Summary of Halmos' Naive Set Theory

Robin Adams

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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.

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 $A \neq B$.

Comprehension Notation

Definition 3.1. 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 3.2. There is no set that contains every set.

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Proof:
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⟨1⟩1. Let: A be a set.

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

⟨1⟩2. Let: B = \{x \in A : x \notin x\}

⟨1⟩3. If B \in A then we have B \in B if and only if B \notin B.

⟨1⟩4. B \notin A
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Unordered Pairs

Theorem 4.1. There exists a set with no elements.
PROOF: Immediate from the Axiom of Infinity. \Box
Definition 4.2 (Empty Set). The <i>empty set</i> \varnothing is the set with no elements.
Theorem 4.3. For any set A we have $\emptyset \subset A$.
Proof: Vacuous.
Definition 4.4 ((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 4.5 (Singleton). For any set a , the <i>singleton</i> $\{a\}$ is defined to be $\{a, a\}$.

Unions

Definition 5.1 (Union). For any set C, the *union* of C, $\bigcup C$, is the set whose elements are the elements of the elements of 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 5.2.

$$\bigcup \varnothing = \varnothing$$

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

Proposition 5.3. 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 5.4. We write $A \cup B$ for $\bigcup \{A, B\}$.

Proposition 5.5. 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 5.6 (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 5.7. 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 5.8. For any sets a and b, we have $\{a\} \cup \{b\} = \{a, b\}$.

Proof: Immediate from definitions. \square

Intersections

Definition 6.1 (Intersection). For any sets A and B, the *intersection* $A \cap B$ is defined to be $\{x \in A : x \in B\}$.

Proposition 6.2. 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 6.3. 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 6.4. 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 6.5. 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 6.6 (Disjoint). Two sets A and B are disjoint if and only if $A \cap B = \emptyset$.

Definition 6.7 (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 6.8 (Intersection). For any nonempty set \mathcal{C} , the *intersection* of \mathcal{C} , $\bigcap \mathcal{C}$, is the set that contains exactly those sets that belong to every element of \mathcal{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 $\mathcal{C}.$

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.

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Unordered Triples

Definition 7.1 ((Unordered) Triple). Given sets a_1, \ldots, a_n , define the (unordered) n-tuple $\{a_1, \ldots, a_n\}$ to be

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

Relative Complements

Definition 8.1 (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 8.2. For any sets A and E, we have $A \subseteq E$ if and only if

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

Proof:

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

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

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

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

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

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

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

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

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

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Proposition 8.3. For any set E we have

$$E - \emptyset = E$$

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

Proposition 8.4. 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 8.5. 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 8.6. Let A and E be sets. Then $A \subseteq E$ if and only if

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

Proof:

- $\langle 1 \rangle 1$. Let: A and E be sets.
- $\langle 1 \rangle 2$. If $A \subseteq E$ then $A \cup (E A) = E$.
 - $\langle 2 \rangle 1$. Assume: $A \subseteq E$
 - $\langle 2 \rangle 2$. $A \cup (E A) \subseteq E$

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

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

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

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

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

Proposition 8.7. Let A, B and E be sets. Then:

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

Proof:

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

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

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

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Example 8.8. 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 8.9 (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 8.10 (De Morgan's Law). For any sets A, B and E, we have $E - (A \cap B) = (E - A) \cup (E - B)$.

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

Proposition 8.11. 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 8.12. 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 8.13. 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 8.14. 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 8.15. 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 $x \in B \cap (E - C)$.

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Proposition 8.16. 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 8.17 (De Morgan's Law). Let E be a set and C a nonempty set. Then

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

Proof: Easy.

Proposition 8.18 (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

Symmetric Difference

Definition 9.1 (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 9.2. For any sets A and B, we have

$$A + B = B + A$$

PROOF: From the commutativity of union. \Box

Proposition 9.3. 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. \Box

Proposition 9.4. For any set A, we have

$$A + \emptyset = A$$
.

