# C1 Set Theory

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## 1 Primitive Notions

Let there be sets.

Let there be a binary relation called *membership*,  $\in$ . When  $x \in y$  holds, we say x is a *member* or *element* of y. We write  $x \notin y$  iff x is not a member of y.

## 2 The Axioms

**Axiom 1** (Extensionality). If two sets have exactly the same members, then they are equal.

As a consequence of this axiom, we may identify a set A with the class  $\{x:x\in A\}$ . The use of the symbols  $\in$  and = is consistent.

**Definition 2.** We say that a class **A** is a set iff there exists a set A such that  $A = \mathbf{A}$ . That is, the class  $\{x : P(x)\}$  is a set iff

$$\exists A. \forall x (x \in A \leftrightarrow P(x))$$
.

Otherwise,  $\mathbf{A}$  is a proper class.

**Definition 3** (Subset). If A is a set and **B** is a class, we say A is a *subset* of **B** iff  $A \subseteq \mathbf{B}$ .

Axiom 4 (Empty Set). The empty class is a set, called the empty set.

**Axiom 5** (Replacement). For any property P(x, y), the following is an axiom: Let A be a set. Assume that, for all  $x \in A$ , there is at most one y such that P(x,y). Then  $\{y : \exists x \in A.P(x,y)\}$  is a set.

**Definition 6** (Power Set). For any set A, the *power set* of A,  $\mathcal{P}A$ , is the class of all subsets of A.

**Axiom 7** (Power Set). For any set A, the class PA is a set.

**Theorem 8** (Pairing). For any objects a and b, the class  $\{a,b\}$  is a set, called a pair set.

PROOF: Let a and b be sets. Let P(x,y) be the formula  $(x=\emptyset \& y=a)$  or  $(x=\mathcal{P}\emptyset \& y=b)$ . Then we have  $(\forall x\in\mathcal{PP}\emptyset)\forall y_1\forall y_2(P(x,y_1)\& P(x,y_2)\Rightarrow y_1=y_2)$ , hence there exists a set c such that

$$\forall y (y \in c \Leftrightarrow (\exists x \in \mathcal{PP}\emptyset) P(x, y))$$

The members of c are just a and b.  $\square$ 

**Definition 9** (Union). For any class of sets **A**, the *union*  $\bigcup$  **A** is the class  $\{x: \exists A \in \mathbf{A}. x \in A\}.$ 

We write  $\bigcup_{P[x_1,...,x_n]} t[x_1,...,x_n]$  for  $\bigcup \{t[x_1,...,x_n]: P[x_1,...,x_n]\}.$ 

**Proposition 10.** *If*  $A \subseteq B$  *then*  $\bigcup A \subseteq \bigcup B$ .

Proof: Easy.

**Axiom 11** (Union). For any set A, the union  $\bigcup A$  is a set.

**Proposition 12.** For any sets A and B, the class  $A \cup B$  is a set.

PROOF: It is  $\bigcup \{A, B\}$ .  $\square$ 

**Proposition Schema 13.** For any objects  $a_1, \ldots, a_n$ , the class  $\{a_1, \ldots, a_n\}$  is a set.

PROOF: By repeated application of the Pairing and Union axioms.  $\square$ 

**Theorem 14** (Subset Axioms, Aussonderung). For any class **A** and set B, if  $\mathbf{A} \subseteq B$  then **A** is a set.

PROOF: Let Q(x,y) be the formula  $x \in \mathbf{A} \land y = x$ . Now we reason as follows. Let c be any set. Then we have

$$(\forall x \in B) \forall y_1 \forall y_2 (Q(x, y_1) \& Q(x, y_2) \Rightarrow y_1 = y_2)$$

Then, by a Replacement Axiom, there exists a set c such that

$$\forall y (y \in c \Leftrightarrow (\exists x \in B)Q(x,y))$$
.

This is equivalent to  $\forall x (x \in c \Leftrightarrow x \in \mathbf{A})$ .  $\square$ 

**Proposition 15.** For any set A and class B, the intersection  $A \cap B$  is a set.

PROOF: By the Subset Axiom since it is a subclass of A.  $\square$ 

**Proposition 16.** For any set A and class **B**, the relative complement  $A - \mathbf{B}$  is a set.

PROOF: By the Subset Axiom since it is a subclass of A.  $\sqcup$ 

Theorem 17. The universal class V is a proper class.

Proof:

- $\langle 1 \rangle 1$ . Assume: **V** is a set.
- $\langle 1 \rangle 2$ . Let:  $R = \{x : x \notin x\}$
- $\langle 1 \rangle 3$ . R is a set.

PROOF: By the Subset Axiom.

 $\langle 1 \rangle 4$ .  $R \in R$  if and only if  $R \notin R$ 

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

PROOF: This is a contradiction.

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**Definition 18** (Intersection). For any class of sets **A**, the *intersection*  $\bigcap$  **A** is the class  $\{x : \forall A \in \mathbf{A} . x \in A\}$ .

We write  $\bigcap_{P[x_1,...,x_n]} t[x_1,...,x_n]$  for  $\bigcap \{t[x_1,...,x_n]: P[x_1,...,x_n]\}.$ 

**Proposition 19.** For any nonempty class of sets A, the class  $\bigcap A$  is a set.

PROOF: Pick  $A \in \mathbf{A}$ . Then  $\bigcap \mathbf{A} \subseteq A$ .  $\square$ 

**Proposition 20.** If  $A \subseteq B$  then  $\bigcap B \subseteq \bigcap A$ .

Proof: Easy.  $\square$ 

**Proposition 21.** For any set A and class of sets B, we have

$$A \cup \bigcap \mathbf{B} = \bigcap \{A \cup X \mid X \in \mathbf{B}\}\$$

Proof: Easy.

**Proposition 22.** For any set A and class of sets B, we have

$$A \cap \bigcup \mathbf{B} = \bigcup \{A \cap X \mid X \in \mathbf{B}\}\$$

Proof: Easy.  $\square$ 

**Proposition 23.** For any set C and class of sets A, we have

$$C - \bigcup \mathbf{A} = \bigcap \{C - X \mid X \in \mathbf{A}\} \ .$$

Proof: Easy.

**Proposition 24.** For any set C and class of sets A, we have

$$C - \bigcap \mathbf{A} = \bigcup \{C - X \mid X \in \mathbf{A}\} \ .$$

Proof: Easy.  $\square$ 

## 3 Ordered Pairs

**Definition 25** (Ordered Pair). For any objects a and b, the ordered pair (a, b) is  $\{\{a\}, \{a, b\}\}$ . We call a its first coordinate and b its second coordinate.

**Theorem 26.** For any objects (a,b), we have (a,b) = (c,d) if and only if a = c and b = d.

Proof:

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

PROOF: Since  $\{a\} = \bigcap (a,b) = \bigcap (c,d) = \{c\}.$ 

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

PROOF:  $\{a, b\} = \bigcup (a, b) = \bigcup (c, d) = \{c, d\}.$ 

- $\langle 2 \rangle 4$ . b = c or b = d
- $\langle 2 \rangle$ 5. Case: b=c
  - $\langle 3 \rangle 1. \ a = b$
  - $\langle 3 \rangle 2. \ \{c, d\} = \{a\}$
  - $\langle 3 \rangle 3.$  b = d
- $\langle 2 \rangle 6$ . Case: b = d

PROOF: We have a = c and b = d as required.

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

Proof: Trivial.

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**Definition 27** (Cartesian Product). The *Cartesian product* of classes **A** and **B** is the class

$$\mathbf{A} \times \mathbf{B} = \{(x, y) : x \in \mathbf{A}, y \in \mathbf{B}\} .$$

**Lemma 28.** For any objects x and y and set C, if  $x \in C$  and  $y \in C$  then  $(x,y) \in \mathcal{PPC}$ .

Proof: Easy.  $\square$ 

Corollary 28.1. For any sets A and B, the Cartesian product  $A \times B$  is a set.

PROOF: By the Subset Axiom applied to  $\mathcal{PP}(A \cup B)$ .  $\square$ 

**Lemma 29.** If  $(x,y) \in \mathbf{A}$  then  $x,y \in \bigcup \bigcup \mathbf{A}$ .

Proof: Easy.

## 4 Relations

**Definition 30** (Relation). A *relation* is a class of ordered pairs. It is *small* iff it is a set.

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

**Definition 31** (Domain). The *domain* of a class **R** is dom **R** =  $\{x : \exists y . (x, y) \in \mathbf{R}\}.$ 

**Definition 32** (Range). The range of a class **R** is ran  $\mathbf{R} = \{y : \exists x.(x,y) \in \mathbf{R}\}.$ 

**Definition 33** (Field). The *field* of a class **R** is fld  $\mathbf{R} = \operatorname{dom} \mathbf{R} \cup \operatorname{ran} \mathbf{R}$ .

**Proposition 34.** If R is a set then dom R, ran R and fld R are sets.

PROOF: Apply the Subset Axiom to  $\bigcup \bigcup R$ .  $\bigcup$ 

**Definition 35** (Single-Rooted). A class **R** is *single-rooted* iff, for all  $y \in \operatorname{ran} \mathbf{R}$ , there is only one x such that  $x\mathbf{R}y$ .

**Definition 36** (Inverse). The *inverse* of a class  $\mathbf{F}$  is the class  $\mathbf{F}^{-1} = \{(y, x) \mid (x, y) \in \mathbf{F}\}.$ 

**Theorem 37.** For any class  $\mathbf{F}$ , we have dom  $\mathbf{F}^{-1} = \operatorname{ran} \mathbf{F}$  and  $\operatorname{ran} \mathbf{F}^{-1} = \operatorname{dom} \mathbf{F}$ .

Proof: Easy.

**Theorem 38.** For a relation **F**,  $(\mathbf{F}^{-1})^{-1} = \mathbf{F}$ .

Proof: Easy.

**Definition 39** (Composition). The *composition* of classes **F** and **G** is the class  $\mathbf{G} \circ \mathbf{F} = \{(x, z) \mid \exists y. (x, y) \in \mathbf{F} \land (y, z) \in \mathbf{G}\}.$ 

**Theorem 40.** For any classes  $\mathbf{F}$  and  $\mathbf{G}$ ,  $(\mathbf{F} \circ \mathbf{G})^{-1} = \mathbf{G}^{-1} \circ \mathbf{F}^{-1}$ .

Proof: Easy.

**Definition 41** (Restriction). The *restriction* of the class **F** to the class **A** is the class **F A A A A A A A A A A A A A A A A B A B**

**Definition 42** (Image). The *image* of the class **A** under the class **F** is the class  $\mathbf{F}(\mathbf{A}) = \{y : \exists x \in \mathbf{A}.(x,y) \in \mathbf{F}\}.$ 

Theorem 43.

$$F(A \cup B) = F(A) \cup F(B)$$

Proof: Easy.

Theorem 44.

$$\mathbf{F}(\bigcup \mathbf{A}) = \bigcup \{\mathbf{F}(X) : X \in \mathbf{A}\}$$

Proof: Easy.

Theorem 45.

$$F(A \cap B) \subseteq F(A) \cap F(B)$$

Equality holds if **F** is single-rooted.

Proof: Easy.

Theorem 46.

$$\mathbf{F}(\bigcap \mathbf{A}) \subseteq \bigcap \{ \mathbf{F}(X) : X \in \mathbf{A} \}$$

Equality holds if  $\mathbf{F}$  is single-rooted.

Proof: Easy.

#### Theorem 47.

$$F(A) - F(B) \subseteq F(A - B)$$

Equality holds if  $\mathbf{F}$  is single-rooted.

Proof: Easy.

**Definition 48** (Reflexive). A binary relation **R** on **A** is *reflexive* on **A** if and only if  $\forall x \in \mathbf{A}.x\mathbf{R}x$ .

**Definition 49** (Symmetric). A binary relation **R** is *symmetric* iff, whenever  $x\mathbf{R}y$ , then  $y\mathbf{R}x$ .

**Definition 50** (Transitive). A binary relation **R** is *transitive* iff, whenever  $x\mathbf{R}y$  and  $y\mathbf{R}z$ , then  $x\mathbf{R}z$ .

# 5 n-ary Relations

**Definition 51.** Given objects a, b, c, define the *ordered triple* (a, b, c) to be ((a, b), c).

Define (a, b, c, d) = ((a, b, c), d), etc.

Define the 1-tuple (a) to be a.

**Definition 52** (n-ary Relation). Given a class A, an n-ary relation on A is a class of ordered n-tuples, all of whose components are in A.

## 6 Functions

**Definition 53** (Function). A function is a relation  $\mathbf{F}$  such that, for all  $x \in \text{dom } \mathbf{F}$ , there is only one y such that  $x\mathbf{F}y$ . We call this unique y the value of  $\mathbf{F}$  at x and denote it by  $\mathbf{F}(x)$ .

We say **F** is a function *from* **A** *into* **B**, or **F** *maps* **A** into **B**, and write  $\mathbf{F} : \mathbf{A} \to \mathbf{B}$ , iff **F** is a function, dom  $\mathbf{F} = \mathbf{A}$ , and ran  $\mathbf{F} \subseteq \mathbf{B}$ .

If, in addition, ran  $\mathbf{F} = \mathbf{B}$ , we say  $\mathbf{F}$  is a function from  $\mathbf{A}$  onto  $\mathbf{B}$ .

**Theorem 54.** For a class  $\mathbf{F}$ ,  $\mathbf{F}^{-1}$  is a function if and only if  $\mathbf{F}$  is single-rooted.

