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, **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. \square

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

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

Lemma 27. 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
Lemma 28. If $(x,y) \in \mathbf{A}$ then $x,y \in \bigcup \bigcup \mathbf{A}$.
Proof: Easy. \square
4 Relations
Definition 29 (Relation). A relation is a class of ordered pairs. It is small iff
it is a set. When R is a relation, we write $x\mathbf{R}y$ for $(x,y) \in \mathbf{R}$.
Definition 30 (Domain). The <i>domain</i> of a class R is dom $\mathbf{R} = \{x : \exists y . (x,y) \in \mathbf{R}\}.$
Definition 31 (Range). The range of a class \mathbf{R} is ran $\mathbf{R} = \{y : \exists x . (x, y) \in \mathbf{R}\}.$
Definition 32 (Field). The <i>field</i> of a class \mathbf{R} is fld $\mathbf{R} = \operatorname{dom} \mathbf{R} \cup \operatorname{ran} \mathbf{R}$.
Proposition 33. 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
Definition 34 (Single-Rooted). A class R is <i>single-rooted</i> iff, for all $y \in \operatorname{ran} \mathbf{R}$, there is only one x such that $x\mathbf{R}y$.
Definition 35 (Inverse). The <i>inverse</i> of a class \mathbf{F} is the class $\mathbf{F}^{-1} = \{(y, x) \mid (x, y) \in \mathbf{F}\}.$
Theorem 36. 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
Theorem 37. For a relation \mathbf{F} , $(\mathbf{F}^{-1})^{-1} = \mathbf{F}$.
Proof: Easy. \square
Definition 38 (Composition). The <i>composition</i> 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 39. 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. \square

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.

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.

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

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

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

$$(if \mathbf{A} \neq \emptyset)$$

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

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.

Definition 62 (Binary Operation). A binary operation on a set A is a function from $A \times A$ into A.

7 The Axiom of Choice

Axiom 63 (Choice). For any relation R there exists a function $H \subseteq R$ with dom H = dom R.

Theorem 64. 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 $H = \operatorname{dom} F^{-1}$

PROOF: By the Axiom of Choice.

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

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

- $\langle 2 \rangle 4$. 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 65. 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 66. 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 67. 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.

 $\langle 2 \rangle 7$. 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).

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

Theorem 68. 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
 - $\langle 2 \rangle 4$. Define $F : \operatorname{dom} R \to \operatorname{ran} R$ by F(x) = G(R(x))
- $\langle 2 \rangle 5. \ F \subseteq R$

10 Equivalence Relations

Definition 69 (Equivalence Relation). An *equivalence relation* on **A** is a binary relation on **A** that is reflexive on **A**, symmetric and transitive.

Theorem 70. 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 71 (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 72. Assume that \mathbf{R} is an equivalence relation on \mathbf{A} and that x and y belong to \mathbf{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.

 $\langle 2 \rangle 4$. $[x]_{\mathbf{R}} \subseteq [y]_{\mathbf{R}}$ PROOF: Similar.

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Definition 73 (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 74. 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 $x \in [x]_R$.

Definition 75 (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 76. 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 77 (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 78. 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 79 (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 80 (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 81 (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 82 (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 83. If R is a partial ordering on D then so is R^{-1} .

Proof: Easy.

Definition 84 (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 85 (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 86 (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 87 (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.

12 Linear Orders

Definition 88 (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 89. 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 90 (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 91. 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 92. 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

13 Well Orderings

Definition 93 (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.

14 Natural Numbers

Definition 94 (Successor). The *successor* of a set a is the set $a^+ = a \cup \{a\}$.

Definition 95 (Inductive). A class **A** is *inductive* iff $\emptyset \in \mathbf{A}$ and $\forall a \in \mathbf{A}.a^+ \in \mathbf{A}$.

Axiom 96 (Infinity). There exists an inductive set.

Definition 97 (Natural Number). A *natural number* is a set that belongs to every inductive set.

We write ω for the class of all natural numbers.