Proof:

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

Proposition 9.5. For any set A we have

$$A + A = \emptyset$$
.

Proof:

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

Power Sets

Definition 10.1 (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 10.2.

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

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

Proposition 10.3. For any set a, we have

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

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

Proposition 10.4. 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 10.5. 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 10.6. 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 10.7. For any set E, we have

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

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

Proposition 10.8. 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

Ordered Pairs

Definition 11.1 (Ordered Pair). For any sets a and b, the ordered pair (a,b) is defined by

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

Proposition 11.2. For any sets a, b, x and y, if (a,b) = (x,y) then a = x and b = y.

Proof:

 $\langle 1 \rangle 1$. Let: a, b, x and y be sets.

 $\langle 1 \rangle 2$. Assume: (a,b) = (x,y)

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

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

 $\langle 1 \rangle 4. \ \{a,b\} = \{x,y\}$

 $\langle 1 \rangle$ 5. Case: a = b

 $\langle 2 \rangle 1. \ x = y$

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

 $\langle 2 \rangle 2$. b = y

PROOF: b = a = x = y

 $\langle 1 \rangle 6$. Case: $a \neq b$

 $\langle 2 \rangle 1. \ x \neq y$

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

 $\langle 2 \rangle 2$. b = y

PROOF: $\{b\} = \{a, b\} - \{a\} = \{x, y\} - \{x\} = \{y\}.$

Definition 11.3 (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 11.4. For any sets A, B and X, we have

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

Proof: Easy.
Proposition 11.5. For any sets A and B, we have $A \times B = \emptyset$ if and only if $A = \emptyset$ or $B = \emptyset$.
Proof: Easy. \square
Proposition 11.6. 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.

Relations

Definition 12.1 (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 12.2 (Domain). The *domain* of a relation R is the set

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

Definition 12.3 (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 12.4 (Reflexive). Let R be a relation on X. Then R is *reflexive* iff, for all $x \in X$, we have xRx.

Definition 12.5 (Symmetric). Let R be a relation on X. Then R is *symmetric* iff, whenever xRy, then yRx.

Definition 12.6 (Antisymmetric). A relation R is antisymmetric iff, whenever xRy and yRx, then x = y.

Definition 12.7 (Transitive). Let R be a relation on X. Then R is transitive iff, whenever xRy and yRz, then xRz.

Definition 12.8 (Equivalence Relation). Let R be a relation on X. Then R is an *equivalence relation* iff it is reflexive, symmetric and transitive.

Definition 12.9 (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 12.10 (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 12.11 (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 12.12. Let R be an equivalence relation on X. Then X/R is a partition of X that induces the relation R.

Proof: Easy.

Theorem 12.13. Let P be a partition of X. Then X/P is an equivalence relation on X, and P = X/(X/P).

Proof: Easy. \square

Definition 12.14 (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 12.15. 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 12.16. 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 12.17. A relation R is transitive if and only if $RR \subseteq R$.

Proof: Easy. \square

Definition 12.18 (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 12.19. For any relation R, we have

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

Proof: Easy. \square

Proposition 12.20. For any relation R, we have

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

Proof: Easy. \square

Proposition 12.21. 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. \square

Proposition 12.22. A relation R is symmetric if and only if $R \subseteq R^{-1}$.

Proof: Easy. \square

Definition 12.23 (Identity Relation). For any set X, the *identity relation* I_X on X is

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

Proposition 12.24. Let R be a relation between X and Y. Then

$$I_Y R = RI_X = R .$$

Proof: Easy. \square

Proposition 12.25. A relation R on a set X is reflexive if and only if $I_X \subseteq R$.

Proof: Easy. \square

Functions

Definition 13.1 (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 13.2 (Onto). Let $f: X \to Y$. We say f maps X onto Y iff ran f = Y.

