# C1 Set Theory

#### Robin Adams

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

**Definition 6** (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 7.** If  $A \subseteq B$  then  $\bigcup A \subseteq \bigcup B$ .

Proof: Easy.

**Axiom 8** (Union). For any set A, the union  $\bigcup A$  is a set.

**Proposition 9.** For any sets A and B, the class  $A \cup B$  is a set. PROOF: It is  $\bigcup \{A, B\}$ .  $\square$ **Proposition Schema 10.** 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.  $\square$ **Definition 11** (Power Set). For any set A, the power set of A,  $\mathcal{P}A$ , is the class of all subsets of A. **Axiom 12** (Power Set). For any set A, the class PA is a set. **Axiom 13** (Subset, Aussonderung). For any class **A** and set B, if  $\mathbf{A} \subseteq B$  then A is a set. **Proposition 14.** 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 15.** For any set A and class B, the relative complement A - B is a set. PROOF: By the Subset Axiom since it is a subclass of A.  $\square$ **Theorem 16.** 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. **Definition 17** (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 18.** 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. For any set A and class of sets B, we have

**Proposition 19.** *If*  $A \subseteq B$  *then*  $\bigcap B \subseteq \bigcap A$ .

Proof: Easy.  $\square$ 

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

Proof: Easy.

**Proposition 21.** 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 22.** 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.  $\square$ 

**Proposition 23.** 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.

## 3 Ordered Pairs

**Definition 24** (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 25.** 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.

**Definition 26** (Cartesian Product). The *Cartesian product* of classes **A** and **B** is the class

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

<b>Lemma 27.</b> 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 27.1. For any sets A and B, the Cartesian product $A \times B$ is a set.
PROOF: By the Subset Axiom applied to $\mathcal{PP}(A \cup B)$ . $\square$
<b>Lemma 28.</b> If $(x,y) \in \mathbf{A}$ then $x,y \in \bigcup \bigcup \mathbf{A}$ .
Proof: Easy. $\square$
4 Relations
<b>Definition 29</b> (Relation). A relation is a class of ordered pairs. It is small iff
it is a set. When <b>R</b> is a relation, we write $x\mathbf{R}y$ for $(x,y) \in \mathbf{R}$ .
<b>Definition 30</b> (Domain). The <i>domain</i> of a class <b>R</b> is dom <b>R</b> = $\{x : \exists y . (x,y) \in \mathbf{R}\}.$
<b>Definition 31</b> (Range). The range of a class $\mathbf{R}$ is ran $\mathbf{R} = \{y : \exists x . (x, y) \in \mathbf{R}\}.$
<b>Definition 32</b> (Field). The <i>field</i> of a class $\mathbf{R}$ is fld $\mathbf{R} = \operatorname{dom} \mathbf{R} \cup \operatorname{ran} \mathbf{R}$ .
<b>Proposition 33.</b> If $R$ is a set then dom $R$ , ran $R$ and fld $R$ are sets.
PROOF: Apply the Subset Axiom to $\bigcup \bigcup R$ . $\Box$
<b>Definition 34</b> (Single-Rooted). A class <b>R</b> is <i>single-rooted</i> iff, for all $y \in \operatorname{ran} \mathbf{R}$ , there is only one $x$ such that $x\mathbf{R}y$ .
<b>Definition 35</b> (Inverse). The <i>inverse</i> of a class $\mathbf{F}$ is the class $\mathbf{F}^{-1} = \{(y, x) \mid (x, y) \in \mathbf{F}\}.$
<b>Theorem 36.</b> 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. $\square$
<b>Theorem 37.</b> For a relation $\mathbf{F}$ , $(\mathbf{F}^{-1})^{-1} = \mathbf{F}$ .
Proof: Easy. $\square$
<b>Definition 38</b> (Composition). The <i>composition</i> of classes <b>F</b> and <b>G</b> is the class $\mathbf{G} \circ \mathbf{F} = \{(x,z) \mid \exists y.(x,y) \in \mathbf{F} \land (y,z) \in \mathbf{G}\}.$
<b>Theorem 39.</b> For any classes $\mathbf{F}$ and $\mathbf{G}$ , $(\mathbf{F} \circ \mathbf{G})^{-1} = \mathbf{G}^{-1} \circ \mathbf{F}^{-1}$ .
Proof: Easy. $\square$