Theorem 98. The class ω is a set.

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

Theorem 99. The set ω is inductive, and is a subset of every inductive set.

Proof: Easy.

Corollary 99.1 (Proof by Induction). Any inductive subclass of ω is equal to ω .

Theorem 100. Every natural number except 0 is the successor of some natural number.

Proof: Easy proof by induction. \square

Definition 101 (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 102 (Transitive Set). A set A is a *transitive set* iff every member of a member of A is a member of A.

Theorem 103. 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 104. 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.

PROOF: Theorem 103.

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Theorem 105. $\langle \omega, \sigma, 0 \rangle$ 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 $n \notin 0$.

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

PROOF: If $m^+ = n^+$ then $m = \bigcup (m^+) = \bigcup (n^+) = n$ using Theorems 103 and 104.

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

Theorem 106. The set ω 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 107 (Recursion Theorem on ω). 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 ω ,

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

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: 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 $0 \in \text{dom } h$ then h(0) = a
 - $\langle 3 \rangle 1$. Assume: $0 \in \operatorname{dom} h$
 - $\langle 3 \rangle 2$. 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 $v(n^+) = h(n^+)$
 - $\langle 3 \rangle 3. \ n \in \text{dom } v$
 - $\langle 3 \rangle 4. \ v(n) = h(n)$
 - $\langle 3 \rangle 5. \ h(n^+) = F(h(n))$

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 108. 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 ω 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. \text{ CASE: } n=0 Proof: h(m^+)=S(h(m))\neq e=h(n) \langle 3 \rangle 6. \text{ 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. \text{ For all } x\in N, \text{ there exists } n\in\omega \text{ such that } h(n)=x Proof: An easy induction on x.
```

15 Finite Sets

Definition 109 (Finite). A set is *finite* iff it is equinumerous with a natural number. Otherwise it is infinite.

Theorem 110. 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 $f = n^+$

```
⟨3⟩1. \forall k \in n.k \in \operatorname{ran} f

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

⟨3⟩2. n \in \operatorname{ran} f

⟨4⟩1. CASE: f(n) \in n

⟨5⟩1. PICK k such that g(k) = f(n)

⟨5⟩2. f(k) = n

⟨4⟩2. CASE: f(n) = n

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

Corollary 110.1. No finite set is equinumerous with a proper subset of itself.

Corollary 110.2. The set ω is infinite.

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

Corollary 110.3. Every finite set is equinumerous with a unique natural number.

Lemma 111. 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 $m\underline{\in} 0$ 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 $m \subseteq n$ 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 $m \subseteq n$.

Corollary 111.1. Any subset of a finite set is finite.

16 Cardinal Numbers

Definition 112 (Cardinality). TODO

Theorem 113. For any sets A and B, |A| = |B| if and only if $A \approx B$.

Proof: TODO

Theorem 114. For any finite set A, |A| is the natural number such that $A \approx |A|$.

Proof: TODO

Definition 115. We write \aleph_0 for $|\omega|$.

17 Cardinal Arithmetic

Definition 116 (Addition). Let κ and λ be any cardinal numbers. Then $\kappa+\lambda=|K\cup L|$, where K and L are any disjoint sets of cardinality κ and λ 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 117. For any cardinal number κ we have $\kappa + 0 = \kappa$.

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

Lemma 118. For any natural number n we have $n + \aleph_0 = \aleph_0$.

Proof: Easy.

Lemma 119.

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

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 120.

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

Proof: Easy.

Theorem 121.

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

Proof: Easy.

Definition 122 (Multiplication). Let κ and λ be any cardinal numbers. Then $\kappa \lambda = |K \times L|$, where K and L are any sets of cardinality κ and λ respectively.

It is easy to prove this well-defined.

Lemma 123. For any cardinal number κ we have $\kappa 0 = 0$.

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

Lemma 124. For any natural number n we have $n\aleph_0 = \aleph_0$.