Definition 13.3 (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 13.4 (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 13.5. For any set X, the identity relation I_X is a function $X \to X$.

Proof: Easy. \square

Definition 13.6 (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 13.7 (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 13.8 (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 13.9 (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 13.10. 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 13.11. 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. \square

Families

Definition 14.1 (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 14.2 (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 14.3 (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 14.4 (Generalized Associative Law for Intersections). Let $\{I_j\}_{j\in J}$ be a nonempty family of nonempty sets. Let $K = \bigcup_{j\in J} I_j$. Let $\{A_k\}_{k\in K}$ be a family of sets indexed by K. Then

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

Proof: Easy. \square

Proposition 14.5 (Generalized Commutative Law for Intersections). Let $\{I_j\}_{j\in J}$ be a nonempty family of sets. Let $f: J \to J$ be a one-to-one correspondence from J onto J. Then

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

Proof: Easy. \square

Proposition 14.6. Let B be a set and $\{A_i\}_{i\in I}$ a family of sets. Then

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

Proof: Easy. \square

Proposition 14.7. Let B be a set and $\{A_i\}_{i\in I}$ a nonempty family of sets. Then

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

Proof: Easy.

Definition 14.8 (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 14.9 (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 14.10. Let $\{A_i\}_{i\in I}$ and $\{B_j\}_{j\in J}$ be families of sets. Then

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

Proof: Easy.

Proposition 14.11. Let $\{A_i\}_{i\in I}$ and $\{B_j\}_{j\in J}$ be nonempty families of sets. Then

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

Proof: Easy. \square

Proposition 14.12. 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.

Example 14.13. 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 $\bigcap_{i \in I} f(A_i) = \{c\}$.

Inverses and Composites

Definition 15.1 (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 15.2. 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.

Proposition 15.3. 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 15.4. Let $f: X \to Y$. Let $B \subseteq Y$. Then

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

Proof: Easy.

Proposition 15.5. 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 15.6. 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. \square

Proposition 15.7. Let $f: X \to Y$. Let $\{B_i\}_{i \in I}$ be a nonempty family of subsets of Y. Then

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

Proof: Easy. \square

Proposition 15.8. Let $f: X \to Y$ and $B \subseteq Y$. Then $f^{-1}(Y - B) = X - f^{-1}(B)$.

Proof: Easy.

Proposition 15.9. 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. \square

Proposition 15.10. Let $f: X \to Y$ and $g: Y \to Z$. Then $gf: X \to Z$ and, for all $x \in X$, we have

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

Proof: Easy.

Example 15.11. Example 12.16 shows that function composition is not commutative in general.

Proposition 15.12. 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 15.13. 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

Numbers

Definition 16.1 (Successor). The *successor* of a set x, x^+ , is defined by

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

Definition 16.2. We define

$$0 = \emptyset$$

$$1 = 0^{+}$$

$$2 = 1^{+}$$

etc.

Definition 16.3 (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 16.4. 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 16.5. 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 16.6 (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 16.7. For any natural numbers m and n, if $m \in n$ then $m^+ \in n^+$.

```
PROOF:  \langle 1 \rangle 1. \text{ Let: } P(n) \text{ be the property } \forall m \in n.m^+ \in n^+ \\ \langle 1 \rangle 2. P(0) \\ \text{PROOF: Vacuous.} \\ \langle 1 \rangle 3. \text{ For any natural number } n, \text{ if } P(n) \text{ then } P(n^+). \\ \langle 2 \rangle 1. \text{ Let: } n \text{ be a natural number.} \\ \langle 2 \rangle 2. \text{ Assume: } P(n) \\ \langle 2 \rangle 3. \text{ Let: } m \in n^+ \\ \langle 2 \rangle 4. m \in n \text{ or } m = n \\ \langle 2 \rangle 5. m^+ \in n^+ \text{ or } m^+ = n^+ \\ \text{PROOF: } \langle 2 \rangle 2 \\ \langle 2 \rangle 6. \text{ Case: } m^+ \in n^{++} \\ \sqcap
```

The Peano Axioms

Theorem 17.1 (Principle of Mathematical Induction). For any subset S of ω , if $0 \in S$ and $\forall n \in S.n^+ \in S$, then $S = \omega$.

