Summary of Halmos' Naive Set Theory

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Chapter 1

Primitive Terms and Axioms

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

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

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

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

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

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

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

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

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

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

Chapter 2

Basic Properties and Operations on Sets

2.1 The Subset Relation

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

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

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

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

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

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

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

2.2 Comprehension Notation

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

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

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

Proof:

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

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

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

2.3 The Empty Set

Theorem 2.7. There exists a set with no elements.

PROOF: Immediate from the Axiom of Infinity. \Box

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

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

Proof: Vacuous.

2.4 Unordered Pairs

Definition 2.10 ((Unordered) Pair). For any sets a and b, the (unordered) pair $\{a,b\}$ is the set whose elements are just a and b.

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

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

2.5 Unions

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

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

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

Proposition 2.13.

$$\bigcup \varnothing = \varnothing$$

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

Proposition 2.14. For any set A, we have $\bigcup \{A\} = A$.

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

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

Proposition 2.16. For any set A, we have $A \cup \emptyset = A$.

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

Proposition 2.17 (Idempotence). For any set A, we have $A \cup A = A$.

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

Proposition 2.18. For any sets A and B, we have $A \subseteq B$ if and only if $A \cup B = B$.

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

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

PROOF: Immediate from definitions.

2.6 Intersections

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

Proposition 2.21. For any set A, we have $A \cap \emptyset = \emptyset$.

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

Proposition 2.22. For any set A, we have

$$A \cap A = A$$
.

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

Proposition 2.23. For any sets A and B, we have $A \subseteq B$ if and only if $A \cap B = A$.

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

Proposition 2.24. For any sets A, B and C, we have $C \subseteq A$ if and only if $(A \cap B) \cup C = A \cap (B \cup C)$.

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

Definition 2.25 (Disjoint). Two sets A and B are disjoint if and only if $A \cap B = \emptyset$.

Definition 2.26 (Pairwise Disjoint). Let A be a set. We say the elements of A are pairwise disjoint if and only if, for all $x, y \in A$, if $x \cap y \neq \emptyset$ then x = y.

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

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

Proof:

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

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

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

PROOF: Axiom of Extensionality.

2.7 Unordered Triples

Definition 2.28 ((Unordered) Triple). Given sets a_1, \ldots, a_n , define the (unordered) n-tuple $\{a_1, \ldots, a_n\}$ to be

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

2.8 Relative Complements

Definition 2.29 (Relative Complement). For any sets A and B, the difference or relative complement A - B is defined to be

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

Proposition 2.30. For any sets A and E, we have $A \subseteq E$ if and only if

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

Proof:

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

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

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

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

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

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

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

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

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

Proposition 2.31. For any set E we have

$$E - \varnothing = E$$

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

Proposition 2.32. For any set E we have

$$E - E = \emptyset$$
.

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

Proposition 2.33. For any sets A and E, we have

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

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

Proposition 2.34. Let A and E be sets. Then $A \subseteq E$ if and only if

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

Proof:

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

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

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

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

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

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

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

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

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

П

Proposition 2.35. Let A, B and E be sets. Then:

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

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

Proof:

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

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

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

 $\langle 1 \rangle 3$. If $A \subseteq E$ and $E - B \subseteq E - A$ then $A \subseteq B$.

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

 $\langle 2 \rangle 2$. Assume: $E - B \subseteq E - A$

 $\langle 2 \rangle 3$. Let: $x \in A$

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

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

Example 2.36. We cannot remove the hypothesis $A \subseteq E$ in item 2 above. Let $E = \emptyset$, $A = \{\emptyset\}$ and $B = \emptyset$. Then $E - B = E - A = \emptyset$ but $A \nsubseteq B$.

Proposition 2.37 (De Morgan's Law). For any sets A, B and E, we have $E - (A \cup B) = (E - A) \cap (E - B)$.

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

Proposition 2.38 (De Morgan's Law). For any sets A, B and E, we have $E - (A \cap B) = (E - A) \cup (E - B)$.

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

Proposition 2.39. For any sets A, B and E, if $A \subseteq E$ then

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

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

Proposition 2.40. For any sets A and B, we have $A \subseteq B$ if and only if $A - B = \emptyset$.