PROOF: Induction on n using Lemma 119. \square

Lemma 125.

$$\aleph_0 \aleph_0 = \aleph_0$$

PROOF: Define $f:\omega\times\omega\to\omega$ by $f(m,n)=2^m(2n+1)-1$. Then f is a bijection. \square
Lemma 126.
$\kappa 1 = \kappa$
Proof: Easy. \square
Theorem 127.
$\kappa\lambda=\lambda\kappa$
Proof: Easy. \square
Theorem 128.
$\kappa(\lambda\mu) = (\kappa\lambda)\mu$
Proof: Easy. \square
Theorem 129.
$\kappa(\lambda + \mu) = \kappa\lambda + \kappa\mu$
Proof: Easy. \square
Definition 130 (Exponentiation). Let κ and λ be any cardinal numbers. Then $\kappa^{\lambda} = K^L $, where K and L are any sets of cardinality κ and λ respectively.
It is easy to prove this well-defined.
Theorem 131. For any cardinal κ , $\kappa^0 = 1$.
PROOF: For any set K , there is only one function $\emptyset \to K$, namely \emptyset . \square
Theorem 132. For any non-zero cardinal κ , we have $0^{\kappa} = 0$.
PROOF: For any nonempty set K , there is no function $K \to \emptyset$. \square
Theorem 133. 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 133.1. For any cardinal κ , we have $\kappa \neq 2^{\kappa}$.
Theorem 134. $\kappa^{\lambda+\mu}=\kappa^{\lambda}\kappa^{\mu}$
Proof: Easy. \square
Theorem 135.
$(\kappa\lambda)^\mu=\kappa^\mu\lambda^\mu$
Proof: Easy. \square
Theorem 136.
$(\kappa^\lambda)^\mu = \kappa^{\lambda\mu}$
Proof: Easy. \square

18 Arithmetic

Lemma 137. For any natural numbers m and n, we have $m+n^+=(m+n)^+$. PROOF: Easy. \square Corollary 137.1. The union of two finite sets is finite.

Lemma 138. For any natural numbers m and n we have $mn^+=mn+m$.

PROOF: Easy. \square Corollary 138.1. The Cartesian product of two finite sets is finite.

Lemma 139. For any natural numbers m and n we have $m^{n^+}=m^nm$.

PROOF: Easy. \square

19 Ordering on the Natural Numbers

Corollary 139.1. If A and B are finite sets then A^B is finite.

Lemma 140. For any natural numbers m and n, $m \in n$ if and only if $m^+ \in n^+$.

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Proof:
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\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 104).
П
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Lemma 141. For any natural number n we have $n \notin n$.

Proof:

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\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 104).
exactly one of
                                             m \in n, m = n, n \in m
```

Theorem 142 (Trichotomy Law for ω). For any natural numbers m and n,

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 141.

If $m \in n$ and $n \in m$ then $m \in m$ by Theorem 104, contradicting Lemma 141.

- $\langle 1 \rangle 2$. 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 = n

PROOF: Then $m \in n^+$

 $\langle 3 \rangle 6$. Case: $n \in m$

PROOF: Then $n^+ \in m^+$ by Lemma 140 so $n^+ \in m$ or $n^+ = m$.

Corollary 142.1. The relation \in is a linear ordering on ω .

Corollary 142.2. For any natural numbers m and n,

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

Proof:

- $\langle 1 \rangle 1$. 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 104.

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

Proof: Lemma 141.

 $\langle 1 \rangle 3$. 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 143. 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 140. \square

Theorem 144. For any non-zero natural number p, the function that maps n to np is strictly monotone.

PROOF: Easy induction on p using Theorem 143. \square

Theorem 145 (Strong Induction). Let A be a subset of ω 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 146 (Well-Ordering of ω). The ordering < on ω is a well-ordering.

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

Theorem 147 (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 $a_0 \in X$
 - $\langle 2 \rangle 3. \ \forall x \in X. \exists y \in X. y < x$

- (2)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 148. 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 $\forall m \in n^+. \exists p \in \omega. n^+ = m+p^+$
 - $\langle 3 \rangle 1$. Let: $n \in \omega$
 - $\langle 3 \rangle 2$. Assume: $\forall m \in n. \exists p \in \omega. n = m + p^+$
 - $\langle 3 \rangle 3$. Let: $m \in n^+$
 - $\langle 3 \rangle 4$. Case: $m \in n$
 - $\langle 4 \rangle 1$. Pick p such that $n = m + p^+$
 - $\langle 4 \rangle 2. \ n^+ = m + p^{++}$
 - $\langle 3 \rangle 5$. Case: m = n

Proof: $n^{+} = m + 0^{+}$

Lemma 149. 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 148.
- $\langle 1 \rangle 2$. $mp + nq = mq + np + (a^+ + b)^+$
- $\langle 1 \rangle 3. \ mp + nq \in mq + np$

Proof: Lemma 148.

20 The Integers

Theorem 150. 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 ω^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 ω .

Definition 151. The set \mathbb{Z} of *integers* is the quotient set $(\omega \times \omega)/\sim$.

Lemma 152. 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 153 (Addition). Addition + on \mathbb{Z} is the binary operation such that

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

Theorem 154. Addition on \mathbb{Z} is commutative.

PROOF: From the definition. \square

Theorem 155. Addition on \mathbb{Z} is associtative.

Proof: Easy.

Definition 156 (Zero). The zero in the integers is 0 = [(0,0)].

Theorem 157. For any integer a we have a + 0 = 0.

Proof: Easy. \square

Theorem 158. For any integer a, there exists an integer b such that a+b=0.

PROOF: If a = [(m, n)] take b = [(n, m)]. \square

Lemma 159. 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:

- $\langle 1 \rangle 1$. Assume: m + n' = m' + n 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'
- $\langle 1 \rangle 6. \ mp + n'p + m'q + nq + mp + mq' + n'p' + n'q = m'p + np + mq + n'q + mp' + mq + n'p + n'q'$

$$\langle 1 \rangle 7. mp + nq + m'q' + n'p' = mq + np + m'p' + n'q'$$

Definition 160 (Multiplication). *Multiplication* \cdot is the binary operation on $\mathbb Z$ such that

$$[(m,n)][(p,q)] = [(mp + nq, mq + np)]$$

Theorem 161. Multiplication is commutative.

Proof: Easy.

Theorem 162. Multiplication is associative.

Proof: Easy. \square

Theorem 163. Multiplication is distributive over addition.

Proof: Easy.

Definition 164. The integer one is 1 = [(1,0)].

Theorem 165. For any integer a we have a1 = a.

Proof: Easy.

Theorem 166. $0 \neq 1$

Proof: Easy.

Lemma 167. 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 168 (Ordering). The ordering < on \mathbb{Z} is defined by: [(m,n)] < [(p,q)] iff $m+q \in n+p$.

Theorem 169. The relation < is a linear ordering on \mathbb{Z} .

Proof:

- $\langle 1 \rangle 1$. < is transitive.
 - (2)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 ω .

Theorem 170. 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 ω .

Corollary 170.1. *If* a + c = b + c *then* a = b.

Theorem 171. 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 149.

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

Lemma 172. For integers a and b, a(-b) = -(ab)

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

Theorem 173. 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. \square