PROOF: From the definition of ω . \square Proposition 17.2. $\forall n \in \omega. \forall x \in n.n \nsubseteq x$ PROOF: $\langle 1 \rangle 1. \ \forall x \in 0.0 \nsubseteq x$ PROOF: Vacuous. $\langle 1 \rangle 2.$ For any natural number n, if $\forall x \in n.n \nsubseteq x$ then $\forall x \in n^+.n^+ \nsubseteq x$. $\langle 2 \rangle 1.$ LET: n be a natural number.

 $\langle 2 \rangle 2$. Assume: $\forall x \in n.n \nsubseteq x$ $\langle 2 \rangle 3$. Let: $x \in n^+$ $\langle 2 \rangle 4$. Assume: for a contradiction $n^+ \subseteq x$ $\langle 2 \rangle 5$. $x \in n$ 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 = nProof: Then we have $n \in n^+ \subseteq x = n$ and $n \subseteq n$ contradicting $\langle 2 \rangle 2$.

Corollary 17.2.1. For any natural number n we have $n \notin n$.

Corollary 17.2.2. For any natural number n we have $n \neq n^+$.

Definition 17.3 (Transitive Set). A set E is a *transitive* set iff, whenever $x \in y \in E$, then $x \in E$.

Proposition 17.4. Every natural number is a transitive set.

Proof:

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

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

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

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

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

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

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

Proposition 17.5. For any natural numbers m and n, if $m^+ = n^+$ then m = n.

PROOF:

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

PROOF: Since m is a transitive set (Proposition 17.4).

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

PROOF: This contradicts Proposition 17.2.

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

Theorem 17.6 (Recursion Theorem). Let X be a set. Let $a \in X$. Let $f: X \to X$. There exists a function $u: \omega \to X$ such that u(0) = a and, for all $n \in \omega$, we have $u(n^+) = f(u(n))$.

Proof:

$$\langle 1 \rangle 1$$
. Let: $\mathcal{C} = \{ A \in \mathcal{P}(\omega \times X) : (0, a) \in A \land \forall n \in \omega. \forall x \in X. (n, x) \in A \Rightarrow (n^+, f(x)) \in A \}$

 $\langle 1 \rangle 2$. $\mathcal{C} \neq \emptyset$

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
      \langle 3 \rangle 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 17.7. For any natural number n, either n = 0 or there exists a
natural number m such that n = m^+.
Proof: Easy induction on n.
Proposition 17.8. \omega is a transitive set.
Proof:
\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 \rangle 1. Let: n be a natural number.
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Let: x \in n^+
   \langle 2 \rangle 4. x \in n or x = n
   \langle 2 \rangle5. Case: x \in n
      PROOF: Then x \in \omega by \langle 2 \rangle 2.
   \langle 2 \rangle 6. Case: x = n
      PROOF: Then x \in \omega by \langle 2 \rangle 1.
Proposition 17.9. For any natural number n and any nonempty subset E \subseteq n,
```

there exists $k \in E$ such that $\forall m \in E.k = m \lor k \in m$.

 $\langle 1 \rangle 1$. 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 \lor k \in m 
 Proof: By \langle 2 \rangle 2. 
 \langle 3 \rangle 2. \forall m \in E.k = m \lor k \in m 
 Proof: Since k \in n.
```

Arithmetic

Definition 18.1 (Addition). Define addition + on ω by recursion thus:

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

Proposition 18.2. 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 18.3. For all $m, n \in \omega$, we have

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

Proof:

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

⟨1⟩2.
$$P(0)$$
⟨2⟩1. LET: $Q(n)$ be the property $0 + n = n + 0$
⟨2⟩2. $Q(0)$
PROOF: Trivial.
⟨2⟩3. $\forall n \in \omega.Q(n) \Rightarrow Q(n^+)$
⟨3⟩1. LET: $n \in \omega$
⟨3⟩2. ASSUME: $Q(n)$
⟨3⟩3. $0 + n^+ = n^+ + 0$
PROOF:
$$0 + n^+ = (0 + n)^+$$

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

$$= n^+$$

$$= n^+ + 0$$
⟨1⟩3. $\forall m \in \omega.P(m) \Rightarrow P(m^+)$
⟨2⟩1. LET: $m \in \omega$
⟨2⟩2. ASSUME: $P(m)$
⟨2⟩3. LET: $P(m)$ be the property $P(m)$ + $P(m)$
⟨2⟩4. $P(m)$
PROOF: ⟨1⟩2
⟨2⟩5. $P(m) \in \omega.Q(n) \Rightarrow Q(n^+)$
⟨3⟩1. LET: $P(m) \in \omega$
⟨3⟩2. ASSUME: $P(m)$
⟨3⟩3. $P(m) \in \omega.Q(n) \Rightarrow Q(m)$
(3⟩3. $P(m) \in \omega.Q(n)$
(3⟩3. $P(m) \in \omega.Q$

Definition 18.4 (Multiplication). Define multiplication \cdot on ω by

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

Proposition 18.5. 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 $\forall m, n \in \omega . m(n+p) = mn + mp$

$$(1)2. \ P(0) \\ \text{PROOF:} \\ m(n+0) = mn \\ = mn + 0 \\ = mn + m0 \\ \hline (2)1. \ \text{Let:} \ p \in \omega \\ (2)2. \ \text{Assume:} \ P(p) \\ (2)3. \ \text{Let:} \ m, n \in \omega \\ (2)4. \ m(n+p^+) = mn + mp^+ \\ \hline \text{PROOF:} \\ m(n+p^+) = m(n+p) + m \\ = (mn+mp) + m \\ = (mn+mp) + m \\ = (mn+mp) + m \\ = mn + (mp+m) \quad \text{(Proposition 18.2)} \\ = mn + mp^+ \\ \hline \square \\ \hline \text{Proposition 18.6.} \ \textit{For all } m, n, p \in \omega \ \textit{we have} \\ m(np) = (mn)p \ . \\ \hline \text{PROOF:} \\ (1)1. \ \text{Let:} \ P(p) \ \text{be the statement} \ \forall m, n \in \omega.m(np) = (mn)p \\ \hline (1)2. \ P(0) \\ \hline \text{PROOF:} \\ m(n0) = m0 \\ = 0 \\ = (mn)0 \\ \hline (1)3. \ \forall p \in \omega.P(p) \Rightarrow P(p^+) \\ \hline (2)1. \ \text{Let:} \ p \in \omega \\ \hline (2)2. \ \text{Assume:} \ P(p) \\ \hline (2)3. \ \text{Let:} \ m, n \in \omega \\ \hline (2)4. \ m(np^+) = (mn)p^+ \\ \hline \text{PROOF:} \\ m(np^+) = m(np+n) \\ = m(np) + mn \qquad \text{(Proposition 18.5)} \\ = (mn)p + m$$