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

Proposition 2.41. For any sets A and B, we have

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

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

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

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

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

Proposition 2.43. For any sets A, B, C and E, if $(A \cap B) - C \subseteq E$ then we have

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

PROOF:

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

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

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

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

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

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

Proposition 2.44. For any sets A, B, C and E, we have

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

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

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

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

Proof: Easy. \square

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

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

Proof: Easy. \square

2.9 Symmetric Difference

Definition 2.47 (Symmetric Difference). For any sets A and B, the *symmetric difference* A+B is defined to be

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

Proposition 2.48. For any sets A and B, we have

$$A + B = B + A$$

PROOF: From the commutativity of union.

Proposition 2.49. For any sets A, B and C, we have

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

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

Proposition 2.50. For any set A, we have

$$A + \emptyset = A$$
.

Proof:

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

Proposition 2.51. For any set A we have

$$A + A = \emptyset$$
.

Proof:

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

2.10 Power Sets

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

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

Proposition 2.53.

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

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

Proposition 2.54. For any set a, we have

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

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

Proposition 2.55. For any sets a and b, we have

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

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

Proposition 2.56. For any nonempty set C we have

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

Proof:

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

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

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

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

Proposition 2.57. For any set C we have

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

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

Proposition 2.58. For any set E, we have

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

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

Proposition 2.59. For any sets E and F, if $E \subseteq F$ then $\mathcal{P}E \subseteq \mathcal{P}F$.

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

Chapter 3

Relations and Functions

3.1 Ordered Pairs

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

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

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

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

⟨1⟩2. Assume: (a,b) = (x,y)

⟨1⟩3. a = x

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

⟨1⟩4. \{a,b\} = \{x,y\}

⟨1⟩5. Case: a = b

⟨2⟩1. x = y

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

⟨2⟩2. b = y

Proof: b = a = x = y

⟨1⟩6. Case: a \neq b

⟨2⟩1. x \neq y

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

⟨2⟩2. b = y

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

⟨2⟩2. b = y

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

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

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

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

Proof: Easy. \square

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

Proof: Easy.

Proposition 3.6. For any sets A, B, X and Y, if $A \subseteq X$ and $B \subseteq Y$ then $A \times B \subseteq X \times Y$. The converse holds assuming $A \neq \emptyset$ and $B \neq \emptyset$.

Proof: Easy.

3.2 Relations

Definition 3.7 (Relation). A relation is a set of ordered pairs.

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

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

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

Definition 3.8 (Domain). The *domain* of a relation R is the set

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

Definition 3.9 (Range). The range of a relation R is the set

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

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

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

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

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

Definition 3.14 (Identity Relation). For any set X, the *identity relation* I_X on X is

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

3.3 Composition

Definition 3.15 (Composition). Let R be a relation between X and Y, and S a relation between Y and Z. The *composite* or *relative product* $S \circ R = SR$ is the relation between X and Z defined by

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

Proposition 3.16. Let R be a relation between X and Y, S a relation between Y and Z, and T a relation between Z and W. Then

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

Proof: Easy.

Example 3.17. Composition of relations is not commutative in general. Let $X = \{a, b\}$ where $a \neq b$. Let $R = \{(a, a), (b, a)\}$ and $S = \{(a, b), (b, b)\}$. Then SR = S but $RS = R \neq S$.

Proposition 3.18. A relation R is transitive if and only if $RR \subseteq R$.

Proof: Easy.

3.4 Inverses

Definition 3.19 (Inverse). Let R be a relation between X and Y. The *inverse* or *converse* R^{-1} is the relation between Y and X defined by

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

Proposition 3.20. For any relation R, we have

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

Proof: Easy.

Proposition 3.21. For any relation R, we have

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

Proof: Easy.

Proposition 3.22. Let R be a relation between X and Y, and S a relation between Y and Z. Then

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

Proof: Easy.

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

Proof: Easy. \square

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

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

Proof: Easy. \square

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

Proof: Easy.

