

C1 Set Theory

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August 19, 2022

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 \mathbf{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 \mathbf{B} is a class, we say A is a *subset* of \mathbf{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 \mathbf{A} , the *union* $\bigcup \mathbf{A}$ is the class $\{x : \exists A \in \mathbf{A}. x \in A\}$.

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

Proposition 7. *If $\mathbf{A} \subseteq \mathbf{B}$ then $\bigcup \mathbf{A} \subseteq \bigcup \mathbf{B}$.*

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, \dots, a_n , the class $\{a_1, \dots, a_n\}$ 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 $\mathcal{P}A$ is a set.*

Axiom 13 (Subset, Aussonderung). *For any class \mathbf{A} and set B , if $\mathbf{A} \subseteq B$ then \mathbf{A} is a set.*

Proposition 14. *For any set A and class \mathbf{B} , the intersection $A \cap \mathbf{B}$ is a set.*

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

Proposition 15. *For any set A and class \mathbf{B} , the relative complement $A - \mathbf{B}$ is a set.*

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

Theorem 16. *The universal class \mathbf{V} is a proper class.*

PROOF:

$\langle 1 \rangle 1$. ASSUME: \mathbf{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.

\square

Definition 17 (Intersection). For any class of sets \mathbf{A} , the *intersection* $\bigcap \mathbf{A}$ is the class $\{x : \forall A \in \mathbf{A}. x \in A\}$.

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

Proposition 18. *For any nonempty class of sets \mathbf{A} , the class $\bigcap \mathbf{A}$ is a set.*

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

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

PROOF: Easy. \square

Proposition 20. *For any set A and class of sets \mathbf{B} , we have*

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

PROOF: Easy. \square

Proposition 21. *For any set A and class of sets \mathbf{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 \mathbf{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 \mathbf{A} , we have*

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

PROOF: Easy. \square

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.

\square

Definition 26 (Cartesian Product). The *Cartesian product* of classes \mathbf{A} and \mathbf{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 $(x, y) \in \mathcal{PP}C$.

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 \mathbf{R} is a relation, we write $x\mathbf{R}y$ for $(x, y) \in \mathbf{R}$.

Definition 30 (Domain). The *domain* of a class \mathbf{R} is $\text{dom } \mathbf{R} = \{x : \exists y.(x, y) \in \mathbf{R}\}$.

Definition 31 (Range). The *range* of a class \mathbf{R} is $\text{ran } \mathbf{R} = \{y : \exists x.(x, y) \in \mathbf{R}\}$.

Definition 32 (Field). The *field* of a class \mathbf{R} is $\text{fld } \mathbf{R} = \text{dom } \mathbf{R} \cup \text{ran } \mathbf{R}$.

Proposition 33. If R is a set then $\text{dom } R$, $\text{ran } R$ and $\text{fld } R$ are sets.

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

Definition 34 (Single-Rooted). A class \mathbf{R} is *single-rooted* iff, for all $y \in \text{ran } \mathbf{R}$, there is only one x such that $x\mathbf{R}y$.

Definition 35 (Inverse). The *inverse* 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 $\text{dom } \mathbf{F}^{-1} = \text{ran } \mathbf{F}$ and $\text{ran } \mathbf{F}^{-1} = \text{dom } \mathbf{F}$.

PROOF: Easy. \square

Theorem 37. For a relation \mathbf{F} , $(\mathbf{F}^{-1})^{-1} = \mathbf{F}$.

PROOF: Easy. \square

Definition 38 (Composition). The *composition* of classes \mathbf{F} and \mathbf{G} is the class $\mathbf{G} \circ \mathbf{F} = \{(x, z) \mid \exists y.(x, y) \in \mathbf{F} \wedge (y, z) \in \mathbf{G}\}$.

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 \mathbf{F} to the class \mathbf{A} is the class $\mathbf{F} \upharpoonright \mathbf{A} = \{(x, y) : x \in \mathbf{A} \wedge (x, y) \in \mathbf{F}\}$.

