} x_n = l$ for $\lim_{N \rightarrow \infty} \sum_{n=0}^N x_n = l$.

Definition 19.5.10 (Absolutely Convergent Series). Let (x_n) be a sequence in a normed space V . We say the series $\sum_{n=0}^{\infty} x_n$ is *absolutely convergent* iff the series $\sum_{n=0}^{\infty} \|x_n\|$ converges in \mathbb{R} .

Theorem 19.5.11. *A normed space is complete if and only if every absolutely convergent series is convergent.*

PROOF:

- (1)1. LET: V be a normed space.
 (1)2. If V is complete then every absolutely convergent series is convergent.
 (2)1. ASSUME: V is complete.
 (2)2. LET: (x_n) be a sequence in V .
 (2)3. ASSUME: $\sum_{n=0}^{\infty} \|x_n\|$ converges.
 PROVE: $(\sum_{n=0}^N x_n)_N$ is Cauchy.
 (2)4. LET: $\epsilon > 0$
 (2)5. PICK N such that $\sum_{n=N}^{\infty} \|x_n\| < \epsilon$
 (2)6. LET: $m > n \geq N$
 (2)7. $\|\sum_{k=0}^m x_k - \sum_{k=0}^n x_k\| < \epsilon$
 PROOF:

$$\begin{aligned}
 \left\| \sum_{k=0}^m x_k - \sum_{k=0}^n x_k \right\| &= \left\| \sum_{k=n+1}^m x_k \right\| \\
 &\leq \sum_{k=n+1}^m \|x_k\| \\
 &\leq \sum_{k=n+1}^{\infty} \|x_k\| \\
 &< \epsilon
 \end{aligned}$$

- (1)3. If every absolutely convergent series is convergent then V is complete.
 (2)1. ASSUME: Every absolutely convergent series is convergent.
 (2)2. LET: (x_n) be a Cauchy sequence in V .
 (2)3. Choose an increasing sequence of natural numbers (p_k) such that, for all $m, n \geq p_k$, we have
 $\|x_m - x_n\| < 2^{-k}$.
 (2)4. $\sum_{k=0}^{\infty} \|x_{p_{k+1}} - x_{p_k}\|$ is absolutely convergent.
 (2)5. $\sum_{k=0}^{\infty} \|x_{p_{k+1}} - x_{p_k}\|$ is convergent.
 (2)6. (x_{p_k}) converges.
 (2)7. LET: $l = \lim_{k \rightarrow \infty} x_{p_k}$
 (2)8. $x_n \rightarrow l$ as $n \rightarrow \infty$.

PROOF:

$$\begin{aligned}
 \|x_n - l\| &\leq \|x_n - x_{p_n}\| + \|x_{p_n} - l\| \\
 &\rightarrow 0 \qquad \qquad \qquad \text{as } n \rightarrow \infty \text{ (Theorem 19.5.2)}
 \end{aligned}$$

□

Proposition 19.5.12. *A closed subspace of a Banach space is a Banach space.*

PROOF:

- (1)1. LET: V be a Banach space.
 (1)2. LET: U be a closed subspace of V .
 (1)3. LET: (x_n) be a Cauchy sequence in U .
 (1)4. (x_n) is a Cauchy sequence in V .
 (1)5. LET: l be the limit of (x_n) in V .
 (1)6. $l \in U$

PROOF: Proposition 19.4.28.

□

Definition 19.5.13 (Completion). Let V be a normed space. A *completion* of V consists of a Banach space W and a function $\phi : V \rightarrow W$ such that:

- ϕ is injective.
- ϕ is a linear transformation.
- ϕ preserves the norm.
- $\phi(V)$ is dense in W .

Definition 19.5.14 (Equivalent Cauchy Sequences). Let V be a normed space. Let (x_n) and (y_n) be Cauchy sequences in V . Then (x_n) and (y_n) are *equivalent*, $(x_n) \sim (y_n)$, iff $\|x_n - y_n\| \rightarrow 0$ as $n \rightarrow \infty$.

Proposition 19.5.15. *Equivalence is an equivalence relation on the set of Cauchy sequences.*

Proposition 19.5.16. *If $(x_n) \sim (y_n)$ then $\lim_{n \rightarrow \infty} \|x_n\| = \lim_{n \rightarrow \infty} \|y_n\|$.*

Theorem 19.5.17. *Let V be a normed space. Let W be the quotient set of all Cauchy sequences modulo \sim . Define $+$, \cdot and $\| \cdot \|$ on W by*

$$\begin{aligned} [(x_n)] + [(y_n)] &= [(x_n + y_n)] \\ \lambda[(x_n)] &= [(\lambda x_n)] \\ \|[(x_n)]\| &= \lim_{n \rightarrow \infty} \|x_n\| \end{aligned}$$

Define $\phi : V \rightarrow W$ by $\phi(x)$ is the constant sequence (x) . Then $\phi : V \rightarrow W$ is the completion of V .