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

Proof: Easy. \square

3.5 Equivalence Relations

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

Definition 3.28 (Partition). Let X be a set. A partition of X is a pairwise disjoint set of nonempty subsets of X whose union is X.

Definition 3.29 (Equivalence Class). Let R be an equivalence relation on X. Let $x \in X$. The *equivalence class* of x with respect to R is

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

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

Definition 3.30 (Induced). Let P be a partition of X. The relation *induced* by P is X/P where x(X/P)y iff there exists $X \in P$ such that $x \in X$ and $y \in X$.

Theorem 3.31. Let R be an equivalence relation on X. Then X/R is a partition of X that induces the relation R.

Proof: Easy.

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

Proof: Easy. \square

3.6 Functions

Definition 3.33 (Function). Let X and Y be sets. A function, map, mapping, transformation or operator f from X to Y, $f: X \to Y$, is a relation f between X and Y such that, for all $x \in X$, there exists a unique $f(x) \in Y$, called the value of f at the argument x, such that $(x, f(x)) \in f$.

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

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

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

Definition 3.36 (Inclusion Map). Let Y be a set and $X \subseteq Y$. Then the inclusion map $i: X \hookrightarrow Y$ is the function defined by i(x) = x for all $x \in X$.

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

Proof: Easy.

Definition 3.38 (Restriction). Let $f: Y \to Z$ and $X \subseteq Y$. The restriction of f to X is the function $f \upharpoonright X: X \to Z$ defined by

$$(f \upharpoonright X)(x) = f(x) \qquad (x \in X) .$$

Given sets X, Y and Z with $X \subseteq Y$, if $f: X \to Z$ and $g: Y \to Z$, we say g is an extension of f to Y iff $f = g \upharpoonright X$.

Definition 3.39 (Projection). Given sets X and Y, the *projection* maps $\pi_1: X \times Y \to X$ and $\pi_2: X \times Y \to Y$ are defined by

$$\pi_1(x,y) = x, \qquad \pi_2(x,y) = y \qquad (x \in X, y \in Y) .$$

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

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

Proposition 3.42. Let $f: X \to Y$. Then the following are equivalent:

- 1. f is one-to-one.
- 2. For all $A, B \subseteq X$, we have $f(A \cap B) = f(A) \cap f(B)$.
- 3. For all $A \subseteq X$, we have $f(X A) \subseteq Y f(A)$.

Proof: Easy. \square

Proposition 3.43. *Let* $f: X \to Y$. *Then* f *maps* X *onto* Y *if and only if, for all* $A \subseteq X$, *we have* $Y - f(A) \subseteq f(X - A)$.

Proof: Easy.

3.7 Families

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

Proposition 3.45 (Generalized Associative Law for Unions). Let $\{I_j\}_{j\in J}$ be a family of sets. Let $K = \bigcup_{j\in J} I_j$. Let $\{A_k\}_{k\in K}$ be a family of sets indexed by K. Then

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

Proof: Easy.

Proposition 3.46 (Generalized Commutative Law for Unions). Let $\{I_j\}_{j\in J}$ be a family of sets. Let $f: J \to J$ be a one-to-one correspondence from J onto J. Then

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

Proof: Easy. \square

Proposition 3.47 (Generalized Associative Law for Intersections). Let $\{I_j\}_{j\in J}$ be a nonempty family of nonempty sets. Let $K = \bigcup_{j\in J} I_j$. Let $\{A_k\}_{k\in K}$ be a family of sets indexed by K. Then

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

PROOF: Easy.

Proposition 3.48 (Generalized Commutative Law for Intersections). Let $\{I_j\}_{j\in J}$ be a nonempty family of sets. Let $f: J \to J$ be a one-to-one correspondence from J onto J. Then

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

Proof: Easy.

Proposition 3.49. Let B be a set and $\{A_i\}_{i\in I}$ a family of sets. Then

$$B \cap \bigcup_{i \in I} A_i = \bigcup_{i \in I} (B \cap A_i)$$

Proof: Easy.