Theorem 174. 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 175. 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 176 (Positive). An integer a is positive iff 0 < a.

Theorem 177. Define $E: \omega \to \mathbb{Z}$ by E(n) = [(n,0)]. Then E maps ω 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.

21 Equinumerosity

Definition 178 (Equinumerous). Two sets A and B are equinumerous, $A \approx B$, iff there exists a bijection between them.

Theorem 179. Equinumerosity is an equivalence relation on the class of sets.

Proof: Easy.

Theorem 180 (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 $x \notin g(x)$.

22 Ordering Cardinal Numbers

Definition 181 (Dominated). A set A is dominated by a set B, $A \leq B$, iff there exists an injection $f: A \to B$.

Lemma 182. Domination is a preorder on the class of sets.

Proof: Easy.

Lemma 183. *If* $A \subseteq B$ *then* $A \preceq B$.

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

Lemma 184. If $A \leq B$, $A \approx A'$ and $B \approx B'$ then $A' \leq B'$.

Proof: Easy. \square

Definition 185. Given cardinal numbers κ and λ , we write $\kappa \leq \lambda$ iff $K \leq L$, where K is any set of cardinality κ and L is any set of cardinality λ .

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

Theorem 186 (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

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 186.1. The relation \leq is a partial order on the class of cardinal numbers.

Theorem 187. Let κ , λ and μ be cardinal numbers.

- 1. $\kappa \le \lambda \Rightarrow \kappa + \mu \le \lambda + \mu$
- 2. $\kappa \leq \lambda \Rightarrow \kappa \mu \leq \lambda \mu$
- 3. $\kappa < \lambda \Rightarrow \kappa^{\mu} < \lambda^{\mu}$
- 4. $\kappa \leq \lambda \Rightarrow \mu^{\kappa} \leq \mu^{\lambda}$ if κ and μ 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 Φ is an injection. \square

Theorem 188 (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 189 (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

- $\langle 1 \rangle 1$. 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 190 (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 190.1 (Choice). For any infinite cardinal κ we have $\aleph_0 \leq \kappa$.

Corollary 190.2 (Choice). A set is infinite iff it is equinumerous to a proper subset of itself.

Proposition 191 (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 $B \to A$.

23 Countable Sets

Definition 192 (Countable). A set is *countable* iff it is dominated by ω .

Proposition 193. 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 194. The product of two countable sets is countable.

PROOF: Because $\aleph_0 \aleph_0 = \aleph_0$. \square

Proposition 195 (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 196 (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 ω such that, for all m, F(m) is a surjection $\omega \to G(m)$

PROOF: By the Axiom of Choice.

- $\langle 1 \rangle$ 5. Define $f : \omega \times \omega \to \bigcup A$ by f(m,n) = F(m)(n)
- $\langle 1 \rangle 6$. f is surjective.
- $\langle 1 \rangle 7. \ A \preceq \omega \times \omega$

24 Arithmetic of Infinite Cardinals

Lemma 197 (Choice). For any infinite cardinal κ we have $\kappa \cdot \kappa = \kappa$.

Proof:

- $\langle 1 \rangle 1$. Let: κ be an infinite cardinal.
- $\langle 1 \rangle 2$. Let: B be a set of cardinality κ .
- $\langle 1 \rangle 3$. 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 $\bigcup \mathcal{C} = \emptyset \in \mathcal{H}$.

- $\langle 2 \rangle 3$. $\bigcup \mathcal{C}$ 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. $f_1 \subseteq f_2$
 - $\langle 3 \rangle 4$. $\langle a_1, a_2 \rangle \in \text{dom } f_2$
 - $\langle 3 \rangle 5$. $\langle a_1, a_2 \rangle \in \text{dom} \bigcup \mathcal{C}$

 $\langle 1 \rangle$ 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: $\lambda = |A_0|$
- $\langle 1 \rangle 9$. λ 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:

$$|(A_0 \times D) \cup (D \times A_0) \cup (D \times D)| = \lambda \cdot \lambda + \lambda \cdot \lambda + \lambda \cdot \lambda$$

$$= \lambda + \lambda + \lambda \qquad (\langle 1 \rangle 10)$$

$$= 3 \cdot \lambda$$

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

$$= \lambda \qquad (\langle 1 \rangle 10)$$

- $\langle 3 \rangle$ 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 197.1 (Absorption Law of Cardinal Arithmetic (Choice)). Let κ and λ 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:

$$\begin{split} \lambda & \leq \kappa + \lambda \\ & \leq \lambda + \lambda \\ & = 2 \cdot \lambda \\ & \leq \lambda \cdot \lambda \\ & = \lambda \end{split}$$

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

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

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

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

$$= \lambda$$