Definition 41 (Image). The *image* of the class \mathbf{A} under the class \mathbf{F} is the class $\mathbf{F}(\mathbf{A}) = \{y : \exists x \in \mathbf{A}. (x, y) \in \mathbf{F}\}$.

Theorem 42.

$$\mathbf{F}(\mathbf{A} \cup \mathbf{B}) = \mathbf{F}(\mathbf{A}) \cup \mathbf{F}(\mathbf{B})$$

PROOF: Easy. \square

Theorem 43.

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

PROOF: Easy. \square

Theorem 44.

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

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

PROOF: Easy. \square

Theorem 45.

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

Equality holds if \mathbf{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 \mathbf{R} on \mathbf{A} is *reflexive* on \mathbf{A} if and only if $\forall x \in \mathbf{A}. x\mathbf{R}x$.

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

Definition 49 (Transitive). A binary relation \mathbf{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 \mathbf{F} is a function *from* \mathbf{A} *into* \mathbf{B} , or \mathbf{F} *maps* \mathbf{A} *into* \mathbf{B} , and write $\mathbf{F} : \mathbf{A} \rightarrow \mathbf{B}$, iff \mathbf{F} is a function, $\text{dom } \mathbf{F} = \mathbf{A}$, and $\text{ran } \mathbf{F} \subseteq \mathbf{B}$.

If, in addition, $\text{ran } \mathbf{F} = \mathbf{B}$, 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. \square

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 \mathbf{G} and classes \mathbf{A} and \mathbf{B} ,

$$\begin{aligned}\mathbf{G}^{-1}\left(\bigcup \mathbf{A}\right) &= \bigcup \{\mathbf{G}^{-1}(X) : X \in \mathbf{A}\} \\ \mathbf{G}^{-1}\left(\bigcap \mathbf{A}\right) &= \bigcap \{\mathbf{G}^{-1}(X) : X \in \mathbf{A}\} \quad (\text{if } \mathbf{A} \neq \emptyset) \\ \mathbf{G}^{-1}(\mathbf{A} - \mathbf{B}) &= \mathbf{G}^{-1}(\mathbf{A}) - \mathbf{G}^{-1}(\mathbf{B})\end{aligned}$$

PROOF: Easy. \square

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,

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

PROOF: Easy. \square

Definition 57 (One-to-one). A function \mathbf{F} is *one-to-one* or an *injection* iff it is single-rooted.

Theorem 58. Let \mathbf{F} be a one-to-one function. For $x \in \text{dom } \mathbf{F}$, $\mathbf{F}^{-1}(\mathbf{F}(x)) = x$.

PROOF: Easy. \square

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

PROOF: Easy. \square

Definition 60 (Identity Function). For any class \mathbf{A} , the *identity* function on \mathbf{A} is $\text{id}_{\mathbf{A}} = \{(x, x) \mid x \in \mathbf{A}\}$.

Theorem 61. Let $F : A \rightarrow B$. Assume $A \neq \emptyset$. Then F has a left inverse (i.e. there exists $G : B \rightarrow A$ such that $G \circ F = \text{id}_A$) 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.

⟨2⟩1. ASSUME: F is one-to-one.

⟨2⟩2. $F^{-1} : \text{ran } F \rightarrow A$

⟨2⟩3. PICK $a \in A$

⟨2⟩4. Define $G : B \rightarrow A$ by:

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

⟨2⟩5. $\forall x \in A. G(F(x)) = x$

⟨1⟩2. If F has a left inverse then F is one-to-one.

⟨2⟩1. ASSUME: F has a left inverse G .

⟨2⟩2. LET: $x, y \in A$ with $F(x) = F(y)$

⟨2⟩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 $\text{dom } H = \text{dom } R$.

Theorem 64. Let $F : A \rightarrow B$. Then F has a right inverse if and only if F maps A onto B .