Proof: Easy.

**Theorem 55.** A relation  $\mathbf{F}$  is a function if and only if  $\mathbf{F}^{-1}$  is single-rooted.

Proof: Easy.  $\square$ 

Theorem 56. For any function G and classes A and B,

$$\mathbf{G}^{-1}(\bigcup \mathbf{A}) = \bigcup \{ \mathbf{G}^{-1}(X) : X \in \mathbf{A} \}$$

$$\mathbf{G}^{-1}(\bigcap \mathbf{A}) = \bigcap \{ \mathbf{G}^{-1}(X) : X \in \mathbf{A} \}$$
 (if  $\mathbf{A} \neq \emptyset$ )
$$\mathbf{G}^{-1}(\mathbf{A} - \mathbf{B}) = \mathbf{G}^{-1}(\mathbf{A}) - \mathbf{G}^{-1}(\mathbf{B})$$

Proof: Easy.

**Theorem 57.** Assume that  $\mathbf{F}$  and  $\mathbf{G}$  are functions. Then  $\mathbf{F} \circ \mathbf{G}$  is a function, its domain is  $\{x \in \text{dom } \mathbf{G} : \mathbf{G}(x) \in \text{dom } \mathbf{F}\}$ , and for x in its domain,

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

Proof: Easy.

**Definition 58** (One-to-one). A function  $\mathbf{F}$  is one-to-one or an injection iff it is single-rooted.

**Theorem 59.** Let **F** be a one-to-one function. For  $x \in \text{dom } \mathbf{F}$ ,  $\mathbf{F}^{-1}(\mathbf{F}(x)) = x$ .

Proof: Easy.

**Theorem 60.** Let **F** be a one-to-one function. For  $y \in \operatorname{ran} \mathbf{F}$ ,  $\mathbf{F}(\mathbf{F}^{-1}(y)) = y$ .

Proof: Easy.

**Definition 61** (Identity Function). For any class **A**, the *identity* function on **A** is  $id_{\mathbf{A}} = \{(x, x) \mid x \in \mathbf{A}\}.$ 

**Theorem 62.** Let  $F: A \to B$ . Assume  $A \neq \emptyset$ . Then F has a left inverse (i.e. there exists  $G: B \to A$  such that  $G \circ F = \mathrm{id}_A$ ) if and only if F is one-to-one.

PROOF:

- $\langle 1 \rangle 1$ . If F is one-to-one then F has a left inverse.
  - $\langle 2 \rangle 1$ . Assume: F is one-to-one.
  - $\langle 2 \rangle 2$ .  $F^{-1} : \operatorname{ran} F \to A$
  - $\langle 2 \rangle 3$ . Pick  $a \in A$
  - $\langle 2 \rangle 4$ . Define  $G: B \to A$  by:

$$G(x) = \begin{cases} F^{-1}(x) & \text{if } x \in \operatorname{ran} F \\ a & \text{if } x \in B - \operatorname{ran} F \end{cases}$$

- $\langle 2 \rangle 5. \ \forall x \in A.G(F(x)) = x$
- $\langle 1 \rangle 2$ . If F has a left inverse then F is one-to-one.
  - $\langle 2 \rangle 1$ . Assume: F has a left inverse G.
  - $\langle 2 \rangle 2$ . Let:  $x, y \in A$  with F(x) = F(y)
  - $\langle 2 \rangle 3. \ x = y$

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

**Definition 63** (Binary Operation). A binary operation on a set A is a function from  $A \times A$  into A.

# 7 The Axiom of Choice

**Axiom 64** (Choice). For any relation R there exists a function  $H \subseteq R$  with dom H = dom R.

**Theorem 65.** Let  $F: A \to B$ . Then F has a right inverse if and only if F maps A onto B.

#### PROOF:

- $\langle 1 \rangle 1$ . If F has a right inverse then F maps A onto B.
  - PROOF: If  $H: B \to A$  is a right inverse, then for any y in B, we have y = F(H(y)).
- $\langle 1 \rangle 2$ . If F maps A onto B then F has a right inverse.
  - $\langle 2 \rangle 1$ . Assume: F maps A onto B.
  - $\langle 2 \rangle 2$ . PICK a function H with  $H \subseteq F^{-1}$  and  $\operatorname{dom} H = \operatorname{dom} F^{-1}$

PROOF: By the Axiom of Choice.

 $\langle 2 \rangle 3$ . dom H = B

Proof: dom  $H = \text{dom } F^{-1} = \text{ran } F = B$  by  $\langle 2 \rangle 1$ .

- $\langle 2 \rangle 4$ . For all  $y \in B$  we have F(H(y)) = y
  - $\langle 3 \rangle 1$ . Let:  $y \in B$
  - $\langle 3 \rangle 2. \ (y, H(y)) \in F^{-1}$
  - $\langle 3 \rangle 3. \ F(H(y)) = y$

# 8 Sets of Functions

**Definition 66.** Let A be a set and **B** be a class. Then  $\mathbf{B}^A$  is the class of all functions  $A \to \mathbf{B}$ .

# 9 Dependent Products

**Definition 67.** Let I be a set and  $H_i$  a set for all  $i \in I$ . Define

$$\prod_{i \in I} H_i = \{f : f \text{ is a function}, \text{dom } f = I, \forall i \in I. f(i) \in H_i \} .$$

**Theorem 68.** The Axiom of Choice is equivalent to the statement: For any set I and any function H with domain I, if  $H(i) \neq \emptyset$  for all  $i \in I$ , then  $\prod_{i \in I} H(i) \neq \emptyset$ 

### Proof:

- $\langle 1 \rangle 1$ . If the Axiom of Choice is true then, for any set I and any function H with domain I, if  $H(i) \neq \emptyset$  for all  $i \in I$ , then  $\prod_{i \in I} H(i) \neq \emptyset$ .
  - $\langle 2 \rangle 1$ . Assume: The Axiom of Choice.
  - $\langle 2 \rangle 2$ . Let: I be a set.
  - $\langle 2 \rangle 3$ . Let: H be a function with domain I.
  - $\langle 2 \rangle 4$ . Assume:  $H(i) \neq \emptyset$  for all  $i \in I$ .
  - $\langle 2 \rangle 5$ . Let:  $R = \{(i, x) : i \in I, x \in H(i)\}$
  - (2)6. PICK a function  $F \subseteq R$  with dom F = dom R PROVE:  $F \in \prod_{i \in I} H(i)$

PROOF: By the Axiom of Choice.

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\langle 2 \rangle 7. dom H = I
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PROOF: We have dom R = I since for all  $i \in I$  there exists x such that  $x \in H(i)$ .

 $\langle 2 \rangle 8. \ \forall i \in I.F(i) \in H(i)$ 

PROOF: Since iRF(i).

- $\langle 1 \rangle 2$ . If, for any set I and any function H with domain I, if  $H(i) \neq \emptyset$  for all  $i \in I$ , then  $\prod_{i \in I} H(i) \neq \emptyset$ , then the Axiom of Choice is true.
  - $\langle 2 \rangle 1$ . Assume: For any set I and any function H with domain I, if  $H(i) \neq \emptyset$  for all  $i \in I$ , then  $\prod_{i \in I} H(i) \neq \emptyset$
  - $\langle 2 \rangle 2$ . Let: R be a relation
  - $\langle 2 \rangle 3$ . Let: I = dom R
  - $\langle 2 \rangle 4$ . Define the function H with domain I by: for  $i \in I$ ,  $H(i) = \{y : iRy\}$
  - $\langle 2 \rangle 5$ .  $H(i) \neq \emptyset$  for all  $i \in I$
  - $\langle 2 \rangle 6$ . Pick  $F \in \prod_{i \in I} H(i)$

Proof: By  $\langle 2 \rangle 1$ 

- $\langle 2 \rangle 7$ . F is a function
- $\langle 2 \rangle 8. \ F \subseteq R$

PROOF: For all  $i \in I$  we have  $F(i) \in H(i)$  and so iRF(i).

 $\langle 2 \rangle 9$ . dom F = dom R

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### **Theorem 69.** The following are equivalent.

- 1. The Axiom of Choice.
- 2. Let A be a set such that (a) every member of A is a nonempty set, and (b) any two distinct members of A are disjoint. Then there exists a set C such that, for all  $B \in A$ , we have  $C \cap B$  is a singleton.
- 3. For any set A, there exists a function  $F: \mathcal{P}A \{\emptyset\} \to A$  such that  $F(X) \in X$  for all  $X \in \mathcal{P}A \{\emptyset\}$ .

#### Proof:

 $\langle 1 \rangle 1. \ 1 \Rightarrow 2$ 

PROOF: Let  $\mathcal{A}$  be a set matching the two conditions. By the Multiplicative Axiom, pick a function  $f \in \prod_{B \in \mathcal{A}} B$ . Let  $C = \operatorname{ran} f$ . Then  $C \cap B = \{f(B)\}$  for all  $B \in \mathcal{A}$ .

- $\langle 1 \rangle 2. \ 2 \Rightarrow 3$ 
  - $\langle 2 \rangle 1$ . Assume: 2
  - $\langle 2 \rangle 2$ . Let: A be a set.
  - $\langle 2 \rangle 3$ . Let:  $\mathcal{A} = \{ \{B\} \times B : B \in \mathcal{P}A \{\emptyset\} \}$
  - $\langle 2 \rangle 4$ . PICK a set C such that  $C \cap (\{B\} \times B)$  is a singleton for all  $B \in \mathcal{P}A \{\emptyset\}$
  - $\langle 2 \rangle$ 5. Let:  $F = C \cap \bigcup A$
  - $\langle 2 \rangle 6. \ F : \mathcal{P}A \{\emptyset\} \to A \text{ is a function and } F(X) \in X \text{ for all } X$
- $\langle 1 \rangle 3. \ 3 \Rightarrow 1$ 
  - $\langle 2 \rangle 1$ . Assume: 3
  - $\langle 2 \rangle 2$ . Let: R be a relation
  - $\langle 2 \rangle 3$ . PICK a choice function G for ran R

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\langle 2 \rangle 4. Define F: \operatorname{dom} R \to \operatorname{ran} R by F(x) = G(R(x)) \langle 2 \rangle 5. F \subseteq R
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# 10 Equivalence Relations

**Definition 70** (Equivalence Relation). An *equivalence relation* on **A** is a binary relation on **A** that is reflexive on **A**, symmetric and transitive.

**Theorem 71.** If  $\mathbf{R}$  is a symmetric and transitive relation then  $\mathbf{R}$  is an equivalence relation on fld  $\mathbf{R}$ .

Proof:

 $\langle 1 \rangle 1$ . Let:  $x \in \operatorname{fld} \mathbf{R}$ 

 $\langle 1 \rangle 2$ . PICK y such that either  $x \mathbf{R} y$  or  $y \mathbf{R} x$ 

 $\langle 1 \rangle 3$ .  $x \mathbf{R} y$  and  $y \mathbf{R} x$ 

PROOF: Since  $\mathbf{R}$  is symmetric.

 $\langle 1 \rangle 4$ .  $x \mathbf{R} x$ 

PROOF: Since  $\mathbf{R}$  is transitive.

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**Definition 72** (Equivalence Class). If **R** is an equivalence relation and  $x \in \operatorname{fld} \mathbf{R}$ , the *equivalence class* of x modulo **R** is

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

**Lemma 73.** Assume that R is an equivalence relation on A and that x and y belong to A. Then

$$[x]_{\mathbf{R}} = [y]_{\mathbf{R}} \text{ iff } x\mathbf{R}y$$
.

Proof:

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

 $\langle 2 \rangle 1$ . Assume:  $[x]_{\mathbf{R}} = [y]_{\mathbf{R}}$ 

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

PROOF: Since  $\mathbf{R}$  is reflexive on  $\mathbf{A}$ .

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

 $\langle 2 \rangle 4$ .  $x \mathbf{R} y$ 

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

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

 $\langle 2 \rangle 2$ .  $[y]_{\mathbf{R}} \subseteq [x]_{\mathbf{R}}$ 

 $\langle 3 \rangle 1$ . Let:  $z \in [y]_{\mathbf{R}}$ 

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

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

PROOF: Since  $\mathbf{R}$  is transitive.

 $\langle 3 \rangle 4. \ z \in [x]_{\mathbf{R}}$ 

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

PROOF: Since  $\mathbf{R}$  is symmetric.

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\langle 2 \rangle 4. [x]_{\mathbf{R}} \subseteq [y]_{\mathbf{R}}
PROOF: Similar.
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**Definition 74** (Partition). A partition of a set A is a set  $P \subseteq \mathcal{P}A$  such that:

- $\bullet$  Every member of P is nonempty.
- Any two distinct members of P are disjoint.
- $A = \bigcup P$

**Theorem 75.** Let R be an equivalence relation on the set A. Then the set of all equivalence classes is a partition of A.

#### PROOF:

 $\langle 1 \rangle 1$ . Every equivalence class is nonempty.

PROOF: For any  $x \in A$  we have  $x \in [x]_R$ .

 $\langle 1 \rangle 2$ . Any two distinct equivalence classes are disjoint.

 $\langle 2 \rangle 1$ . Let:  $x, y \in A$ 

 $\langle 2 \rangle 2$ . Assume:  $z \in [x]_R \cap [y]_R$ Prove:  $[x]_R = [y]_R$ 

 $\langle 2 \rangle 3$ . xRy

 $\langle 3 \rangle 1. \ xRz$ 

 $\langle 3 \rangle 2$ . yRz

 $\langle 3 \rangle 3$ . zRy

PROOF: By  $\langle 3 \rangle 2$  and symmetry.