Proposition 18.7. For all $m, n \in \omega$, we have

 $=(mn)p^+$

mn = nm.

```
Proof:
\langle 1 \rangle 1. Let: P(m) be the statement \forall n \in \omega.mn = nm
   \langle 2 \rangle 1. Let: Q(n) be the statement 0n = n0
   \langle 2 \rangle 2. Q(0)
       PROOF: Trivial.
   \langle 2 \rangle 3. \ \forall n \in \omega. Q(n) \Rightarrow Q(n^+)
       \langle 3 \rangle 1. Let: n \in \omega
       \langle 3 \rangle 2. Assume: Q(n)
       \langle 3 \rangle 3. Q(n^+)
          Proof:
                                     0n^+ = 0n + 0
                                             =0n
                                             = n0
                                                                                      (\langle 3 \rangle 2)
                                             = 0
                                             = n^{+}0
\langle 1 \rangle 3. \ \forall m \in \omega. P(m) \Rightarrow P(m^+)
    \langle 2 \rangle 1. Let: m \in \omega
   \langle 2 \rangle 2. Assume: P(m)
   \langle 2 \rangle 3. Let: Q(n) be the statement m^+ n = nm^+
   \langle 2 \rangle 4. \ Q(0)
       Proof: \langle 1 \rangle 2
   \langle 2 \rangle 5. \ \forall n \in \omega. Q(n) \Rightarrow Q(n^+)
       \langle 3 \rangle 1. Let: n \in \omega
       \langle 3 \rangle 2. Assume: Q(n)
       \langle 3 \rangle 3. \ Q(n^+)
          Proof:
            m^+ n^+ = m^+ n + m^+
                        = (m^+n + m)^+
                        = (nm^+ + m)^+
                                                                                                               (\langle 3 \rangle 2)
                        = (nm + n + m)^+
                        =(mn+m+n)^+ (\langle 2 \rangle 2, Proposition 18.2, Proposition 18.3)
                        = (mn^+ + n)^+
                        = (n^+ m + n)^+
                                                                                                               (\langle 2 \rangle 2)
                        = n^+ m + n^+
                        = n^+ m^+
```

Definition 18.8 (Exponentiation). Define exponentiation on ω by recursion:

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

Proposition 18.9. 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:

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

Proposition 18.10. 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:

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

 $= m^{np} m^n$
 $= m^{np+n}$ (Proposition 18.9)
 $= m^{np^+}$

Proposition 18.11. For any natural numbers m and n, either $m \in n$ or m = n or $n \in m$.

Proof:

 $\langle 1 \rangle 1.$ Let: P(n) be the property: for all $m \in \omega,$ either $m \in n$ or m = n or $n \in m$

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

 $\langle 2 \rangle 1$. Let: Q(m) be the property: either m = 0 or $0 \in m$

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

PROOF: Since 0 = 0.

 $\langle 2 \rangle 3$. For all $m \in \omega$, if Q(m) then $Q(m^+)$

PROOF: If m = 0 or $0 \in m$ then $0 \in m^+$.

 $\langle 1 \rangle 3$. For any natural number n, if P(n) then $P(n^+)$

```
\langle 2 \rangle 1. Let: n be a natural number.
   \langle 2 \rangle 2. Assume: P(n)
   \langle 2 \rangle 3. Let: m \in \omega
   \langle 2 \rangle 4. m \in n or m = n or n \in m
      Proof: \langle 2 \rangle 2
   \langle 2 \rangle 5. Case: m \in n or m = n
      PROOF: Then m \in n^+.
   \langle 2 \rangle 6. Case: n \in m
      \langle 3 \rangle 1. Pick p such that m = p^+
      \langle 3 \rangle 2. n \in p or n = p
      \langle 3 \rangle 3. Case: n \in p
         PROOF: Then n^+ \in p^+ = m by Proposition 16.7.
      \langle 3 \rangle 4. Case: n = p
         PROOF: Then m = n^+.
Corollary 18.11.1 (Trichotomy). For any natural numbers m and n, exactly
one of m \in n, m = n, n \in m holds.
Proof:
\langle 1 \rangle 1. We never have m \in n and m = n.
   Proof: By Corollary 17.2.1.
\langle 1 \rangle 2. We never have m \in n and n \in m.
   PROOF: Since m is a transitive set this would imply m \in m contradicting
   Corollary 17.2.1.
\langle 1 \rangle 3. We never have m = n and n \in m.
   Proof: By Corollary 17.2.1.
Proposition 18.12. 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 \subseteq n.
   PROOF: Since n is a transitive set, and m \neq n by Corollary 17.2.1.
\langle 1 \rangle 3. If m \subseteq n then m \in n.
   \langle 2 \rangle 1. Assume: m \subseteq n
   \langle 2 \rangle 2. n \notin m
      Proof: Proposition 17.2.
   \langle 2 \rangle 3. \ m \neq n
   \langle 2 \rangle 4. m \in n
      PROOF: Trichotomy.
```