PROOF:

$\langle 1 \rangle 1$. $+$, \cdot and $\| \cdot \|$ are well defined.

$\langle 1 \rangle 2$. W is a normed space.

$\langle 1 \rangle 3$. $\phi(V)$ is dense in W .

PROOF: For any $[(x_n)] \in W$ we have $[(x_n)] = \lim_{n \rightarrow \infty} \phi(x_n)$.

$\langle 1 \rangle 4$. W is complete.

$\langle 2 \rangle 1$. LET: (X_n) be a Cauchy sequence in W .

$\langle 2 \rangle 2$. For all $n \in \mathbb{N}$, PICK $x_n \in V$ such that $\|\phi(x_n) - X_n\| < 1/n$

PROOF: $\langle 1 \rangle 3$

$\langle 2 \rangle 3$. For all m, n we have $\|x_n - x_m\| \leq \|X_n - X_m\| + 1/n + 1/m$

PROOF:

$$\begin{aligned} \|x_n - x_m\| &= \|\phi(x_n) - \phi(x_m)\| \\ &\leq \|\phi(x_n) - X_n\| + \|X_n - X_m\| + \|\phi(x_m) - X_m\| \\ &\leq \|X_n - X_m\| + 1/n + 1/m \end{aligned}$$

$\langle 2 \rangle 4$. (x_n) is a Cauchy sequence in V .

$\langle 2 \rangle 5$. LET: $X = [(x_n)]$

PROVE: $X_n \rightarrow X$ as $n \rightarrow \infty$

⟨2⟩6. $\|X_n - X\| \rightarrow 0$ as $n \rightarrow \infty$

PROOF:

$$\begin{aligned}\|X_n - X\| &\leq \|X_n - \phi(x_n)\| + \|\phi(x_n) - X\| \\ &< \|\phi(x_n) - X\| + 1/n \\ &\rightarrow 0\end{aligned}$$

⟨1⟩5. ϕ is injective.

⟨1⟩6. ϕ is a linear transformation.

⟨1⟩7. ϕ preserves the norm.

□

Theorem 19.5.18. *Let U be a normed space and V a Banach space. Then $\mathcal{B}(U, V)$ is a Banach space.*

PROOF:

⟨1⟩1. LET: (L_n) be a Cauchy sequence in $\mathcal{B}(U, V)$

⟨1⟩2. For all $x \in U$, we have $(L_n(x))$ is a Cauchy sequence in V .

⟨2⟩1. LET: $x \in U$

⟨2⟩2. ASSUME: w.l.o.g. $x \neq 0$

⟨2⟩3. LET: $\epsilon > 0$

⟨2⟩4. PICK N such that $\forall m, n \geq N, \|L_m - L_n\| < \epsilon/\|x\|$

⟨2⟩5. $\forall m, n \geq N, \|L_m(x) - L_n(x)\| < \epsilon$

PROOF: $\|L_m(x) - L_n(x)\| \leq \|L_m - L_n\| \|x\| < \epsilon$

⟨1⟩3. Define $L : U \rightarrow V$ by $L(x) = \lim_{n \rightarrow \infty} L_n(x)$

⟨1⟩4. $L \in \mathcal{B}(U, V)$

⟨2⟩1. L is linear.

⟨3⟩1. LET: $\lambda, \mu \in K$ and $x, y \in U$

⟨3⟩2. $L(\lambda x + \mu y) = \lambda L(x) + \mu L(y)$

PROOF:

$$\begin{aligned}L(\lambda x + \mu y) &= \lim_{n \rightarrow \infty} L_n(\lambda x + \mu y) \\ &= \lim_{n \rightarrow \infty} (\lambda L_n(x) + \mu L_n(y)) \\ &= \lambda L(x) + \mu L(y)\end{aligned}$$

⟨2⟩2. L is bounded.

⟨3⟩1. PICK N such that $\forall m, n \geq N, \|L_m - L_n\| < 1$

PROVE: $\forall x \in U, \|L(x)\| \leq (\|L_N\| + 1)\|x\|$

⟨3⟩2. $\forall n \geq N, \|L_n\| \leq \|L_N\| + 1$

PROOF: Since $\| \|L_n\| - \|L_N\| \| \leq \|L_n - L_N\| < 1$.

⟨3⟩3. LET: $x \in U$

⟨3⟩4. $\|L(x)\| \leq (\|L_N\| + 1)\|x\|$

PROOF:

$$\begin{aligned}\|L(x)\| &= \left\| \lim_{n \rightarrow \infty} L_n(x) \right\| \\ &= \lim_{n \rightarrow \infty} \|L_n(x)\| \\ &\leq \lim_{n \rightarrow \infty} \|L_n\| \|x\| \\ &\leq (\|L_N\| + 1)\|x\|\end{aligned}$$