 $\langle 3 \rangle 4$ . xRy

PROOF: By  $\langle 3 \rangle 1$ ,  $\langle 3 \rangle 3$  and transitivity.

 $\langle 2 \rangle 4$ .  $[x]_R = [y]_R$ 

PROOF: By Lemma 3N.

 $\langle 1 \rangle 3$ . A is the union of all the equivalence classes.

PROOF: For any  $x \in A$  we have  $x \in [x]_R$ .

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**Definition 76** (Quotient Set). If R is an equivalence relation on the set A, then the quotient set A/R is the set of all equivalence classes, and the natural map or canonical map  $\phi: A \to A/R$  is defined by  $\phi(x) = [x]_R$ .

**Theorem 77.** Assume that R is an equivalence relation on A and that F:  $A \to B$ . Assume that F is compatible with R; that is, whenever xRy, then F(x) = F(y). Then there exists a unique  $\overline{F}: A/R \to B$  such that  $F = \overline{F} \circ \phi$ .

PROOF: The unique such  $\overline{F}$  is  $\{([x], F(x)) : x \in A\}$ .  $\square$ 

## 11 Partial Orders

**Definition 78** (Strict Partial Order). A *strict partial order* is an irreflexive, transitive relation.

If < is a strict partial order, we write  $x \le y$  for  $x < y \lor x = y$ .

**Theorem 79.** Assume that < is a partial order. Then for any x, y and z:

1. At most one of the three alternatives,

$$x < y, x = y, y < x,$$

can hold.

 $2. \ x \le y \le x \Rightarrow x = y.$ 

Proof: Easy.

**Definition 80** (Minimal). Let < be a partial order on D. An element  $m \in D$  is *minimal* iff there is no  $x \in D$  such that x < m.

**Definition 81** (Maximal). Let < be a partial order on D. An element  $m \in D$  is maximal iff there is no  $x \in D$  such that m < x.

**Definition 82** (Least). Let < be a partial order on D. An element  $m \in D$  is least, smallest or the minimum iff  $\forall x \in D.m \leq x$ .

**Definition 83** (Greatest). Let < be a partial order on D. An element  $m \in D$  is *greatest*, *largest* or the *maximum* iff  $\forall x \in D.x \leq m$ .

**Proposition 84.** If R is a partial ordering on D then so is  $R^{-1}$ .

Proof: Easy.  $\square$ 

**Definition 85** (Upper Bound). Let < be a partial order on A and  $C \subseteq A$ . An *upper bound* for C is an element  $b \in A$  such that  $\forall x \in C.x \leq b$ .

**Definition 86** (Least Upper Bound). Let < be a partial order on A and  $C \subseteq A$ . The *least upper bound* or *supremum* for C is the least element in the set of upper bounds for C.

**Definition 87** (Lower Bound). Let < be a partial order on A and  $C \subseteq A$ . A lower bound for C is an element  $b \in A$  such that  $\forall x \in C.b \leq x$ .

**Definition 88** (Greatest Lower Bound). Let < be a partial order on A and  $C \subseteq A$ . The *greatest lower bound* or *infimum* for C is the greatest element in the set of lower bounds for C.

**Definition 89** (Initial Segment). Let < be a partial order on A and  $t \in A$ . The *initial segment* up to t is

$$\operatorname{seg} t = \{ x \in A : x < t \} .$$

**Definition 90** (Isomorphism). Let A and B be posets. An *isomorphism* between A and B is a bijection f between A and B such that, for all  $x, y \in A$ , we have x < y if and only if f(x) < f(y).

Proposition 91. Isomorphism is an equivalence relation on the class of posets.

Proof: Easy.  $\sqcup$ 

**Proposition 92.** Let (A,<) be a poset and  $B\subseteq A$ . Then  $<\cap B^2$  is a partial order on B.

Proof: Easy.

# 12 Linear Orders

**Definition 93** (Linear Ordering). Let **A** be a class. A *linear ordering* or *total ordering* on **A** is a relation **R** on **A** such that:

- R is transitive.
- **R** satisfies *trichotomy* on **A**; i.e. for any  $x, y \in \mathbf{A}$ , exactly one of

$$x\mathbf{R}y, x = y, y\mathbf{R}x$$

holds.

Theorem 94. Let R be a linear ordering on A.

- 1. There is no x such that  $x\mathbf{R}x$ .
- 2. For distinct x and y in A, either xRy or yRx.

PROOF: Immediate from trichotomy.

**Definition 95** (Strictly Monotone Functions). Let A and B be linearly ordered sets. A function  $f: A \to B$  is *strictly monotone* iff, for all  $x, y \in A$ , if x < y then f(x) < f(y).

**Theorem 96.** Let A and B be linearly ordered sets and  $f: A \to B$  be strictly monotone. For all  $x, y \in A$ , if f(x) < f(y) then x < y.

PROOF: We have  $f(x) \neq f(y)$  and  $f(y) \not< f(x)$  by trichotomy, hence  $x \neq y$  and  $y \not< x$  since f is strictly monotone, hence x < y by trichotomy.  $\square$ 

**Theorem 97.** Every strictly monotone function is injective.

PROOF: If f(x) = f(y), then we have  $f(x) \not< f(y)$  and  $f(y) \not< f(x)$  by trichotomy, hence  $x \not< y$  and  $y \not< x$  since f is strictly monotone, hence x = y by trichotomy.  $\square$ 

**Proposition 98.** Let (A, <) be a linearly ordered set and  $B \subseteq A$ . Then  $< \cap B^2$  is a linear order on B.

Proof: Easy.  $\square$ 

# 13 Well Orderings

**Definition 99** (Well Ordering). A well ordering on a set A is a linear ordering on A such that every nonempty subset of A has a least element.

**Theorem 100** (Transfinite Induction Principle). Let < be a well ordering on A. Let  $B \subseteq A$ . Suppose that

$$\forall x \in A (\operatorname{seg} x \subseteq B \Rightarrow x \in B) \ .$$

Then B = A.

#### Proof:

- $\langle 1 \rangle 1$ . Assume: for a contradiction  $B \neq A$
- $\langle 1 \rangle 2$ . Let: t be the least element of A-B
- $\langle 1 \rangle 3$ . seg  $t \subseteq B$
- $\langle 1 \rangle 4. \ t \notin B$
- $\langle 1 \rangle 5$ . Q.E.D.

PROOF: This is a contradiction.

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**Theorem 101.** Assume that < is a linear ordering on A. Assume that the only <-inductive subset of A is A itself. Then < is a well ordering on A.

#### PROOF

- $\langle 1 \rangle 1$ . Assume: for a contradiction  $B \subseteq A$  has no least element.
- $\langle 1 \rangle 2$ . A B is <-inductive.
  - $\langle 2 \rangle 1$ . Let:  $t \in A$
  - $\langle 2 \rangle 2$ . Assume:  $\operatorname{seg} t \subseteq A B$
  - $\langle 2 \rangle 3. \ t \notin B$

PROOF: If it were, it would be the least element of B.

- $\langle 2 \rangle 4. \ t \in A B$
- $\langle 1 \rangle 3$ . A B = A
- $\langle 1 \rangle 4. \ B = \emptyset$

**Theorem 102** (Transfinite Recursion Theorem Schema). For any property P(x,y) the following is a theorem:

Assume that < is a well ordering on A. Assume that  $\forall x \exists ! y P(x, y)$ . Then there exists a unique function F with domain A such that

$$\forall t \in A.P(F \upharpoonright \operatorname{seg} t, F(t))$$
.

### Proof:

- $\langle 1 \rangle 1$ . Given  $t \in A$ , let us say that a function v is P-constructed up to t iff  $\operatorname{dom} v = \{x \in A : x \leq t\}$  and  $\forall x \in \operatorname{dom} v.P(v \upharpoonright \operatorname{seg} x, v(x))$
- $\langle 1 \rangle 2$ . Let  $t_1, t_2 \in A$  with  $t_1 \leq t_2$ . Let  $v_1$  be a function that is P-constructed up to  $t_1$ , and  $v_2$  a function that is P-constructed up to  $t_2$ . Then  $\forall x \leq t_1.v_1(x) = v_2(x)$ 
  - $\langle 2 \rangle 1$ . Let:  $x \leq t_1$
  - $\langle 2 \rangle 2$ . Assume:  $\forall y < x.v_1(y) = v_2(y)$
  - $\langle 2 \rangle 3. \ v_1 \upharpoonright \operatorname{seg} x = v_2 \upharpoonright \operatorname{seg} x$
  - $\langle 2 \rangle 4$ .  $P(v_1 \upharpoonright \operatorname{seg} x, v_1(x))$
  - $\langle 2 \rangle 5$ .  $P(v_2 \upharpoonright \operatorname{seg} x, v_2(x))$
  - $\langle 2 \rangle 6. \ v_1(x) = v_2(x)$

PROOF: Since there is only one y such that  $P(v_1 \upharpoonright \text{seg } x, y)$ .

 $\langle 2 \rangle 7$ . Q.E.D.

PROOF: By transfinite induction.

 $\langle 1 \rangle 3$ . Let:  $\mathcal{H} = \{v : \exists t \in A.v \text{ is } P\text{-constructed up to } t\}$ 

 $\langle 1 \rangle 4$ .  $\mathcal{H}$  is a set.

PROOF: By a Replacement Axiom since, if  $v_1$  and  $v_2$  are both P-constructed up to t then  $v_1 = v_2$  by  $\langle 1 \rangle 2$ .

- $\langle 1 \rangle 5$ . Let:  $F = \bigcup \mathcal{H}$
- $\langle 1 \rangle 6$ . F is a function
  - $\langle 2 \rangle 1$ . Assume: tFx and tFy
  - $\langle 2 \rangle 2$ . PICK  $v_1, v_2 \in \mathcal{H}$  such that  $v_1(t) = x$  and  $v_2(t) = y$
  - $\langle 2 \rangle 3$ . PICK  $t_1, t_2 \in A$  such that  $v_1$  is P-constructed up to  $t_1$  and  $v_2$  is P-constructed up to  $t_2$
  - $\langle 2 \rangle 4$ . Assume: w.l.o.g.  $t_1 \leq t_2$
  - $\langle 2 \rangle 5. \ v_1(t) = v_2(t)$

Proof: By  $\langle 1 \rangle 2$ 

- $\langle 2 \rangle 6. \ x = y$
- $\langle 1 \rangle 7. \ \forall x \in \text{dom } F.P(F \upharpoonright \text{seg } x, F(x))$ 
  - $\langle 2 \rangle 1$ . Let:  $x \in \text{dom } F$
  - $\langle 2 \rangle 2$ . PICK  $v \in \mathcal{H}$  such that  $x \in \text{dom } v$
  - $\langle 2 \rangle 3$ .  $P(v \upharpoonright \operatorname{seg} x, v(x))$
  - $\langle 2 \rangle 4$ .  $v \upharpoonright \operatorname{seg} x = F \upharpoonright \operatorname{seg} x$

PROOF:  $\forall y < x.(y, v(y)) \in \bigcup \mathcal{H} = F$ 

 $\langle 2 \rangle 5. \ v(x) = F(x)$ 

PROOF:  $(x, v(x)) \in \bigcup \mathcal{H} = F$ 

- $\langle 1 \rangle 8$ . dom F = A
  - $\langle 2 \rangle 1$ . Let:  $x \in A$
  - $\langle 2 \rangle 2$ . Assume:  $\forall y < x.y \in \text{dom } F$
  - $\langle 2 \rangle 3$ . Let: z be the object such that  $P(F \upharpoonright \operatorname{seg} x, z)$
  - $\langle 2 \rangle 4$ .  $F \upharpoonright \operatorname{seg} x \cup \{(x,z)\}$  is P-constructed up to x
  - $\langle 2 \rangle 5. \ x \in \operatorname{dom} F$
  - $\langle 2 \rangle 6$ . Q.E.D.

PROOF: By transfinite induction, this proves  $\forall x \in A.x \in \text{dom } F$ .

- $\langle 1 \rangle 9$ . F is unique.
  - $\langle 2 \rangle$ 1. Let: G be a function with domain A such that  $\forall x \in A.P(G \upharpoonright \operatorname{seg} x, G(x))$ Prove:  $\forall x \in A.F(x) = G(x)$
  - $\langle 2 \rangle 2$ . Let:  $x \in A$
  - $\langle 2 \rangle 3$ . Assume:  $\forall y < x. F(y) = G(y)$
  - $\langle 2 \rangle 4$ .  $F \upharpoonright \operatorname{seg} x = G \upharpoonright \operatorname{seg} x$
  - $\langle 2 \rangle 5$ . F(x) = G(x)
  - $\langle 2 \rangle 6$ . Q.E.D.

PROOF: This completes the proof by transfinite induction.

**Proposition 103.** Let (A, <) be a well ordered set and  $B \subseteq A$ . Then  $< \cap B^2$  is a well order on B.

Proof: Easy.