Definition 18.13. 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 18.14. For natural numbers m and n, if $m \le n$ and $n \le m$ then m = n.

PROOF: We cannot have m < n and n < m by trichotomy. \square

Proposition 18.15. 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 16.7.

П

Proposition 18.16. 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 18.15)
 $< nk + n$ (Proposition 18.15)
 $= n(k+1)$

Proposition 18.17. 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 $\langle 1 \rangle 2$.

 $\langle 3 \rangle 4$. $\forall m < n + 1.m \notin E$

Definition 18.18 (Equivalent). Sets E and F are equivalent, $E \sim F$, iff there exists a one-to-one correspondence between them.

Proposition 18.19. For any set X, equivalence is an equivalence relation on $\mathcal{P}X$.

PROOF: Easy.

Proposition 18.20. Let n be a natural number. Let X be a proper subset of n. Then there exists m < n such that $X \sim m$.

PROOF:

П

 $\langle 1 \rangle 1$. Let: P(n) be the property: for every proper subset $X \subsetneq n$, there exists m < n such that $X \sim m$.

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

PROOF: Vacuous.

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

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

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

 $\langle 2 \rangle 3$. Let: X be a proper subset of n+1

 $\langle 2 \rangle 4$. Case: $X - \{n\} = n$

PROOF: Then X = n so $X \sim n < n + 1$.

 $\langle 2 \rangle$ 5. Case: $X - \{n\} \subsetneq n$

 $\langle 3 \rangle 1$. Pick m < n such that $X - \{n\} \sim m$

 $\langle 3 \rangle 2$. $X \sim m$ or $X \sim m+1$

PROOF: If $n \in X$ then $X \sim m + 1$. If $n \notin X$ then $X \sim m$.

Proposition 18.21. For every natural number n, we have n is not equivalent to a proper subset of n.

Proof:

П

 $\langle 1 \rangle 1$. 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: $q: n \to n$ 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. g maps n onto n.
  Proof: \langle 2 \rangle 2
\langle 2 \rangle 7. f maps n+1 onto n+1.
   \langle 3 \rangle 1. Let: l < n+1
  \langle 3 \rangle 2. Case: l < n
      \langle 4 \rangle 1. Pick k < n such that q(k) = l
     \langle 4 \rangle 2. f(k) = l or f(n) = l
   \langle 3 \rangle 3. Case: l = n
     \langle 4 \rangle 1. Case: f(n) = n
         PROOF: Then l \in \operatorname{ran} f as required.
     \langle 4 \rangle 2. Case: f(n) < n
         \langle 5 \rangle 1. Pick k < n such that g(k) = f(n)
         \langle 5 \rangle 2. f(k) = n
```

Corollary 18.21.1. Equivalent natural numbers are equal.

Definition 18.22 (Finite). A set is *finite* iff it is equivalent to a natural number; otherwise, it is *infinite*.

Proposition 18.23. No finite set is equivalent to one of its proper subsets.

Proof: From Proposition 18.21. \square

Proposition 18.24. ω is infinite.

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

Proposition 18.25. Every subset of a finite set is finite.

Proof: Proposition 18.20.

Definition 18.26 (Number of Elements). For any finite set E, the number of elements in E, $\sharp(E)$, is the unique natural number such that $E \sim \sharp(E)$.

Proposition 18.27. Let E and F be finite sets. If $E \subseteq F$ then $\sharp(E) \leqslant \sharp(F)$.

Proof: Proposition 18.20.

Proposition 18.28. Let E and F be disjoint finite sets. Then $E \cup F$ is finite and $\sharp(E \cup F) = \sharp(E) \cup \sharp(F)$.

PROOF:

 $\langle 1 \rangle 1$. Let: P(n) be the statement: $n \in \omega$ and for any $m \in \omega$, if $E \sim m$, $F \sim n$ and $E \cap F = \emptyset$, then $E \cup F \sim m + n$

```
\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 \rangle5. 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 18.28.1. The union of two finite sets is finite.