- ⟨1⟩5. $L_n \rightarrow L$ as $n \rightarrow \infty$
- ⟨2⟩1. LET: $\epsilon > 0$
- ⟨2⟩2. PICK N such that $\forall m, n \geq N, \|L_m - L_n\| < \epsilon/4$
- ⟨2⟩3. LET: $n \geq N$
- ⟨2⟩4. For all $x \in U$ we have $\|L_n(x) - L(x)\| < (\epsilon/2)\|x\|$
- ⟨3⟩1. LET: $x \in U$
- ⟨3⟩2. For all $m \geq N$ we have $\|L_n(x) - L_m(x)\| < (\epsilon/4)\|x\|$
- ⟨3⟩3. $\|L_n(x) - L(x)\| \leq (\epsilon/4)\|x\|$
- PROOF: Taking the limit as $m \rightarrow \infty$.
- ⟨2⟩5. $\|L_n - L\| \leq \epsilon/2$
- ⟨2⟩6. $\|L_n - L\| < \epsilon$

□

Corollary 19.5.18.1. *The dual space of a normed space is a Banach space.*

Theorem 19.5.19. *Let U be a normed space and V a Banach space. Let W be a subspace of U . Let $L : W \rightarrow V$ be a bounded linear transformation. Then L has a unique extension to a bounded linear transformation $\overline{W} \rightarrow V$.*

PROOF:

- ⟨1⟩1. Define $L' : \overline{W} \rightarrow V$ as follows. Given $x \in \overline{W}$, pick a sequence (x_n) in W that converges to x . Then $L'(x) = \lim_{n \rightarrow \infty} L(x_n)$
- ⟨2⟩1. For all $x \in \overline{W}$, there exists a sequence (x_n) in W that converges to x .
- PROOF: Theorem 19.4.30.
- ⟨2⟩2. For any sequence (x_n) in W that converges in \overline{W} , we have $(L(x_n))$ converges in V .
- ⟨3⟩1. LET: (x_n) be a sequence in W that converges in \overline{W}
- ⟨3⟩2. (x_n) is Cauchy.
- ⟨3⟩3. $(L(x_n))$ is Cauchy.
- PROOF: For any strictly increasing sequence of natural numbers (p_n) , we have $\|L(x_{p_{n+1}}) - L(x_{p_n})\| \leq \|L\| \|x_{p_{n+1}} - x_{p_n}\| \rightarrow 0$ as $n \rightarrow \infty$.
- ⟨3⟩4. Q.E.D.
- PROOF: W is a Banach space.
- ⟨2⟩3. If (x_n) and (y_n) are sequences in W that converge to the same point in \overline{W} , then $\lim_{n \rightarrow \infty} L(x_n) = \lim_{n \rightarrow \infty} L(y_n)$
- PROOF: Since $\|L(x_n) - L(y_n)\| \leq \|L\| \|x_n - y_n\| \rightarrow 0$.
- ⟨1⟩2. L' extends L
- PROOF: For $x \in W$ we have the constant sequence (x) converges to x , and the constant sequence $(L(x))$ converges to $L(x)$, so $L'(x) = L(x)$.
- ⟨1⟩3. L' is a linear transformation.
- ⟨2⟩1. LET: $\lambda, \mu \in K$ and $x, y \in \overline{W}$
- ⟨2⟩2. PICK sequences $(x_n), (y_n)$ in W that converge to x and y respectively.
- ⟨2⟩3. $\lambda x_n + \mu y_n \rightarrow \lambda x + \mu y$
- ⟨2⟩4. Q.E.D.

PROOF:

$$\begin{aligned} L'(\lambda x + \mu y) &= \lim_{n \rightarrow \infty} L(\lambda x_n + \mu y_n) \\ &= \lim_{n \rightarrow \infty} (\lambda L(x_n) + \mu L(y_n)) \\ &= \lambda L'(x) + \mu L'(y) \end{aligned}$$

$\langle 1 \rangle 4$. L' is bounded.

$\langle 2 \rangle 1$. LET: $x \in \overline{W}$

$\langle 2 \rangle 2$. PICK a sequence (x_n) in W that converges to x .

$\langle 2 \rangle 3$. $\|L'(x)\| \leq \|L\|\|x\|$

PROOF:

$$\begin{aligned} \|L'(x)\| &= \left\| \lim_{n \rightarrow \infty} L(x_n) \right\| \\ &= \lim_{n \rightarrow \infty} \|L(x_n)\| \\ &\leq \|L\| \lim_{n \rightarrow \infty} \|x_n\| \\ &= \|L\|\|x\| \end{aligned}$$

$\langle 1 \rangle 5$. If $L'' : \overline{W} \rightarrow V$ is a bounded linear transformation that extends L , then $L'' = L'$.

$\langle 2 \rangle 1$. LET: $x \in \overline{W}$

$\langle 2 \rangle 2$. PICK a sequence (x_n) in W that converges to x .

$\langle 2 \rangle 3$. $L''(x) = L'(x)$

PROOF:

$$\begin{aligned} L''(x) &= \lim_{n \rightarrow \infty} L''(x_n) \\ &= \lim_{n \rightarrow \infty} L(x_n) \\ &= L'(x_n) \end{aligned}$$

□