**Theorem 104.** Let A and B be well-ordered sets. Then one of the following holds:

- $\bullet$   $A \cong B$
- $\exists b \in B.A \cong \operatorname{seg} b$
- $\exists a \in A. \operatorname{seg} a \cong B$

#### Proof:

- $\langle 1 \rangle 1$ . PICKe that is not a member of A or B
- $\langle 1 \rangle 2$ . Define  $F: A \to B \cup \{e\}$  by:

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

- $\langle 1 \rangle 3$ . Case:  $e \in \operatorname{ran} F$ 
  - $\langle 2 \rangle 1$ . Let:  $a \in A$  be least such that  $B F(\text{seg } a) = \emptyset$
- $\langle 2 \rangle 2$ .  $F \upharpoonright \operatorname{seg} a : \operatorname{seg} a \cong B$
- $\langle 1 \rangle 4$ . Case: ran F = B

PROOF: In this case  $F: A \cong B$ .

- $\langle 1 \rangle 5$ . Case: ran  $F \subset B$ 
  - $\langle 2 \rangle 1$ . Let:  $b \in B$  be least such that  $b \notin \operatorname{ran} F$
- $\langle 2 \rangle 2$ .  $F: A \cong \operatorname{seg} b$

# 14 Epsilon-Images

**Lemma 105.** Let < be a well ordering on A. Let E be the function on A defined by transfinite recursion thus:

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

Let  $\alpha = \operatorname{ran} E$ . Then:

- 1.  $\forall t \in A.E(t) \notin E(t)$
- 2. E is injective.
- 3.  $\forall s, t \in A.(s < t \Leftrightarrow E(s) \in E(t))$
- 4.  $\alpha$  is a transitive set.

#### Proof:

- $\langle 1 \rangle 1. \ \forall t \in A.E(t) \notin E(t)$ 
  - $\langle 2 \rangle 1$ . Let:  $t \in A$
  - $\langle 2 \rangle 2$ . Assume:  $\forall s < t.E(s) \notin E(s)$
  - $\langle 2 \rangle 3$ . Assume: for a contradiction  $E(t) \in E(t)$
  - $\langle 2 \rangle 4$ . PICK x < t such that E(t) = E(x)
  - $\langle 2 \rangle 5. \ E(x) \in E(x)$
  - $\langle 2 \rangle 6$ . Q.E.D.

PROOF: This is a contradiction. The result follows by transfinite induction.

 $\langle 1 \rangle 2$ . E is injective.

```
\langle 2 \rangle 1. Assume: for a contradiction E(x) = E(y) where x \neq y
```

- $\langle 2 \rangle 2$ . Assume: w.l.o.g. x < y
- $\langle 2 \rangle 3. \ E(x) \in E(y)$
- $\langle 2 \rangle 4$ . Q.E.D.

PROOF: This contradicts  $\langle 1 \rangle 1$ .

- $\langle 1 \rangle 3. \ \forall s, t \in A(s < t \Leftrightarrow E(s) \in E(t))$ 
  - $\langle 2 \rangle 1$ . Let:  $s, t \in A$
  - $\langle 2 \rangle 2$ . If s < t then  $E(s) \in E(t)$

PROOF: Immediate from definition of E.

- $\langle 2 \rangle 3$ . If  $E(s) \in E(t)$  then s < t
  - $\langle 3 \rangle 1$ . Assume:  $E(s) \in E(t)$
  - $\langle 3 \rangle 2$ . PICK x < t such that E(s) = E(x)
  - $\langle 3 \rangle 3. \ s = x$

Proof:  $\langle 1 \rangle 2$ .

- $\langle 3 \rangle 4. \ s < t$
- $\langle 1 \rangle 4$ .  $\alpha$  is a transitive set.

PROOF: From definition of E.

**Corollary 105.1.** For any well-ordered set (A, <), if  $\alpha$  is its epsilon-image, then (A, <) is isomorphic to  $(\alpha, \in)$ .

**Corollary 105.2.** The epsilon-image of any well-ordered set is well ordered by  $\in$ .

**Theorem 106.** Two well-ordered sets are isomorphic iff they have the same  $\epsilon$ -image.

#### Proof:

- $\langle 1 \rangle 1$ . Let: A and B be well-ordered sets.
- $\langle 1 \rangle 2$ . If A and B have the same  $\epsilon$ -image then they are isomorphic.

Proof: From Corollary 105.1.

- $\langle 1 \rangle 3$ . If  $A \cong B$  then A and B have the same epsilon-image.
  - $\langle 2 \rangle 1$ . Let:  $f: A \cong B$
  - $\langle 2 \rangle$ 2. Let:  $E: A \cong \alpha$  and  $F: B \cong \beta$  be the canonical isomorphisms between A and B and their epsilon-images.
  - $\langle 2 \rangle 3. \ \forall x \in A.E(x) = F(f(x))$ 
    - $\langle 3 \rangle 1$ . Let:  $x \in A$
    - $\langle 3 \rangle 2$ . Assume:  $\forall y < x. E(y) = F(f(y))$
    - $\langle 3 \rangle 3$ . E(x) = F(f(x))

Proof:

$$E(x) = \{E(y) : y < x\}$$

$$= \{F(f(y)) : y < x\}$$

$$= \{F(z) : z < f(x)\}$$

$$= F(f(x))$$

 $\langle 2 \rangle 4. \ \alpha = \beta$ 

## 15 Ordinal Numbers

**Definition 107** (Ordinal Number). The *ordinal number* of a well-ordered set is its epsilon-image.

**Definition 108** (Well-ordered by Epsilon). A set A is well-ordered by epsilon iff  $\{(x,y): x,y \in A, x \in y\}$  is a well ordering on A.

**Theorem 109.** A set is an ordinal number if and only if it is a transitive set that is well-ordered by epsilon.

#### Proof:

 $\langle 1 \rangle 1$ . Every ordinal number is a transitive set.

Proof: Lemma 105.

 $\langle 1 \rangle 2$ . Every ordinal number is well-ordered by epsilon.

Proof: Corollary 105.2.

- (1)3. Every transitive set that is well-ordered by epsilon is an ordinal number.
  - $\langle 2 \rangle$ 1. Let:  $\alpha$  be a transitive set well-ordered by epsilon.
  - $\langle 2 \rangle 2$ . Let:  $\beta$  be the epsilon-image of  $(\alpha, \in)$  with  $E: \alpha \cong \beta$  the canonical isomorphism.

```
Isomorphism.  \langle 2 \rangle 3. \ \forall x \in \alpha. E(x) = x 
 \langle 3 \rangle 1. \ \text{Let: } x \in \alpha 
 \langle 3 \rangle 2. \ \text{Assume: } \forall y < x. E(y) = y 
 \langle 3 \rangle 3. \ E(x) = x 
 \text{Proof: } 
 E(x) = \{E(y): y \in \alpha, y \in x\} 
 = \{E(y): y \in x\} 
 = \{y: y \in x\} 
 = x 
 \langle 2 \rangle 4. \ \alpha = \beta 
 (\alpha \text{ is a transitive set}) 
 = (3 \rangle 2)
```

**Theorem 110.** Every member of an ordinal number is an ordinal number.

#### Proof:

- $\langle 1 \rangle 1$ . Let:  $\alpha$  be an ordinal number.
- $\langle 1 \rangle 2$ . Let:  $\beta \in \alpha$
- $\langle 1 \rangle 3$ .  $\beta$  is a transitive set.
  - $\langle 2 \rangle 1$ . Let:  $x \in y \in \beta$
  - $\langle 2 \rangle 2. \ y \in \alpha$

PROOF: Since  $\alpha$  is a transitive set.

 $\langle 2 \rangle 3. \ x \in \alpha$ 

PROOF: Since  $\alpha$  is a transitive set.

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

PROOF: Since  $\alpha$  is a partially ordered by epsilon.

 $\langle 1 \rangle 4$ .  $\beta$  is well-ordered by epsilon.

PROOF: Since  $\{(x,y): x,y \in \beta, x \in y\}$  is the restriction of  $\{(x,y): x,y \in \alpha, x \in y\}$  to  $\beta$ .

```
\langle 1 \rangle 5. \beta is an ordinal number. PROOF: Theorem 109.
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**Proposition 111.** The class of ordinals is well-ordered by epsilon.

#### PROOF:

 $\langle 1 \rangle 1$ . For any ordinals  $\alpha$ ,  $\beta$ ,  $\gamma$ , if  $\alpha \in \beta \in \gamma$  then  $\alpha \in \gamma$ .

PROOF: Since  $\gamma$  is a transitive set (Lemma 105).

 $\langle 1 \rangle 2$ . For any ordinal  $\alpha$  we have  $\alpha \notin \alpha$ .

PROOF: Since  $\alpha$  is well-ordered by epsilon.

- $\langle 1 \rangle 3$ . For any ordinals  $\alpha$ ,  $\beta$ , exactly one of  $\alpha \in \beta$ ,  $\beta \in \alpha$ ,  $\alpha = \beta$  holds.
  - $\langle 2 \rangle 1$ . Let:  $\alpha$ ,  $\beta$  be ordinals.
  - $\langle 2 \rangle 2$ . Either  $\alpha \cong \beta$  or  $\exists \gamma \in \beta. \alpha \cong \gamma$  or  $\exists \gamma \in \alpha. \gamma \cong \alpha$ 
    - PROOF: Theorem 104.

 $\langle 2 \rangle$ 3. Either  $\alpha = \beta$  or  $\exists \gamma \in \beta. \alpha = \gamma$  or  $\exists \gamma \in \alpha. \gamma = \alpha$ PROOF: Since any ordinal is its own epsilon-image, and isomorphic well-orderings have equal epsilon-images.

- $\langle 1 \rangle 4$ . Any nonempty set of ordinals has a least element.
  - $\langle 2 \rangle 1$ . Let: A be a nonempy set of ordinals.
  - $\langle 2 \rangle 2$ . Pick  $\alpha \in A$
  - $\langle 2 \rangle 3$ . Case:  $A \cap \alpha = \emptyset$

PROOF: In this case,  $\alpha$  is least in A.

 $\langle 2 \rangle 4$ . Case:  $A \cap \alpha \neq \emptyset$ 

PROOF: In this case, the least element of  $A \cap \alpha$  is the least element in A.

Corollary 111.1. Any transitive set of ordinal numbers is an ordinal number.

Corollary 111.2.  $\emptyset$  is an ordinal number.

We write 0 for  $\emptyset$  considered as an ordinal number.

**Definition 112** (Successor). The *successor* of a set a is the set  $a^+ = a \cup \{a\}$ .

Corollary 112.1. The successor of an ordinal number is an ordinal number.

**Corollary 112.2.** For any set A of ordinal numbers, the set  $\bigcup A$  is an ordinal number.

**Theorem 113** (Burali-Forti). The class of ordinal numbers is not a set.

### PROOF:

- $\langle 1 \rangle 1$ . Assume: for a contradiction the class **On** is a set.
- $\langle 1 \rangle 2$ . **On** is an ordinal number.

PROOF: Corollary 111.1.

- $\langle 1 \rangle 3$ . On  $\in$  On
- $\langle 1 \rangle 4$ . Q.E.D.

PROOF: This contradicts Lemma 105.

**Theorem 114** (Hartogs). For any set A, there exists an ordinal not dominated by A.