PROOF:

⟨1⟩1. If F has a right inverse then F maps A onto B .

PROOF: If $H : B \rightarrow A$ is a right inverse, then for any y in B , we have $y = F(H(y))$.

⟨1⟩2. If F maps A onto B then F has a right inverse.

⟨2⟩1. ASSUME: F maps A onto B .

⟨2⟩2. PICK a function H with $H \subseteq F^{-1}$ and $\text{dom } H = \text{dom } F^{-1}$

PROOF: By the Axiom of Choice.

⟨2⟩3. $\text{dom } H = B$

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

⟨2⟩4. For all $y \in B$ we have $F(H(y)) = y$

⟨3⟩1. LET: $y \in B$

⟨3⟩2. $(y, H(y)) \in F^{-1}$

⟨3⟩3. $F(H(y)) = y$

□

8 Sets of Functions

Definition 65. Let A be a set and \mathbf{B} be a class. Then \mathbf{B}^A is the class of all functions $A \rightarrow \mathbf{B}$.

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:

- ⟨1⟩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 $\prod_{i \in I} H(i) \neq \emptyset$.
- ⟨2⟩1. ASSUME: The Axiom of Choice.
- ⟨2⟩2. LET: I be a set.
- ⟨2⟩3. LET: H be a function with domain I .
- ⟨2⟩4. ASSUME: $H(i) \neq \emptyset$ for all $i \in I$.
- ⟨2⟩5. LET: $R = \{(i, x) : i \in I, x \in H(i)\}$
- ⟨2⟩6. PICK a function $F \subseteq R$ with $\text{dom } F = \text{dom } R$
 PROVE: $F \in \prod_{i \in I} H(i)$
 PROOF: By the Axiom of Choice.
- ⟨2⟩7. $\text{dom } H = I$
 PROOF: We have $\text{dom } R = I$ since for all $i \in I$ there exists x such that $x \in H(i)$.
- ⟨2⟩8. $\forall i \in I. F(i) \in H(i)$
 PROOF: Since $iRF(i)$.
- ⟨1⟩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.
- ⟨2⟩1. ASSUME: For any set I and any function H with domain I , if $H(i) \neq \emptyset$ for all $i \in I$, then $\prod_{i \in I} H(i) \neq \emptyset$
- ⟨2⟩2. LET: R be a relation
- ⟨2⟩3. LET: $I = \text{dom } R$
- ⟨2⟩4. Define the function H with domain I by: for $i \in I$, $H(i) = \{y : iRy\}$
- ⟨2⟩5. $H(i) \neq \emptyset$ for all $i \in I$
- ⟨2⟩6. PICK $F \in \prod_{i \in I} H(i)$
 PROOF: By ⟨2⟩1
- ⟨2⟩7. F is a function
- ⟨2⟩8. $F \subseteq R$
 PROOF: For all $i \in I$ we have $F(i) \in H(i)$ and so $iRF(i)$.
- ⟨2⟩9. $\text{dom } F = \text{dom } R$

□

10 Equivalence Relations

Definition 68 (Equivalence Relation). An *equivalence relation* on \mathbf{A} is a binary relation on \mathbf{A} that is reflexive on \mathbf{A} , symmetric and transitive.

Theorem 69. *If \mathbf{R} is a symmetric and transitive relation then \mathbf{R} is an equivalence relation on $\text{fld } \mathbf{R}$.*

PROOF:

- $\langle 1 \rangle 1.$ LET: $x \in \text{fld } \mathbf{R}$
- $\langle 1 \rangle 2.$ 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 70 (Equivalence Class). If \mathbf{R} is an equivalence relation and $x \in \text{fld } \mathbf{R}$, the *equivalence class* of x modulo \mathbf{R} is

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

Lemma 71. *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.