Proposition 3.50. Let B be a set and $\{A_i\}_{i\in I}$ a nonempty family of sets. Then

$$B \cup \bigcap_{i \in I} A_i = \bigcap_{i \in I} (B \cup A_i)$$

Proof: Easy. \square

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

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

Definition 3.52 (Projection). Let $\{A_i\}_{i\in I}$ be a family of sets and $i\in I$. The projection function $\pi_i: \times_{i\in I} A_i \to A_i$ is defined by $\pi_i(a) = a_i$.

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

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

Proof: Easy. \square

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

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

Proof: Easy.

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

 $f\left(\bigcup_{i\in I}A_i\right)=\bigcup_{i\in I}f(A_i)$.

Proof: Easy. \square

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

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

3.8 Inverses and Composites of Functions

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

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

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

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

Proof: Easy. \square

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

Proof: Easy.

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

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

Proof: Easy. \square

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

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

Equality holds if f is one-to-one.

Proof: Easy.

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

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

Proof: Easy.

Proposition 3.63. Let $f: X \to Y$. Let $\{B_i\}_{i \in I}$ be a nonempty family of subsets of Y. Then

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

Proof: Easy.

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

Proof: Easy. \square

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

Proof: Easy.

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

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

Proof: Easy.

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

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

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

Proof: Easy. \square

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

Proof: Easy. \square

Chapter 4

Equivalence

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

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

PROOF: Easy.

Chapter 5

Order

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

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

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

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

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

Proof: Easy.

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

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

Proposition 5.4. The relation < is transitive.

PROOF

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

Proof:

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

PROOF: By definition.

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

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

- $\langle 1 \rangle 3. \leq \text{is transitive.}$
 - $\langle 2 \rangle 1$. Let: $x \leq y$ and $y \leq z$
 - $\langle 2 \rangle 2$. Case: x = y

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Definition 5.13 (Total Order). A partial order \leq on a set X is a total order, simple order or linear order iff, for all $x, y \in X$, either $x \leq y$ or $y \leq x$. We then call the poset (X, \leq) a linearly ordered set or a chain.

Proposition 5.14. Let R be a partial order on X. Then R is total if and only if $X^2 \subseteq R \cup R^{-1}$.

Proof: Easy. \square

Proposition 5.15.	For any set.	X, the	relation	$\subseteq i$	s a	total	order	on	X	iff	X
is either \emptyset or a sing	let on.										

Proof: Easy. \square

Chapter 6

Natural Numbers

6.1 Natural Numbers

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

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

Definition 6.2. We define

$$0 = \emptyset$$

$$1 = 0^{+}$$

$$2 = 1^{+}$$

etc.

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

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

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

Proof: Easy. \square

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

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

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

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

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

We make similar definitions for \bigcap and \times .

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

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

 $\langle 2 \rangle$ 5. $m^+ \in n^+$ or $m^- = n^+$ $\langle 2 \rangle$ 5. $m^+ \in n^+$ or $m^+ = n^+$ $\langle 2 \rangle$ 6. Case: $m^+ \in n^{++}$

Theorem 6.8 (Principle of Mathematical Induction). For any subset S of ω , if $0 \in S$ and $\forall n \in S.n^+ \in S$, then $S = \omega$.

PROOF: From the definition of ω .

Proposition 6.9.

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

Proof:

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

Proof: Vacuous.

- $\langle 1 \rangle 2$. For any natural number n, if $\forall x \in n.n \subseteq x$ then $\forall x \in n^+.n^+ \subseteq x$.
 - $\langle 2 \rangle 1$. Let: *n* be a natural number.
 - $\langle 2 \rangle 2$. Assume: $\forall x \in n.n \subseteq x$
 - $\langle 2 \rangle 3$. Let: $x \in n^+$
 - $\langle 2 \rangle 4$. Assume: for a contradiction $n^+ \subseteq x$
 - $\langle 2 \rangle 5$. $x \in n$ or x = n
 - $\langle 2 \rangle 6$. Case: $x \in n$

PROOF: Then we have $n \subseteq n^+ \subseteq x$ contradicting $\langle 2 \rangle 2$.

 $\langle 2 \rangle$ 7. Case: x = n

PROOF: Then we have $n \in n^+ \subseteq x = n$ and $n \subseteq n$ contradicting $\langle 2 \rangle 2$.