```
Proof:
\langle 1 \rangle 1. Let: A be a set.
\langle 1 \rangle 2. Let: \alpha = \{ \beta : \beta \text{ is an ordinal }, \beta \leq A \}.
\langle 1 \rangle 3. Let: W = \{(B, <) : B \subseteq A, < \text{ is a well ordering on } B\}
\langle 1 \rangle 4. \ \forall \beta \in \alpha. \exists (B, <) \in W. \beta \text{ is the epsilon-image of } (B, <)
    \langle 2 \rangle 1. Let: \beta \in \alpha
    \langle 2 \rangle 2. Pick an injection f: \beta \to A
    \langle 2 \rangle 3. Define \langle \text{ on } f(\beta) \text{ by: } f(\gamma) \langle f(\delta) \text{ iff } \gamma \in \delta
    \langle 2 \rangle 4. < well orders f(\beta)
    \langle 2 \rangle5. \beta is the epsilon-image of (f(\beta), <) with f^{-1} the canonical isomorphism.
\langle 1 \rangle 5. \alpha is a set.
    PROOF: By a Replacement Axiom applied to W.
\langle 1 \rangle 6. \alpha is an ordinal.
    \langle 2 \rangle 1. \alpha is a transitive set.
         \langle 3 \rangle 1. Let: \beta \in \gamma \in \alpha
         \langle 3 \rangle 2. \ \beta \subseteq \gamma \preccurlyeq A
         \langle 3 \rangle 3. \ \beta \preccurlyeq A
         \langle 3 \rangle 4. \ \beta \in \alpha
    \langle 2 \rangle 2. Q.E.D.
        Proof: By Corollary 111.1.
\langle 1 \rangle 7. \ \alpha \not \leq A
    PROOF: Because \alpha \notin \alpha.
```

**Theorem 115** (Well-Ordering Theorem (Choice)). For any set A, there exists a well ordering on A.

### Proof:

- $\langle 1 \rangle 1$ . Let: A be a set.
- $\langle 1 \rangle 2$ . Pick an ordinal  $\alpha$  not dominated by A
- $\langle 1 \rangle 3. \ A \preccurlyeq \alpha$
- $\langle 1 \rangle 4$ . Pick an injection  $f: A \to \alpha$
- $\langle 1 \rangle$ 5. Define < on A by: x < y iff  $f(x) \in f(y)$
- $\langle 1 \rangle 6$ . < is a well ordering on A.

Corollary 115.1 (Numeration Theorem (Choice)). Any set is equinumerous to some ordinal number.

# 16 Natural Numbers

**Definition 116** (Inductive). A class **A** is *inductive* iff  $\emptyset \in \mathbf{A}$  and  $\forall a \in \mathbf{A}.a^+ \in \mathbf{A}$ .

Axiom 117 (Infinity). There exists an inductive set.

**Definition 118** (Natural Number). A *natural number* is a set that belongs to every inductive set.

We write  $\omega$  for the class of all natural numbers.

**Theorem 119.** The class  $\omega$  is a set.

PROOF: Pick an inductive set I (by the Axiom of Infinity), then apply a Subset Axiom to I.  $\Box$ 

**Theorem 120.** The set  $\omega$  is inductive, and is a subset of every inductive set.

Proof: Easy.  $\square$ 

Corollary 120.1 (Proof by Induction). Any inductive subclass of  $\omega$  is equal to  $\omega$ .

**Theorem 121.** Every natural number except 0 is the successor of some natural number.

Proof: Easy proof by induction.  $\square$ 

**Definition 122** (Peano System). A *Peano system* is a triple  $\langle N, S, e \rangle$  consisting of a set N, a function  $S: N \to N$  and an element  $e \in N$  such that:

- 1.  $e \notin \operatorname{ran} S$
- 2. S is one-to-one
- 3. Any subset  $A \subseteq N$  that contains e and is closed under S equals N.

**Definition 123** (Transitive Set). A set A is a *transitive set* iff every member of a member of A is a member of A.

**Theorem 124.** For any transitive set a,  $\bigcup (a^+) = a$ .

Proof:

$$\bigcup (a^+) = \bigcup (a \cup \{a\})$$

$$= \bigcup a \cup \bigcup \{a\}$$

$$= \bigcup a \cup a$$

$$= a$$

since  $\bigcup a \subseteq a$ .  $\square$ 

Theorem 125. Every natural number is a transitive set.

Proof:

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

Proof: Vacuous.

- $\langle 1 \rangle 2$ . 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 that is a transitive set.
  - $\langle 2 \rangle 2$ .  $\bigcup (n^+) \subseteq n^+$

PROOF: Theorem 124.

**Theorem 126.**  $\langle \omega, \sigma, 0 \rangle$  is a Peano system, where  $0 = \emptyset$  and  $\sigma = \{\langle n, n^+ \rangle : n \in \omega \}$ .

Proof:

 $\langle 1 \rangle 1$ .  $0 \notin \operatorname{ran} \sigma$ 

PROOF: For any  $n \in \omega$  we have  $0 \neq n^+$  since  $n \in n^+$  and  $n \notin 0$ .

 $\langle 1 \rangle 2$ .  $\sigma$  is one-to-one.

PROOF: If  $m^+ = n^+$  then  $m = \bigcup (m^+) = \bigcup (n^+) = n$  using Theorems 124 and 125

 $\langle 1 \rangle$ 3. Any subset  $A \subseteq \omega$  that contains 0 and is closed under  $\sigma$  equals  $\omega$ .

**Theorem 127.** The set  $\omega$  is a transitive set.

Proof:

- $\langle 1 \rangle 1$ . For every natural number n we have  $\forall m \in n$ . m is a natural number.
  - $\langle 2 \rangle 1$ .  $\forall m \in 0$ . m is a natural number.

Proof: Vacuous.

 $\langle 2 \rangle 2$ . If n is a natural number and  $\forall m \in n$ . m is a natural number, then  $\forall m \in n^+$ . m is a natural number.

PROOF: Since if  $m \in n^+$  we have either  $m \in n$  or m = n, and m is a natural number in either case.

**Theorem 128** (Recursion Theorem on  $\omega$ ). Let A be a set,  $a \in A$  and  $F : A \to A$ . Then there exists a unique function  $h : \omega \to A$  such that

$$h(0) = a ,$$

and for every n in  $\omega$ ,

$$h(n^+) = F(h(n)) .$$

Proof:

- $\langle 1 \rangle 1$ . Let us call a function v acceptable iff dom  $v \subseteq \omega$ , ran  $v \subseteq A$  and:
  - 1. If  $0 \in \text{dom } v \text{ then } v(0) = a$
  - 2. For all  $n \in \omega$ , if  $n^+ \in \text{dom } v$  then  $n \in \text{dom } v$  and  $v(n^+) = F(v(n))$ .
- $\langle 1 \rangle 2$ . Let:  $\mathcal{K}$  be the set of acceptable functions.
- $\langle 1 \rangle 3$ . Let:  $h = \bigcup \mathcal{K}$
- $\langle 1 \rangle 4$ . h is a function.
  - $\langle 2 \rangle 1$ . Let:  $S = \{ n \in \omega : \text{for at most one } y, (n, y) \in h \}$

```
\langle 2 \rangle 2. S is inductive.
        \langle 3 \rangle 1. \ 0 \in S
            \langle 4 \rangle 1. Let: \langle 0, y_1 \rangle, \langle 0, y_2 \rangle \in h
            \langle 4 \rangle 2. PICK acceptable v_1 and v_2 such that v_1(0) = y_1 and v_2(0) = y_2
            \langle 4 \rangle 3. \ y_1 = a
            \langle 4 \rangle 4. \ y_2 = a
            \langle 4 \rangle 5. \ y_1 = y_2
        \langle 3 \rangle 2. \ \forall k \in S.k^+ \in S
            \langle 4 \rangle 1. Let: k \in S
            \langle 4 \rangle 2. Let: (k^+, y_1), (k^+, y_2) \in h
            \langle 4 \rangle 3. PICK acceptable v_1, v_2 such that v_1(k^+) = y_1 and v_2(k^+) = y_2
            \langle 4 \rangle 4. y_1 = F(v_1(k))
            \langle 4 \rangle 5. \ f_2 = F(v_2(k))
           \langle 4 \rangle 6. \ v_1(k) = v_2(k)
               \langle 5 \rangle 1. \ (k, v_1(k)), (k, v_2(k)) \in h
                \langle 5 \rangle 2. Q.E.D.
                   Proof: By \langle 4 \rangle 1
           \langle 4 \rangle 7. \ y_1 = y_2
    \langle 2 \rangle 3. \ S = \omega
\langle 1 \rangle 5. h is acceptable.
   \langle 2 \rangle 1. If 0 \in \text{dom } h \text{ then } h(0) = a
        \langle 3 \rangle 1. Assume: 0 \in \text{dom } h
        \langle 3 \rangle 2. PICK v acceptable with v(0) = h(0)
        \langle 3 \rangle 3. \ v(0) = a
        \langle 3 \rangle 4. h(0) = a
   \langle 2 \rangle 2. For all n \in \omega, if n^+ \in \text{dom } h then n \in \text{dom } h and h(n^+) = F(h(n))
        \langle 3 \rangle 1. Let: n \in \omega with n^+ \in \text{dom } h
        \langle 3 \rangle 2. PICK v acceptable with v(n^+) = h(n^+)
        \langle 3 \rangle 3. \ n \in \operatorname{dom} v
        \langle 3 \rangle 4. \ v(n) = h(n)
        \langle 3 \rangle 5. \ h(n^+) = F(h(n))
           Proof:
                                                           h(n^+) = v(n^+)
                                                                      = F(v(n))
                                                                      = F(h(n))
\langle 1 \rangle 6. dom h = \omega
    \langle 2 \rangle 1. \ 0 \in \text{dom } h
       PROOF: Since \{(0,a)\} is an acceptable function.
    \langle 2 \rangle 2. \forall n \in \text{dom } h.n^+ \in \text{dom } h
        \langle 3 \rangle 1. Let: n \in \text{dom } h
        \langle 3 \rangle 2. PICK an acceptable v such that n \in \text{dom } v
        \langle 3 \rangle 3. Assume: w.l.o.g. n^+ \notin \text{dom } v
        \langle 3 \rangle 4. \ v \cup \{(n^+, F(v(n)))\} is acceptable.
\langle 1 \rangle 7. For any acceptable function h': \omega \to A we have h' = h
   \langle 2 \rangle 1. Let: h' : \omega \to A be acceptable.
```

```
\langle 2 \rangle 2. \ h'(0) = h(0)

PROOF: h'(0) = h(0) = a

\langle 2 \rangle 3. \ \forall n \in \omega.h'(n) = h(n) \Rightarrow h'(n^+) = h(n^+)