□

Definition 72 (Partition). A *partition* of a set A is a set $P \subseteq \mathcal{P}A$ such that:

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

Theorem 73. *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 74 (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* $\phi : A \rightarrow A/R$ is defined by $\phi(x) = [x]_R$.

Theorem 75. *Assume that R is an equivalence relation on A and that $F : A \rightarrow B$. Assume that F is compatible with R ; that is, whenever xRy , then $F(x) = F(y)$. Then there exists a unique $\bar{F} : A/R \rightarrow B$ such that $F = \bar{F} \circ \phi$.*

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

11 Linear Orders

Definition 76 (Linear Ordering). Let \mathbf{A} be a class. A *linear ordering* or *total ordering* on \mathbf{A} is a relation \mathbf{R} on \mathbf{A} such that:

- \mathbf{R} is transitive.
- \mathbf{R} satisfies *trichotomy* on \mathbf{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 77. *Let \mathbf{R} be a linear ordering on \mathbf{A} .*

1. *There is no x such that $x\mathbf{R}x$.*

2. For distinct x and y in \mathbf{A} , either $x\mathbf{R}y$ or $y\mathbf{R}x$.

PROOF: Immediate from trichotomy. \square

Definition 78 (Strictly Monotone Functions). Let A and B be linearly ordered sets. A function $f : A \rightarrow B$ is *strictly monotone* iff, for all $x, y \in A$, if $x < y$ then $f(x) < f(y)$.

Theorem 79. Let A and B be linearly ordered sets and $f : A \rightarrow B$ 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 80. 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

12 Natural Numbers

Definition 81 (Successor). The *successor* of a set a is the set $a^+ = a \cup \{a\}$.

Definition 82 (Inductive). A class \mathbf{A} is *inductive* iff $\emptyset \in \mathbf{A}$ and $\forall a \in \mathbf{A}. a^+ \in \mathbf{A}$.

Axiom 83 (Infinity). *There exists an inductive set.*

Definition 84 (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 85. 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 86. The set ω is inductive, and is a subset of every inductive set.

PROOF: Easy. \square

Corollary 86.1 (Proof by Induction). Any inductive subclass of ω is equal to ω .

Theorem 87. Every natural number except 0 is the successor of some natural number.

PROOF: Easy proof by induction. \square

Definition 88 (Peano System). A *Peano system* is a triple $\langle N, S, e \rangle$ consisting of a set N , a function $S : N \rightarrow N$ and an element $e \in N$ such that:

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

Definition 89 (Transitive Set). A set A is a *transitive set* iff every member of a member of A is a member of A .

Theorem 90. For any transitive set a , $\bigcup(a^+) = a$.

PROOF:

$$\begin{aligned}
 \bigcup(a^+) &= \bigcup(a \cup \{a\}) \\
 &= \bigcup a \cup \bigcup \{a\} \\
 &= \bigcup a \cup a \\
 &= a
 \end{aligned}$$

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

Theorem 91. 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 90.

\square

Theorem 92. $\langle \omega, \sigma, 0 \rangle$ is a Peano system, where $0 = \emptyset$ and $\sigma = \{ \langle n, n^+ \rangle : n \in \omega \}$.

PROOF:

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

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 90 and 91.

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

\square

Theorem 93. 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.

⟨2⟩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 94 (Recursion Theorem on ω). *Let A be a set, $a \in A$ and $F : A \rightarrow A$. Then there exists a unique function $h : \omega \rightarrow A$ such that*

$$h(0) = a ,$$

and for every n in ω ,

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

PROOF:

⟨1⟩1. Let us call a function v *acceptable* iff $\text{dom } v \subseteq \omega$, $\text{ran } v \subseteq A$ and:

1. If $0 \in \text{dom } v$ then $v(0) = a$
2. For all $n \in \omega$, if $n^+ \in \text{dom } v$ then $n \in \text{dom } v$ and $v(n^+) = F(v(n))$.

⟨1⟩2. LET: \mathcal{K} be the set of acceptable functions.