**Definition 40** (Restriction). The *restriction* of the class **F** to the class **A** is the class **F**  $\upharpoonright$  **A** =  $\{(x,y): x \in A \land (x,y) \in \mathbf{F}\}.$ 

**Definition 41** (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 42.

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

Proof: Easy.  $\square$ 

Theorem 43.

$$\mathbf{F}(\c|\ \mathbf{J}\mathbf{A}) = \c|\ \mathbf{J}\{\mathbf{F}(X) : X \in \mathbf{A}\}$$

Proof: Easy.

Theorem 44.

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

Equality holds if F is single-rooted.

Proof: Easy.

Theorem 45.

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

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

Proof: Easy.  $\square$ 

Theorem 46.

$$\mathbf{F}(\mathbf{A}) - \mathbf{F}(\mathbf{B}) \subseteq \mathbf{F}(\mathbf{A} - \mathbf{B})$$

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

Proof: Easy.  $\square$ 

**Definition 47** (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 48** (Symmetric). A binary relation **R** is *symmetric* iff, whenever  $x\mathbf{R}y$ , then  $y\mathbf{R}x$ .

**Definition 49** (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 50.** 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 51** (n-ary Relation). Given a class  $\mathbf{A}$ , an n-ary relation on  $\mathbf{A}$  is a class of ordered n-tuples, all of whose components are in  $\mathbf{A}$ .

## 6 Functions

**Definition 52** (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 53.** For a class  $\mathbf{F}$ ,  $\mathbf{F}^{-1}$  is a function if and only if  $\mathbf{F}$  is single-rooted.

Proof: Easy.

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

Proof: Easy.  $\square$ 

Theorem 55. For any function G and classes A and B,

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

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

$$\mathbf{G}^{-1}(\mathbf{A} - \mathbf{B}) = \mathbf{G}^{-1}(\mathbf{A}) - \mathbf{G}^{-1}(\mathbf{B})$$

Proof: Easy.

**Theorem 56.** 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 57** (One-to-one). A function F is one-to-one or an injection iff it is single-rooted.

**Theorem 58.** 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 59.** 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 60** (Identity Function). For any class **A**, the *identity* function on **A** is  $id_{\mathbf{A}} = \{(x, x) \mid x \in \mathbf{A}\}.$ 

**Theorem 61.** 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.

### 7 The Axiom of Choice

**Axiom 62** (Choice). For any relation R there exists a function  $H \subseteq R$  with  $\operatorname{dom} H = \operatorname{dom} R$ .

**Theorem 63.** 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 dom  $H = \text{dom } F^{-1}$

PROOF: By the Axiom of Choice.

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

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

- $\langle 2 \rangle 4$ . 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 64.** 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 65.** 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 66.** 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:  $R = \{(i, x) : i \in I, x \in H(i)\}$
  - $\langle 2 \rangle$ 6. PICK a function  $F \subseteq R$  with dom F = dom RPROVE:  $F \in \prod_{i \in I} H(i)$

PROOF: By the Axiom of Choice.

 $\langle 2 \rangle 7$ . dom H = I

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).

 $\langle 2 \rangle 9. \operatorname{dom} F = \operatorname{dom} R$ 

# 10 Equivalence Relations

**Definition 67** (Equivalence Relation). An *equivalence relation* on **A** is a binary relation on **A** that is reflexive on **A**, symmetric and transitive.

**Theorem 68.** If  ${\bf R}$  is a symmetric and transitive relation then  ${\bf R}$  is an equivalence relation on fld  ${\bf R}$ .

#### 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.

**Definition 69** (Equivalence Class). If **R** is an equivalence relation and  $x \in \operatorname{fld} \mathbf{R}$ , the *equivalence class* of x modulo **R** is

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