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

Proposition 18.29. If E and F are finite sets then $E \times F$ is finite and $\sharp(E \times F) = \sharp(E)\sharp(F)$.

Proof:

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

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

PROOF: If $F \sim 0$ then $F = \emptyset$ so $E \times F = \emptyset \sim 0$.

- $\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)$
 - $\langle 2 \rangle 1$. Let: $n \in \omega$
 - $\langle 2 \rangle 2$. Assume: P(n)
 - $\langle 2 \rangle 3$. Let: $m \in \omega$
 - $\langle 2 \rangle 4$. 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 18.28.
Proposition 18.30. For any finite sets E and F, we have E^F is finite and
\sharp(E^F) = \sharp(E)^{\sharp(F)}.
Proof:
\langle 1 \rangle 1. Let: P(n) be the property: n \in \omega and for all m \in \omega, if E \sim m and F \sim n
                   then E^F \sim m^n
\langle 1 \rangle 2. P(0)
   PROOF: Since E^{\emptyset} = {\emptyset} \sim 1
\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)
    \langle 2 \rangle 1. Let: n \in \omega
    \langle 2 \rangle 2. Assume: P(n)
    \langle 2 \rangle 3. Let: m \in \omega
    \langle 2 \rangle 4. Let: E \sim m and F \sim n+1
    \langle 2 \rangle 5. Pick f \in F
    \langle 2 \rangle 6. F - \{f\} \sim n
   \langle 2 \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 18.29)
                                  = m^n m
                                                                                         (\langle 2 \rangle 2, \langle 2 \rangle 4)
                                  =m^{n+1}
```

Corollary 18.30.1. If E is finite then PE is finite and $\sharp(PE) = 2^{\sharp(E)}$.

Proposition 18.31. The union of a finite set of finite sets is finite.

Proof:

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

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

PROOF: Since $\bigcup \emptyset = \emptyset$ is finite.

- $\langle 1 \rangle 3. \ \forall n \in \omega. P(n) \Rightarrow P(n+1)$
 - $\langle 2 \rangle$ 1. Let: *n* be a natural number.
 - $\langle 2 \rangle 2$. 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 \rangle7. \bigcup E = \bigcup (E - \{X\}) \cup X
\langle 2 \rangle8. \bigcup E is finite.
PROOF: Corollary 18.28.1.
```

Proposition 18.32. Every nonempty finite set of natural numbers has a greatest element.

Proof:

- $\langle 1 \rangle 1.$ Let: P(n) be the property: for every $E \subseteq \mathbb{N},$ if $E \sim n$ then E has a greatest element.
- $\langle 1 \rangle 2$. P(1)

PROOF: Since k is the greatest element of $\{k\}$.

- $\langle 1 \rangle 3. \ \forall n \geqslant 1.P(n) \Rightarrow P(n+1)$
 - $\langle 2 \rangle 1$. Let: $n \geqslant 1$
 - $\langle 2 \rangle 2$. Assume: P(n)
 - $\langle 2 \rangle$ 3. Assume: $E \subseteq \omega$ and $E \sim n+1$
 - $\langle 2 \rangle 4$. Pick $k \in E$
 - $\langle 2 \rangle$ 5. Let: l be the greatest element of $E \{k\}$
 - $\langle 2 \rangle$ 6. Either k or l is greatest in E.

. .

Order