PROOF: We have h'(n^+) = F(h'(n)) = F(h(n)) = h(n^+).
```

**Theorem 129.** Let (N, S, e) be a Peano system. Then  $(\omega, \sigma, 0)$  is isomorphic to (N, S, e), i.e. there is a function h mapping  $\omega$  one-to-one onto N in a way that preserves the successor operation

$$h(\sigma(n)) = S(h(n))$$

and the zero element

$$h(0) = e .$$

Proof:

 $\langle 1 \rangle 1.$  There exists a function h that satisfies those two conditions.

PROOF: By the Recursion Theorem.

- $\langle 1 \rangle 2$ . For all  $m, n \in \omega$ , if  $m \neq n$  then  $h(m) \neq h(n)$ 
  - $\langle 2 \rangle 1$ . For all  $n \in \omega$ , if  $n \neq 0$  then  $h(n) \neq h(0)$ 
    - $\langle 3 \rangle 1$ . Let:  $n \in \omega$
    - $\langle 3 \rangle 2$ . Assume:  $n \neq 0$
    - $\langle 3 \rangle 3$ . Pick p such that  $n = p^+$
    - $\langle 3 \rangle 4$ .  $h(n) \neq h(0)$

PROOF:  $h(n) = S(h(p)) \neq e = h(0)$ .

- $\langle 2 \rangle 2$ . For all  $m \in \omega$ , if  $\forall n (m \neq n \Rightarrow h(m) \neq h(n))$  then  $\forall n (m^+ \neq n \Rightarrow h(m^+) \neq h(n))$ 
  - $\langle 3 \rangle 1$ . Let:  $m \in \omega$
  - $\langle 3 \rangle 2$ . Assume:  $\forall n (m \neq n \Rightarrow h(m) \neq h(n))$
  - $\langle 3 \rangle 3$ . Let:  $n \in \omega$
  - $\langle 3 \rangle 4$ . Assume:  $m^+ \neq n$ Prove:  $h(m^+) \neq h(n)$
  - $\langle 3 \rangle 5$ . Case: n = 0

PROOF:  $h(m^{+}) = S(h(m)) \neq e = h(n)$ 

- $\langle 3 \rangle 6$ . Case:  $n = p^+$ 
  - $\langle 4 \rangle 1. \ m \neq p$
  - $\langle 4 \rangle 2. \ h(m) \neq h(p)$
  - $\langle 4 \rangle 3. \ S(h(m)) \neq S(h(p))$
  - $\langle 4 \rangle 4$ .  $h(m^+) \neq h(p^+)$
- $\langle 1 \rangle 3$ . For all  $x \in N$ , there exists  $n \in \omega$  such that h(n) = x

Proof: An easy induction on x.

## 17 Finite Sets

**Definition 130** (Finite). A set is *finite* iff it is equinumerous with a natural number. Otherwise it is infinite.

**Theorem 131.** No natural number is equinumerous with a proper subset of itself.

#### Proof:

 $\langle 1 \rangle 1$ . Any injective function  $f: 0 \to 0$  has range 0.

PROOF: Since the only such function is  $\emptyset$ .

- $\langle 1 \rangle 2$ . For any natural number n, if every injective function  $f: n \to n$  has range n, then every injective function  $f: n^+ \to n^+$  has range  $n^+$ .
  - $\langle 2 \rangle 1$ . Let:  $n \in \omega$
  - $\langle 2 \rangle 2$ . Assume: Every injective function  $f: n \to n$  has range n.
  - $\langle 2 \rangle 3$ . Let:  $f: n^+ \to n^+$  be injective.
  - $\langle 2 \rangle 4$ . Define  $g: n \to n$  by

$$g(k) = \begin{cases} f(k) & \text{if } f(k) \in n \\ f(n) & \text{if } f(k) = n \end{cases}$$

PROOF: If  $k \in n$  and f(k) = n then  $f(n) \in n$  since f is injective.

- $\langle 2 \rangle 5$ . g is injective.
  - $\langle 3 \rangle 1$ . Let:  $i, j \in n$
  - $\langle 3 \rangle 2$ . Assume: g(i) = g(j)
  - $\langle 3 \rangle 3$ . Case:  $f(i) \in n, f(j) \in n$

PROOF: Then f(i) = f(j) so i = j

 $\langle 3 \rangle 4$ . Case:  $f(i) \in n, f(j) \notin n$ 

PROOF: Then f(i) = f(n) which is impossible as f is injective.

 $\langle 3 \rangle 5$ . Case:  $f(i) \notin n, f(j) \in n$ 

PROOF: Then f(n) = f(j) which is impossible as f is injective.

 $\langle 3 \rangle 6$ . Case:  $f(i) \notin n, f(j) \notin n$ 

PROOF: Then f(i) = f(j) = n so i = j.

 $\langle 2 \rangle 6$ . ran g = n

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

- $\langle 2 \rangle 7$ . ran  $f = n^+$ 
  - $\langle 3 \rangle 1. \ \forall k \in n.k \in \operatorname{ran} f$

PROOF: Since ran  $g \subseteq \operatorname{ran} f$ .

- $\langle 3 \rangle 2$ .  $n \in \operatorname{ran} f$ 
  - $\langle 4 \rangle 1$ . Case:  $f(n) \in n$ 
    - $\langle 5 \rangle 1$ . PICK k such that g(k) = f(n)
    - $\langle 5 \rangle 2$ . f(k) = n
  - $\langle 4 \rangle 2$ . Case: f(n) = n

PROOF: Then  $n \in \operatorname{ran} f$ .

Corollary 131.1. No finite set is equinumerous with a proper subset of itself.

Corollary 131.2. The set  $\omega$  is infinite.

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

Corollary 131.3. Every finite set is equinumerous with a unique natural number.

**Lemma 132.** Let n be a natural number and  $C \subseteq n$ . Then there exists  $m \subseteq n$  such that  $C \approx m$ .

#### Proof:

- $\langle 1 \rangle 1$ . For all  $C \subseteq 0$ , there exists  $m \in 0$  such that  $C \approx m$ .
  - PROOF: In this case  $C = \emptyset$  and so  $C \approx 0$ .
- $\langle 1 \rangle 2$ . Let  $n \in \omega$ . Assume that, for all  $C \subseteq n$ , there exists  $m \subseteq n$  such that  $C \approx m$ . Let  $C \subseteq n^+$ . Then there exists  $m \subseteq n^+$  such that  $C \approx m$ .
  - $\langle 2 \rangle 1$ . Let:  $n \in \omega$
  - $\langle 2 \rangle 2$ . Assume: For all  $C \subseteq n$ , there exists  $m \in n$  such that  $C \approx m$ .
  - $\langle 2 \rangle 3$ . Let:  $C \subseteq n^+$
  - $\langle 2 \rangle 4$ . Case:  $n \in C$ 
    - $\langle 3 \rangle 1$ . PICK  $m \in n$  such that  $C \{n\} \approx m$
    - $\langle 3 \rangle 2$ .  $C \approx m^+$
  - $\langle 2 \rangle$ 5. Case:  $n \notin C$

PROOF: Then  $C \subseteq n$  so  $C \approx m$  for some  $m \underline{\in} n$ .

Corollary 132.1. Any subset of a finite set is finite.

# 18 Cardinal Numbers

**Definition 133** (Cardinality). TODO

**Theorem 134.** For any sets A and B, |A| = |B| if and only if  $A \approx B$ .

Proof: TODO

**Theorem 135.** For any finite set A, |A| is the natural number such that  $A \approx |A|$ .

PROOF: TODO

**Definition 136.** We write  $\aleph_0$  for  $|\omega|$ .

## 19 Cardinal Arithmetic

**Definition 137** (Addition). Let  $\kappa$  and  $\lambda$  be any cardinal numbers. Then  $\kappa + \lambda = |K \cup L|$ , where K and L are any disjoint sets of cardinality  $\kappa$  and  $\lambda$  respectively. To show this is well-defined, we must prove that, if  $K_1 \approx K_2$ ,  $L_1 \approx L_2$ , and  $K_1 \cap L_1 = K_2 \cap L_2 = \emptyset$ , then  $K_1 \cup L_1 \approx K_2 \cup L_2$ .

PROOF: Easy.

**Lemma 138.** For any cardinal number  $\kappa$  we have  $\kappa + 0 = \kappa$ .

PROOF: Since for any set K we have  $K \cup \emptyset = K$ .

**Lemma 139.** For any natural number n we have  $n + \aleph_0 = \aleph_0$ .

Proof: Easy.  $\square$ 

Lemma 140.

$$\aleph_0 + \aleph_0 = \aleph_0$$

PROOF: Define  $f:(\omega \times \{0\}) \cup (\omega \times \{1\}) \to \omega$  by f(n,0)=2n and f(n,1)=2n+1. Then f is a bijection.  $\square$ 

Theorem 141.

$$\kappa + \lambda = \lambda + \kappa$$

Proof: Easy.  $\square$ 

Theorem 142.

$$\kappa + (\lambda + \mu) = (\kappa + \lambda) + \mu$$

Proof: Easy.

**Definition 143** (Multiplication). Let  $\kappa$  and  $\lambda$  be any cardinal numbers. Then  $\kappa \lambda = |K \times L|$ , where K and L are any sets of cardinality  $\kappa$  and  $\lambda$  respectively.

It is easy to prove this well-defined.

**Lemma 144.** For any cardinal number  $\kappa$  we have  $\kappa 0 = 0$ .

PROOF: For any set K we have  $K \times \emptyset = \emptyset$ .  $\square$ 

**Lemma 145.** For any natural number n we have  $n\aleph_0 = \aleph_0$ .

PROOF: Induction on n using Lemma 140.  $\square$ 

Lemma 146.

$$\aleph_0 \aleph_0 = \aleph_0$$

PROOF: Define  $f:\omega\times\omega\to\omega$  by  $f(m,n)=2^m(2n+1)-1$ . Then f is a bijection.  $\square$ 

Lemma 147.

$$\kappa 1 = \kappa$$

Proof: Easy.

Theorem 148.

$$\kappa\lambda = \lambda\kappa$$

Proof: Easy.

Theorem 149.

$$\kappa(\lambda\mu) = (\kappa\lambda)\mu$$

Proof: Easy.  $\square$ 

Theorem 150.

$$\kappa(\lambda + \mu) = \kappa\lambda + \kappa\mu$$

Proof: Easy. $\square$
<b>Definition 151</b> (Exponentiation). Let $\kappa$ and $\lambda$ be any cardinal numbers. Then $\kappa^{\lambda} =  K^L $ , where $K$ and $L$ are any sets of cardinality $\kappa$ and $\lambda$ respectively.
It is easy to prove this well-defined.
<b>Theorem 152.</b> For any cardinal $\kappa$ , $\kappa^0 = 1$ .
PROOF: For any set $K$ , there is only one function $\emptyset \to K$ , namely $\emptyset$ . $\square$
<b>Theorem 153.</b> For any non-zero cardinal $\kappa$ , we have $0^{\kappa} = 0$ .
PROOF: For any nonempty set $K$ , there is no function $K \to \emptyset$ . $\square$
<b>Theorem 154.</b> For any set $A$ , $ PA  = 2^{ A }$ .
PROOF: Define the bijection $f: \mathcal{P}A \to 2^A$ by $f(S)(a) = 1$ if $a \in S$ , 0 if $a \notin S$ .
Corollary 154.1. For any cardinal $\kappa$ , we have $\kappa \neq 2^{\kappa}$ .
Theorem 155.
$\kappa^{\lambda+\mu} = \kappa^{\lambda} \kappa^{\mu}$
Proof: Easy. $\square$
Theorem 156. $(\kappa\lambda)^\mu = \kappa^\mu \lambda^\mu$
Proof: Easy. $\square$
Theorem 157. $(\kappa^{\lambda})^{\mu} = \kappa^{\lambda\mu}$
PROOF: Easy. $\square$
20 Arithmetic
<b>Lemma 158.</b> For any natural numbers $m$ and $n$ , we have $m + n^+ = (m+n)^+$ .
Proof: Easy. $\square$
Corollary 158.1. The union of two finite sets is finite.
<b>Lemma 159.</b> For any natural numbers $m$ and $n$ we have $mn^+ = mn + m$ .
Proof: Easy. $\square$
Corollary 159.1. The Cartesian product of two finite sets is finite.
<b>Lemma 160.</b> For any natural numbers $m$ and $n$ we have $m^{n^+} = m^n m$ .
Proof: Easy. $\square$
Corollary 160.1. If A and B are finite sets then $A^B$ is finite.

#### 21 Ordering on the Natural Numbers

**Lemma 161.** For any natural numbers m and n,  $m \in n$  if and only if  $m^+ \in n^+$ .

```
\langle 1 \rangle 1. \ \forall m, n \in \omega (m \in n \Rightarrow m^+ \in n^+)
    \langle 2 \rangle 1. \ \forall m \in \omega (m \in 0 \Rightarrow m^+ \in 0^+)
       Proof: Vacuous.
    \langle 2 \rangle 2. For all n \in \omega, if \forall m \in n.m^+ \in n^+ then \forall m \in n^+.m^+ \in n^{++}
       \langle 3 \rangle 1. Let: n \in \omega
       \langle 3 \rangle 2. Assume: \forall m \in n.m^+ \in n^+
       \langle 3 \rangle 3. Let: m \in n^+
       \langle 3 \rangle 4. Case: m \in n
          \langle 4 \rangle 1. \ m^+ \in n^+
              Proof: By \langle 3 \rangle 2
           \langle 4 \rangle 2. \ m^+ \in n^{++}
       \langle 3 \rangle 5. Case: m=n
          PROOF: m^{+} = n^{+} \in n^{++}
\langle 1 \rangle 2. \ \forall m, n \in \omega(m^+ \in n^+ \Rightarrow m \in n)
    \langle 2 \rangle 1. Let: m, n \in \omega
    \langle 2 \rangle 2. Assume: m^+ \in n^+
    \langle 2 \rangle 3. \ m \in m^+
    \langle 2 \rangle 4. m^+ \in n or m^+ = n
   \langle 2 \rangle 5. \ m \in n
       PROOF: If m^+ \in n this follows because n is transitive (Theorem 125).
Lemma 162. For any natural number n we have n \notin n.
Proof:
\langle 1 \rangle 1. \ 0 \notin 0
\langle 1 \rangle 2. For all n \in \omega, if n \notin n then n^+ \notin n^+
    \langle 2 \rangle 1. Let: n \in \omega
    \langle 2 \rangle 2. Assume: n^+ \in n^+
            Prove: n \in n
    \langle 2 \rangle 3. n^+ \in n or n^+ = n
   \langle 2 \rangle 4. \ n \in n^+
   \langle 2 \rangle 5. \ n \in n
       PROOF: If n^+ \in n this follows because n is transitive (Theorem 125).
Theorem 163 (Trichotomy Law for \omega). For any natural numbers m and n,
exactly one of
                                             m\in n, m=n, n\in m
```

holds.

Proof:

 $\langle 1 \rangle 1$ . For any  $m, n \in \omega$ , at most one of  $m \in n$ , m = n,  $n \in m$  holds. PROOF: If  $m \in n$  and m = n then  $m \in m$  contradicting Lemma 162. If  $m \in n$  and  $n \in m$  then  $m \in m$  by Theorem 125, contradicting Lemma 162.  $\langle 1 \rangle 2$ . For any  $m, n \in \omega$ , at least one of  $m \in n$ , m = n,  $n \in m$  holds.  $\langle 2 \rangle 1$ . For all  $n \in \omega$ , either  $0 \in n$  or 0 = n $\langle 3 \rangle 1. \ 0 = 0$  $\langle 3 \rangle 2$ . For all  $n \in \omega$ , if  $0 \in n$  or 0 = n then  $0 \in n^+$  $\langle 2 \rangle 2$ . For all  $m \in \omega$ , if  $\forall n \in \omega (m \in n \vee m = n \vee n \in m)$  then  $\forall n \in \omega (m^+ \in m)$  $n \vee m^+ = n \vee n \in m^+$  $\langle 3 \rangle 1$ . Let:  $m \in \omega$  $\langle 3 \rangle 2$ . Assume:  $\forall n \in \omega (m \in n \lor m = n \lor n \in m)$  $\langle 3 \rangle 3$ . Let:  $n \in \omega$  $\langle 3 \rangle 4$ . Case:  $m \in n$ PROOF: Then  $m \in n^+$  $\langle 3 \rangle 5$ . Case: m = nPROOF: Then  $m \in n^+$  $\langle 3 \rangle 6$ . Case:  $n \in m$ PROOF: Then  $n^+ \in m^+$  by Lemma 161 so  $n^+ \in m$  or  $n^+ = m$ .

**Corollary 163.1.** The relation  $\in$  is a linear ordering on  $\omega$ .

Corollary 163.2. For any natural numbers m and n,

 $m \in n \Leftrightarrow m \subset n$  .

### Proof:

П

- $\langle 1 \rangle 1$ . Let:  $m, n \in \omega$
- $\langle 1 \rangle 2$ . If  $m \in n$  then  $m \subset n$ .
  - $\langle 2 \rangle 1$ . Assume:  $m \in n$
  - $\langle 2 \rangle 2$ .  $m \subseteq n$

PROOF: Theorem 125.

 $\langle 2 \rangle 3. \ m \neq n$ 

Proof: Lemma 162.

 $\langle 1 \rangle 3$ . If  $m \subset n$  then  $m \in n$ .

PROOF: We have  $m \neq n$  and  $n \notin m$  by  $\langle 1 \rangle 2$ , hence  $m \in n$  by trichotomy.

**Theorem 164.** For any natural number p, the function that maps n to n+p is strictly monotone. For any natural numbers m, n and p, we have  $m \in n$  if and only if  $m+p \in n+p$ .

PROOF: We prove that  $m \in n \Rightarrow m+p \in n+p$ . This is an easy induction on p using Lemma 161.  $\square$ 

**Theorem 165.** For any non-zero natural number p, the function that maps n to np is strictly monotone.

PROOF: Easy induction on p using Theorem 164.  $\square$ 

**Theorem 166** (Strong Induction). Let A be a subset of  $\omega$  and suppose that, for all  $n \in \omega$ , we have

$$(\forall m < n.m \in A) \Rightarrow n \in A$$
.

Then  $A = \omega$ .

PROOF: Prove  $\forall n \in \omega . \forall m < n.m \in A$  by induction on n.  $\square$ 

**Theorem 167** (Well-Ordering of  $\omega$ ). The ordering < on  $\omega$  is a well-ordering.

PROOF: If A is a subset of  $\omega$  with no least element, we prove  $\forall n \in \omega. n \notin A$  by strong induction on n.  $\square$ 

**Theorem 168** (Choice). Let < be a linear ordering on A. Then < is a well-ordering on A iff there does not exist any function  $f: \omega \to \omega$  such that f(n+1) < f(n) for all  $n \in \omega$ .

#### Proof:

 $\langle 1 \rangle 1$ . If < is a well-ordering on A then there does not exist any function f:  $\omega \to \omega$  such that f(n+1) < f(n) for all  $n \in \omega$ .

PROOF: If there is such a function f then ran f is a nonempty subset of A with no least element.

- $\langle 1 \rangle$ 2. If there does not exist any function  $f : \omega \to A$  such that f(n+1) < f(n) for all  $n \in \omega$  then < is a well-ordering on A.
  - $\langle 2 \rangle$ 1. Let:  $X \subseteq A$  be a nonempty subset of A with no least element. Prove: There exists a function  $f: \omega \to A$  such that f(n+1) < f(n) for all  $n \in \omega$
  - $\langle 2 \rangle 2$ . Pick  $a_0 \in X$
  - $\langle 2 \rangle 3. \ \forall x \in X. \exists y \in X. y < x$
  - $\langle 2 \rangle 4$ . PICK a function  $g: X \to X$  such that  $\forall x \in X. g(x) < x$  PROOF: By the Axiom of Choice.
  - $\langle 2 \rangle$ 5. Define  $f: \omega \to A$  recursively by:

$$f(0) = a_0$$
$$f(n^+) = g(f(n))$$

 $\langle 2 \rangle 6. \ \forall n \in \omega. f(n^+) < f(n)$ 

**Lemma 169.** For any natural numbers m and n, we have  $m \in n$  if and only if there exists a natural number p such that  $n = m + p^+$ .

#### Proof:

 $\langle 1 \rangle 1$ . For all m, p, we have  $m \in m + p^+$ 

PROOF:  $m = m + 0 \in m + p^+$ 

- $\langle 1 \rangle 2$ . For all m, n, if  $m \in n$  then there exists p such that  $n = m + p^+$ 
  - $\langle 2 \rangle 1$ . For all m, if  $m \in 0$  then there exists p such that  $0 = m + p^+$  PROOF: Vacuous.
  - $\langle 2 \rangle 2$ . For all  $n \in \omega$ , if  $\forall m \in n. \exists p \in \omega. n = m + p^+$  then  $\forall m \in n^+. \exists p \in \omega. n^+ = m + p^+$