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Corollary 6.9.1. For any natural number n we have $n \notin n$.

Corollary 6.9.2. For any natural number n we have $n \neq n^+$.

Definition 6.10 (Transitive Set). A set E is a transitive set iff, whenever $x \in y \in E$, then $x \in E$.

Proposition 6.11. Every natural number is a transitive set.

PROOF:

 $\langle 1 \rangle 1$. 0 is a transitive set.

PROOF: Vacuously, if $x \in y \in 0$ then $x \in 0$.

- $\langle 1 \rangle 2$. For any natural number n, if n is a transitive set, then n^+ is a transitive
 - $\langle 2 \rangle 1$. Let: n be a natural number.
 - $\langle 2 \rangle 2$. Assume: *n* is a transitive set.
 - $\langle 2 \rangle 3$. Let: $x \in y \in n^+$
 - $\langle 2 \rangle 4. \ y \in n \text{ or } y = n$
 - $\langle 2 \rangle 5$. Case: $y \in n$
 - $\langle 3 \rangle 1. \ x \in n$

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

- $\langle 3 \rangle 2. \ x \in n^+$
- $\langle 2 \rangle 6$. Case: y = n
 - $\langle 3 \rangle 1. \ x \in n$

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

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

П

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

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

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

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

Proof: This contradicts Proposition 6.9.

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

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

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

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

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

Proof:

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

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

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

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

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

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

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

PROOF: Since $k \in n$.

6.2 Arithmetic

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

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

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

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

Proof:

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

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

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

Proof:

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

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

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

Proof:

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

PROOF: Trivial.

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

Proof:

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

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

$$= n^{+}$$

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

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

Proof: $\langle 1 \rangle 2$

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

Proof:

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

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

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

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

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

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

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

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

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

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

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

Proof:

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

PROOF:

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

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

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

Proof:

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

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

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

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

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

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

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

Proof:

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

Proof: $\langle 1 \rangle 2$

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

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

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

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

Proof:

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

Proof:

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

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

Proof:

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

П

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

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

Proof:

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

PROOF: Both are equal to 1.

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

PROOF:

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

6.3 Order on the Natural Numbers

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

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

```
Proof:
```

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

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

Proof: Proposition 6.11.

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

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

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

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

```
\langle 2 \rangle 1. Let: P(n) be the statement: \forall m \in \omega . m \leq n \vee n \leq m
```

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

 $\langle 3 \rangle 1$. Let: Q(m) be the statement: $0 \leq m$

 $\langle 3 \rangle 2. \ Q(0)$

PROOF: Since $0 \le 0$.

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

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

 $\langle 2 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)$

 $\langle 3 \rangle 1$. Let: $n \in \omega$

 $\langle 3 \rangle 2$. Assume: P(n)

 $\langle 3 \rangle 3. \ P(n+1)$

 $\langle 4 \rangle 1$. Let: Q(m) be the property $m \leq n+1 \vee n+1 \leq m$

 $\langle 4 \rangle 2$. Q(0)

Proof: $\langle 2 \rangle 2$

 $\langle 4 \rangle 3. \ \forall m \in \omega. Q(m) \Rightarrow Q(m+1)$

 $\langle 5 \rangle 1$. Let: $m \in \omega$

 $\langle 5 \rangle 2$. Assume: Q(m)

 $\langle 5 \rangle 3$. Case: $m \leq n$

PROOF: Then m < n + 1

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

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

Proof:

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

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

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

PROOF: Proposition 6.9.

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

Proof: Trichotomy.

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

Proof:

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

PROOF: By Proposition 6.7.