```
⟨3⟩1. Let: n \in \omega
⟨3⟩2. Assume: \forall m \in n. \exists p \in \omega. n = m + p^+
⟨3⟩3. Let: m \in n^+
⟨3⟩4. Case: m \in n
⟨4⟩1. Pick p such that n = m + p^+
⟨4⟩2. n^+ = m + p^{++}
⟨3⟩5. Case: m = n
Proof: n^+ = m + 0^+
```

**Lemma 170.** For natural numbers m, n, p and q, if  $m \in n$  and  $p \in q$  then  $mp + nq \in mq + np$ .

- $\langle 1 \rangle 1.$  Pick natural numbers a and b such that  $n=m+a^+$  and  $q=p+b^+$  Proof: Lemma 169.
- $\langle 1 \rangle 2$ .  $mp + nq = mq + np + (a^+ + b)^+$
- $\langle 1 \rangle 3. \ mp + nq \in mq + np$

Proof: Lemma 169.

# 22 The Integers

**Theorem 171.** The relation  $\sim$  is an equivalence relation on  $\omega \times \omega$ , where  $(m,n) \sim (p,q)$  iff m+q=n+p.

Proof:

 $\langle 1 \rangle 1$ . The relation  $\sim$  is reflexive on  $\omega^2$ 

PROOF: For any m, n, we have m+n=m+n and so  $(m,n)\sim (m,n)$ .

 $\langle 1 \rangle 2$ . The relation  $\sim$  is symmetric.

PROOF: If m + q = n + p then p + n = q + m.

- $\langle 1 \rangle 3$ . The relation  $\sim$  is transitive.
  - $\langle 2 \rangle 1$ . Assume:  $(m,n) \sim (p,q) \sim (r,s)$
  - $\langle 2 \rangle 2$ . m+q=n+p
  - $\langle 2 \rangle 3. \ p+s=q+r$
  - $\langle 2 \rangle 4$ . m + p + q + s = n + p + q + r
  - $\langle 2 \rangle 5. \ m+s=n+r$

PROOF: By cancellation of addition in  $\omega$ .

**Definition 172.** The set  $\mathbb{Z}$  of *integers* is the quotient set  $(\omega \times \omega)/\sim$ .

**Lemma 173.** If  $(m,n) \sim (m',n')$  and  $(p,q) \sim (p',q')$  then  $(m+p,n+q) \sim (m'+p',n'+q')$ .

PROOF: Assume m+n'=m'+n and p+q'=p'+q. Then m+p+n'+q'=m'+p'+n+q.  $\square$ 

**Definition 174** (Addition). Addition + on  $\mathbb{Z}$  is the binary operation such that

$$[(m,n)] + [(p,q)] = [(m+p,n+q)]$$

PROOF: From the definition. $\square$
<b>Theorem 176.</b> Addition on $\mathbb{Z}$ is associtative.
Proof: Easy. $\square$
<b>Definition 177</b> (Zero). The zero in the integers is $0 = [(0,0)]$ .
<b>Theorem 178.</b> For any integer $a$ we have $a + 0 = 0$ .
Proof: Easy. $\square$
<b>Theorem 179.</b> For any integer $a$ , there exists an integer $b$ such that $a+b=0$ .
Proof: If $a = [(m, n)]$ take $b = [(n, m)]$ . $\square$
<b>Lemma 180.</b> If $(m,n) \sim (m',n')$ and $(p,q) \sim (p',q')$ then $(mp+nq,mq+np) \sim (m'p'+n'q',m'q'+n'p')$ .
PROOF: $ \langle 1 \rangle 1. \text{ Assume: } m+n'=m'+n \text{ and } p+q'=p'+q \\ \langle 1 \rangle 2. mp+n'p=m'p+np \\ \langle 1 \rangle 3. m'q+nq=mq+n'q \\ \langle 1 \rangle 4. mp+mq'=mp'+mq \\ \langle 1 \rangle 5. n'p'+n'q=n'p+n'q' \\ \langle 1 \rangle 6. mp+n'p+m'q+nq+mp+mq'+n'p'+n'q=m'p+np+mq+n'q+mp'+mq+n'p+n'q' \\ \langle 1 \rangle 7. mp+nq+m'q'+n'p'=mq+np+m'p'+n'q' \\ \square $
<b>Definition 181</b> (Multiplication). <i>Multiplication</i> $\cdot$ is the binary operation on $\mathbb Z$ such that $[(m,n)][(p,q)]=[(mp+nq,mq+np)]$
Theorem 182. Multiplication is commutative.
Proof: Easy.
Theorem 183. Multiplication is associative.
Proof: Easy. $\square$
Theorem 184. Multiplication is distributive over addition.
Proof: Easy. $\square$
<b>Definition 185.</b> The integer one is $1 = [(1,0)]$ .
<b>Theorem 186.</b> For any integer $a$ we have $a1 = a$ .
Proof: Easy. $\square$

**Theorem 175.** Addition on  $\mathbb{Z}$  is commutative.

### **Theorem 187.** $0 \neq 1$

Proof: Easy.

**Lemma 188.** If  $(m, n) \sim (m', n')$  and  $(p, q) \sim (p', q')$  then  $m + q \in p + n$  iff  $m' + q' \in p' + n'$ .

Proof:

$$m+q \in p+n \Leftrightarrow m+q+n'+q' \in p+n+n'+q'$$
  
$$\Leftrightarrow m'+n+q+q' \in p'+n+n'+q$$
  
$$\Leftrightarrow m'+q' \in p'+n'$$

**Definition 189** (Ordering). The ordering < on  $\mathbb{Z}$  is defined by: [(m,n)] < [(p,q)] iff  $m+q \in n+p$ .

**Theorem 190.** The relation < is a linear ordering on  $\mathbb{Z}$ .

Proof:

- $\langle 1 \rangle 1$ . < is transitive.
  - $\langle 2 \rangle 1$ . Assume: [(m,n)] < [(p,q)] and [(p,q)] < [(r,s)]
  - $\langle 2 \rangle 2$ .  $m+q \in n+p$  and  $p+s \in q+r$
  - $\langle 2 \rangle 3. \ m+q+s \in n+p+s$
  - $\langle 2 \rangle 4$ .  $n+p+s \in n+q+r$
  - $\langle 2 \rangle 5$ .  $m+q+s \in n+q+r$
  - $\langle 2 \rangle 6. \ m+s \in n+r$
- $\langle 1 \rangle 2$ . < satisfies trichotomy.

PROOF: From trichotomy on  $\omega$ .

П

**Theorem 191.** For any integers a, b and c, we have a < b iff a + c < b + c.

PROOF: An easy consequence of the corresponding property in  $\omega$ .

**Corollary 191.1.** *If* a + c = b + c *then* a = b.

**Theorem 192.** If 0 < c, then the function that maps an integer a to ac is strictly monotone.

Proof:

- $\langle 1 \rangle 1$ . Let: a, b and c be integers.
- $\langle 1 \rangle 2$ . Assume: 0 < c and a < b
- $\langle 1 \rangle 3$ . Let: a = [(m, n)]
- $\langle 1 \rangle 4$ . Let: b = [(p,q)]
- $\langle 1 \rangle 5$ . Let: c = [(r, s)]
- $\langle 1 \rangle 6. \ s \in r$
- $\langle 1 \rangle 7$ .  $m+q \in p+n$
- $\langle 1 \rangle 8. \ (m+q)r + (p+n)s \in (m+q)s + (p+n)r$

Proof: Lemma 170.

 $\langle 1 \rangle 9$ . ac < bc

**Lemma 193.** For integers a and b, a(-b) = -(ab)

PROOF: This follows from the fact that ab + a(-b) = a(b + (-b)) = a0 = 0.

**Theorem 194.** For integers a, b and c, if a < b and c < 0 then ac > bc.

PROOF: We have 0 < -c so a(-c) < b(-c) hence -(ac) < -(bc) so bc < ac.

**Theorem 195.** For any integers a and b, if ab = 0 then a = 0 or b = 0.

PROOF: We prove if  $a \neq 0$  and  $b \neq 0$  then  $ab \neq 0$ .

If a > 0 and b > 0 then ab > 0. Similarly for the other four cases.  $\square$ 

**Theorem 196.** If ac = bc and  $c \neq 0$  then a = b.

PROOF: We have (a - b)c = 0 so a - b = 0 hence a = b.  $\square$ 

**Definition 197** (Positive). An integer a is positive iff 0 < a.

**Theorem 198.** Define  $E: \omega \to \mathbb{Z}$  by E(n) = [(n,0)]. Then E maps  $\omega$  one-to-one into  $\mathbb{Z}$ , and:

- 1. E(m+n) = E(m) + E(n)
- 2. E(mn) = E(m)E(n)
- 3.  $m \in n$  if and only if E(m) < E(n).

Proof: Routine calculations.

# 23 Equinumerosity

**Definition 199** (Equinumerous). Two sets A and B are equinumerous,  $A \approx B$ , iff there exists a bijection between them.

**Theorem 200.** Equinumerosity is an equivalence relation on the class of sets.

Proof: Easy.

Theorem 201 (Cantor 1873). No set is equinumerous with its power set.

Proof:

 $\langle 1 \rangle 1$ . Let:  $g: A \to \mathcal{P}A$ 

Prove: g is not surjective.

- $\langle 1 \rangle 2$ . Let:  $B = \{ x \in A : x \notin g(x) \}$
- $\langle 1 \rangle 3. \ \forall x \in A.g(x) \neq B$

PROOF: Because  $x \in B$  iff  $x \notin g(x)$ .

# 24 Ordering Cardinal Numbers

**Definition 202** (Dominated). A set A is dominated by a set B,  $A \leq B$ , iff there exists an injection  $f: A \to B$ .

Lemma 203. Domination is a preorder on the class of sets.

Proof: Easy.

**Lemma 204.** *If*  $A \subseteq B$  *then*  $A \preceq B$ .

PROOF: The inclusion from A to B is an injection.  $\square$ 

**Lemma 205.** If  $A \leq B$ ,  $A \approx A'$  and  $B \approx B'$  then  $A' \leq B'$ .

Proof: Easy.  $\square$ 

**Definition 206.** Given cardinal numbers  $\kappa$  and  $\lambda$ , we write  $\kappa \leq \lambda$  iff  $K \leq L$ , where K is any set of cardinality  $\kappa$  and L is any set of cardinality  $\lambda$ .

We write  $\kappa < \lambda$  iff  $\kappa \le \lambda$  and  $\kappa \ne \lambda$ .

**Theorem 207** (Schröder-Bernstein). If  $A \leq B$  and  $B \leq A$  then  $A \approx B$ .

PROOF

- $\langle 1 \rangle 1$ . Let:  $f: A \to B$  and  $g: B \to A$  be one-to-one.
- $\langle 1 \rangle 2$ . Define the sequence of sets  $C_n \subseteq A$  by:

$$C_0 = A - \operatorname{ran} g$$

$$C_{n+1} = g(f(C_n))$$

 $\langle 1 \rangle 3$ . Define  $h:A \to B$  by

$$h(x) = \begin{cases} f(x) & \text{if } \exists n \in \mathbb{N}. x \in C_n \\ g^{-1}(x) & \text{otherwise} \end{cases}$$

- $\langle 1 \rangle 4$ . h is injective.
  - $\langle 2 \rangle 1$ . Let:  $x, y \in A$
  - $\langle 2 \rangle 2$ . Assume: h(x) = h(y)
  - $\langle 2 \rangle 3$ . Case:  $x \in C_m, y \in C_n$

PROOF: We have f(x) = f(y) so x = y

 $\langle 2 \rangle 4$ . Case:  $x \in C_m, y \notin \bigcup_n C_n$ 

PROOF: This case is impossible because we would have y = g(f(x)) and so  $y \in C_{m+1}$ .

 $\langle 2 \rangle$ 5. Case:  $x, y \notin \bigcup_n C_n$ 

PROOF: We have  $g^{-1}(x) = g^{-1}(y)$  so x = y.

- $\langle 1 \rangle 5$ . h is surjective.
  - $\langle 2 \rangle 1$ . Let:  $y \in B$
  - $\langle 2 \rangle 2$ . Assume:  $y \notin f(C_n)$  for all n
  - $\langle 2 \rangle 3.$   $g(y) \notin C_n$  for all n
  - $\langle 2 \rangle 4. \ \ y = h(g(y))$

**Corollary 207.1.** The relation  $\leq$  is a partial order on the class of cardinal numbers.

**Theorem 208.** Let  $\kappa$ ,  $\lambda$  and  $\mu$  be cardinal numbers.

1. 
$$\kappa \leq \lambda \Rightarrow \kappa + \mu \leq \lambda + \mu$$

2. 
$$\kappa \leq \lambda \Rightarrow \kappa \mu \leq \lambda \mu$$

3. 
$$\kappa \leq \lambda \Rightarrow \kappa^{\mu} \leq \lambda^{\mu}$$

4.  $\kappa \leq \lambda \Rightarrow \mu^{\kappa} \leq \mu^{\lambda}$  if  $\kappa$  and  $\mu$  are not both zero.

PROOF: Parts 1–3 are easy. For part 4:

Let  $|K| = \kappa$ ,  $|L| = \lambda$  and  $|M| = \mu$  with  $K \subseteq L$ .

If  $M = \emptyset$  then  $\kappa \neq 0$  so  $\mu^{\kappa} = 0 \leq \mu^{\lambda}$ .

Otherwise, pick  $a \in M$ . Define  $\Phi : M^K \to M^L$  by:

$$\Phi(f)(x) = \begin{cases} f(x) & \text{if } x \in K \\ a & \text{if } x \notin K \end{cases}$$

Then  $\Phi$  is an injection.  $\square$ 

**Theorem 209** (Zorn's Lemma). The Axiom of Choice is equivalent to this statement:

Let  $\mathcal{A}$  be a set such that, for every chain  $\mathcal{B} \subseteq \mathcal{A}$ , we have  $\bigcup \mathcal{B} \in \mathcal{A}$ . Then  $\mathcal{A}$  has a maximal element.

#### PROOF:

 $\langle 1 \rangle 1$ . If the Axiom of Choice then Zorn's Lemma.

PROOF: TODO

- $\langle 1 \rangle 2$ . If Zorn's Lemma then the Axiom of Choice.
  - $\langle 2 \rangle$ 1. Assume: Zorn's Lemma
  - $\langle 2 \rangle 2$ . Let: R be a relation.
  - $\langle 2 \rangle 3$ . Let:  $\mathcal{A}$  be the set of all functions that are subsets of R.
  - $\langle 2 \rangle 4$ . For any chain  $\mathcal{B} \subseteq \mathcal{A}$  we have  $\bigcup \mathcal{B} \in \mathcal{A}$
  - $\langle 2 \rangle$ 5. Pick  $F \in \mathcal{A}$  maximal.
  - $\langle 2 \rangle 6$ . dom F = dom R

**Theorem 210** (Cardinal Comparability). The Axiom of Choice is equivalent to the statement: for any sets C and D, either  $C \leq D$  or  $D \leq C$ .

#### Proof:

- (1)1. If Zorn's Lemma then Cardinal Comparability.
  - $\langle 2 \rangle 1$ . Assume: Zorn's Lemma
  - $\langle 2 \rangle 2$ . Let: C and D be sets.
  - $\langle 2 \rangle 3.$  Let:  ${\mathcal A}$  be the set of all injective functions f with  $\operatorname{dom} f \subseteq C$  and  $\operatorname{ran} f \subseteq D$
  - $\langle 2 \rangle 4$ . For every chain  $\mathcal{B} \subseteq \mathcal{A}$  we have  $\bigcup \mathcal{B} \in \mathcal{A}$
  - $\langle 2 \rangle 5$ . Let:  $f \in \mathcal{A}$  be maximal
  - $\langle 2 \rangle$ 6. dom f = C or ran f = D
  - $\langle 2 \rangle 7$ . f is an injective function  $C \to D$  or  $f^{-1}$  is an injective function  $D \to C$

```
\langle 1 \rangle 2. If Cardinal Comparability then the Axiom of Choice.
   PROOF: TODO
Theorem 211 (Choice). For any infinite set A, we have \omega \leq A.
Proof:
\langle 1 \rangle 1. Let: A be an infinite set.
\langle 1 \rangle 2. PICK a choice function F for A
\langle 1 \rangle 3. Define f: \omega \to A by recursion by: f(n) = F(A - \{f(0), f(1), \dots, f(n-1)\})
  PROOF: A - \{f(0), f(1), \dots, f(n-1)\} is nonempty because A is infinite.
\langle 1 \rangle 4. f is injective.
Corollary 211.1 (Choice). For any infinite cardinal \kappa we have \aleph_0 \leq \kappa.
Corollary 211.2 (Choice). A set is infinite iff it is equinumerous to a proper
subset of itself.
Proposition 212 (Choice). If there exists a surjection A \to B then B \leq A.
PROOF: Any surjection A \to B has a right inverse which is an injection B \to A.
25
         Countable Sets
Definition 213 (Countable). A set is countable iff it is dominated by \omega.
Proposition 214. Any subset of a countable set is countable.
Proof: Easy. \square
The union of two countable sets is countable.
PROOF: Because \aleph_0 + \aleph_0 = \aleph_0
Proposition 215. The product of two countable sets is countable.
PROOF: Because \aleph_0 \aleph_0 = \aleph_0. \square
Proposition 216 (Choice). For any infinite set A, the set PA is uncountable.
PROOF: If |A| \geq \aleph_0 then |\mathcal{P}A| \geq 2^{\aleph_0}. \square
Theorem 217 (Choice). A countable union of countable sets is countable.
Proof:
\langle 1 \rangle 1. Let: \mathcal{A} be a countable set of countable sets.
\langle 1 \rangle 2. Assume: w.l.o.g. \mathcal{A} \neq \emptyset and \emptyset \notin \mathcal{A}
\langle 1 \rangle 3. Pick a surjection G: \omega \to A
\langle 1 \rangle 4. PICK a function F with domain \omega such that, for all m, F(m) is a surjection
       \omega \to G(m)
  PROOF: By the Axiom of Choice.
\langle 1 \rangle5. Define f: \omega \times \omega \to \bigcup A by f(m,n) = F(m)(n)
\langle 1 \rangle 6. f is surjective.
\langle 1 \rangle 7. A \preceq \omega \times \omega
```

# 26 Arithmetic of Infinite Cardinals

**Lemma 218** (Choice). For any infinite cardinal  $\kappa$  we have  $\kappa \cdot \kappa = \kappa$ .

```
PROOF:
```

- $\langle 1 \rangle 1$ . Let:  $\kappa$  be an infinite cardinal.
- $\langle 1 \rangle 2$ . Let: B be a set of cardinality  $\kappa$ .
- $\langle 1 \rangle 3$ . Let:  $\mathcal{H} = \{ f : f = \emptyset \text{ or for some infinite } A \subseteq B, f \text{ is a bijection between } A \times A \text{ and } A \}$
- $\langle 1 \rangle 4$ . For any chain  $\mathcal{C} \subseteq \mathcal{H}$ , we have  $\bigcup \mathcal{C} \in \mathcal{H}$ 
  - $\langle 2 \rangle 1$ . Let:  $\mathcal{C} \subseteq \mathcal{H}$  be a chain.
  - $\langle 2 \rangle 2$ . Assume: w.l.o.g.  $\mathcal{C}$  has a nonempty element.

PROOF: Otherwise  $\bigcup \mathcal{C} = \emptyset \in \mathcal{H}$ .

- $\langle 2 \rangle 3$ . |  $\mathcal{C}$  is an injective function.
- $\langle 2 \rangle 4$ . Let:  $A = \operatorname{ran} \bigcup \mathcal{C}$
- $\langle 2 \rangle 5$ . A is infinite.
- $\langle 2 \rangle 6$ .  $\bigcup \mathcal{C}$  is a bijection between  $A \times A$  and A.
  - $\langle 3 \rangle 1$ . Let:  $a_1, a_2 \in A$
  - $\langle 3 \rangle 2$ . PICK  $f_1, f_2 \in \mathcal{C}$  such that  $a_1 \in \operatorname{ran} f_1$  and  $a_2 \in \operatorname{ran} f_2$
  - $\langle 3 \rangle 3$ . Assume: w.l.o.g.  $f_1 \subseteq f_2$
  - $\langle 3 \rangle 4. \ \langle a_1, a_2 \rangle \in \text{dom } f_2$
  - $\langle 3 \rangle 5. \ \langle a_1, a_2 \rangle \in \operatorname{dom} \bigcup \mathcal{C}$
- $\langle 1 \rangle$ 5. Pick a maximal  $f_0 \in \mathcal{H}$

Proof: Zorn's Lemma.

 $\langle 1 \rangle 6. \ f_0 \neq \emptyset$ 

PROOF: B has a countable subset A, say, and  $A \times A \approx A$ .

- $\langle 1 \rangle 7$ . PICK  $A_0 \subseteq B$  infinite such that  $f_0$  is a bijection between  $A_0 \times A_0$  and  $A_0$ .
- $\langle 1 \rangle 8$ . Let:  $\lambda = |A_0|$
- $\langle 1 \rangle 9$ .  $\lambda$  is infinite
- $\langle 1 \rangle 10. \ \lambda = \lambda \cdot \lambda$
- $\langle 1 \rangle 11$ .  $\lambda = \kappa$ 
  - $\langle 2 \rangle 1$ .  $|B A_0| < \lambda$ 
    - $\langle 3 \rangle 1$ . Assume: for a contradiction  $\lambda \leq |B A_0|$
    - $\langle 3 \rangle 2$ . Pick  $D \subseteq B A_0$  with  $|D| = \lambda$
    - $\langle 3 \rangle 3. \ (A_0 \cup D) \times (A_0 \cup D) = (A_0 \times A_0) \cup (A_0 \times D) \cup (D \times A_0) \cup (D \times D)$
    - $\langle 3 \rangle 4. \ f_0: A_0 \times A_0 \approx A_0$
    - $\langle 3 \rangle 5. |(A_0 \times D) \cup (D \times A_0) \cup (D \times D)| = \lambda$

Proof:

$$\begin{split} |(A_0 \times D) \cup (D \times A_0) \cup (D \times D)| &= \lambda \cdot \lambda + \lambda \cdot \lambda + \lambda \cdot \lambda \\ &= \lambda + \lambda + \lambda \qquad (\langle 1 \rangle 10) \\ &= 3 \cdot \lambda \\ &\leq \lambda \cdot \lambda \\ &= \lambda \qquad (\langle 1 \rangle 10) \end{split}$$

- $\langle 3 \rangle$ 6. PICK a bijection  $g: (A_0 \times D) \cup (D \times A_0) \cup (D \times D) \approx D$
- $\langle 3 \rangle 7. \ f_0 \cup g : (A_0 \cup D) \times (A_0 \cup D) \approx A_0 \cup D$
- $\langle 3 \rangle 8$ . Q.E.D.

Proof: This contradicts the maximality of  $f_0$ .

$$\langle 2 \rangle 2$$
.  $\lambda = \kappa$ 

Proof:

$$\begin{split} \kappa &= |B| \\ &= |A_0| + |B - A_0| \\ &\leq \lambda + \lambda \\ &= 2 \cdot \lambda \\ &\leq \lambda \cdot \lambda \\ &= \lambda \\ &\leq \kappa \end{split}$$

Corollary 218.1 (Absorption Law of Cardinal Arithmetic (Choice)). Let  $\kappa$ and  $\lambda$  be cardinal numbers, the larger of which is infinite and the smaller of which is nonzero. Then

$$\kappa + \lambda = \kappa \cdot \lambda = \max(\kappa, \lambda)$$
.

Proof:

 $\langle 1 \rangle 1$ . Assume: w.l.o.g.  $\kappa \leq \lambda$ 

$$\langle 1 \rangle 2$$
.  $\kappa + \lambda = \lambda$ 

PROOF:

$$\lambda \le \kappa + \lambda$$
$$\le \lambda + \lambda$$
$$= 2 \cdot \lambda$$
$$\le \lambda \cdot \lambda$$
$$= \lambda$$

 $\langle 1 \rangle 3. \ \kappa \cdot \lambda = \lambda$ 

Proof:

$$\lambda = 1 \cdot \lambda$$

$$\leq \kappa \cdot \lambda$$

$$\leq \lambda \cdot \lambda$$

$$= \lambda$$