П

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

Proof:

- $\langle 1 \rangle 1$. Let: $m, n \in \omega$
- $\langle 1 \rangle 2$. Assume: m < n
- $\langle 1 \rangle 3$. m1 < n1
- $\langle 1 \rangle 4$. For all $k \in \omega$, if $k \neq 0$ and mk < nk then m(k+1) < n(k+1) PROOF:

$$m(k+1) = mk + m$$

 $< mk + n$ (Proposition 6.30)
 $< nk + n$ (Proposition 6.30)
 $= n(k+1)$

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

```
PROOF:
\langle 1 \rangle 1. Let: E \subseteq \omega
\langle 1 \rangle 2. Assume: there is no k \in E such that \forall m \in E.k \leq m.
        Prove: E = \emptyset
\langle 1 \rangle 3. \ \forall n \in \omega.n \notin E
   \langle 2 \rangle 1. Let: P(n) be the property: \forall m < n.m \notin E
   \langle 2 \rangle 2. P(0)
      Proof: Vacuous.
   \langle 2 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
       \langle 3 \rangle 1. Let: n \in \omega
      \langle 3 \rangle 2. Assume: \forall m < n.m \notin E
      \langle 3 \rangle 3. n \notin E
          PROOF: From \langle 1 \rangle 2.
      \langle 3 \rangle 4. \forall m < n + 1.m \notin E
Proposition 6.33. Let n be a natural number. Let X be a proper subset of n.
Then there exists m < n such that X \sim m.
\langle 1 \rangle 1. Let: P(n) be the property: for every proper subset X \subseteq n, there exists
                 m < n such that X \sim m.
\langle 1 \rangle 2. P(0)
   Proof: Vacuous.
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
   \langle 2 \rangle 1. Let: n \in \omega
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Let: X be a proper subset of n+1
   \langle 2 \rangle 4. Case: X - \{n\} = n
      PROOF: Then X = n so X \sim n < n + 1.
   \langle 2 \rangle5. Case: X - \{n\} \subsetneq n
      \langle 3 \rangle 1. Pick m < n such that X - \{n\} \sim m
      \langle 3 \rangle 2. X \sim m or X \sim m+1
          PROOF: If n \in X then X \sim m + 1. If n \notin X then X \sim m.
П
Proposition 6.34. For every natural number n, we have n is not equivalent to
a proper subset of n.
\langle 1 \rangle 1. Let: P(n) be the property: every one-to-one function n \to n is onto.
\langle 1 \rangle 2. P(0)
   PROOF: The only function 0 \to 0 is \emptyset.
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
```

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

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

Corollary 6.34.1. Equivalent natural numbers are equal.

6.4 Finite Sets

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

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

PROOF: From Proposition 6.34.

Proposition 6.37. ω is infinite.

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

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

PROOF: Proposition 6.33.

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

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

Proof: Proposition 6.33. \square

Proposition 6.41. Let E and F be disjoint finite sets. Then $E \cup F$ is finite and $\sharp(E \cup F) = \sharp(E) \cup \sharp(F)$.

Proof:

- $\langle 1 \rangle 1$. Let: P(n) be the statement: $n \in \omega$ and for any $m \in \omega$, if $E \sim m$, $F \sim n$ and $E \cap F = \emptyset$, then $E \cup F \sim m + n$
- $\langle 1 \rangle 2$. P(0)
 - $\langle 2 \rangle 1$. Let: $m \in \omega$
 - $\langle 2 \rangle 2$. Let: $E \sim m$ and $F \sim 0$
 - $\langle 2 \rangle 3. \ F = \emptyset$
 - $\langle 2 \rangle 4$. $E \cup F = E \sim m = m + 0$
- $\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)$
 - $\langle 2 \rangle 1$. Let: $n \in \omega$
 - $\langle 2 \rangle 2$. Assume: P(n)
 - $\langle 2 \rangle 3$. Let: $m \in \omega$
 - $\langle 2 \rangle 4$. Let: $E \sim m$ and $F \sim n+1$
 - $\langle 2 \rangle$ 5. Assume: $E \cap F = \emptyset$
 - $\langle 2 \rangle 6$. Pick $f \in F$
 - $\langle 2 \rangle 7$. $F \{f\} \sim n$
 - $\langle 2 \rangle 8. \ E \cap (F \{f\}) = \emptyset$
 - $\langle 2 \rangle 9$. $E \cup (F \{f\}) \sim m + n$

Proof: $\langle 2 \rangle 2$

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

Corollary 6.41.1. The union of two finite sets is finite.

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

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

Proof:

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

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

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

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

PROOF:

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

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