⟨1⟩3. LET: $h = \bigcup \mathcal{K}$

⟨1⟩4. h is a function.

⟨2⟩1. LET: $S = \{n \in \omega : \text{for at most one } y, (n, y) \in h\}$

⟨2⟩2. S is inductive.

⟨3⟩1. $0 \in S$

⟨4⟩1. LET: $\langle 0, y_1 \rangle, \langle 0, y_2 \rangle \in h$

⟨4⟩2. PICK acceptable v_1 and v_2 such that $v_1(0) = y_1$ and $v_2(0) = y_2$

⟨4⟩3. $y_1 = a$

⟨4⟩4. $y_2 = a$

⟨4⟩5. $y_1 = y_2$

⟨3⟩2. $\forall k \in S. k^+ \in S$

⟨4⟩1. LET: $k \in S$

⟨4⟩2. LET: $(k^+, y_1), (k^+, y_2) \in h$

⟨4⟩3. PICK acceptable v_1, v_2 such that $v_1(k^+) = y_1$ and $v_2(k^+) = y_2$

⟨4⟩4. $y_1 = F(v_1(k))$

⟨4⟩5. $y_2 = F(v_2(k))$

⟨4⟩6. $v_1(k) = v_2(k)$

⟨5⟩1. $(k, v_1(k)), (k, v_2(k)) \in h$

⟨5⟩2. Q.E.D.

PROOF: By ⟨4⟩1

⟨4⟩7. $y_1 = y_2$

⟨2⟩3. $S = \omega$

⟨1⟩5. h is acceptable.

⟨2⟩1. If $0 \in \text{dom } h$ then $h(0) = a$

⟨3⟩1. ASSUME: $0 \in \text{dom } h$

⟨3⟩2. PICK v acceptable with $v(0) = h(0)$

⟨3⟩3. $v(0) = a$

- ⟨3⟩4. $h(0) = a$
- ⟨2⟩2. For all $n \in \omega$, if $n^+ \in \text{dom } h$ then $n \in \text{dom } h$ and $h(n^+) = F(h(n))$
- ⟨3⟩1. LET: $n \in \omega$ with $n^+ \in \text{dom } h$
- ⟨3⟩2. PICK v acceptable with $v(n^+) = h(n^+)$
- ⟨3⟩3. $n \in \text{dom } v$
- ⟨3⟩4. $v(n) = h(n)$
- ⟨3⟩5. $h(n^+) = F(h(n))$

PROOF:

$$\begin{aligned}
 h(n^+) &= v(n^+) \\
 &= F(v(n)) \\
 &= F(h(n))
 \end{aligned}$$

- ⟨1⟩6. $\text{dom } h = \omega$
- ⟨2⟩1. $0 \in \text{dom } h$
- PROOF: Since $\{(0, a)\}$ is an acceptable function.
- ⟨2⟩2. $\forall n \in \text{dom } h. n^+ \in \text{dom } h$
- ⟨3⟩1. LET: $n \in \text{dom } h$
- ⟨3⟩2. PICK an acceptable v such that $n \in \text{dom } v$
- ⟨3⟩3. ASSUME: w.l.o.g. $n^+ \notin \text{dom } v$
- ⟨3⟩4. $v \cup \{(n^+, F(v(n)))\}$ is acceptable.
- ⟨1⟩7. For any acceptable function $h' : \omega \rightarrow A$ we have $h' = h$
- ⟨2⟩1. LET: $h' : \omega \rightarrow A$ be acceptable.
- ⟨2⟩2. $h'(0) = h(0)$
- PROOF: $h'(0) = h(0) = a$
- ⟨2⟩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 95. *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:

- ⟨1⟩1. There exists a function h that satisfies those two conditions.
- PROOF: By the Recursion Theorem.
- ⟨1⟩2. For all $m, n \in \omega$, if $m \neq n$ then $h(m) \neq h(n)$
- ⟨2⟩1. For all $n \in \omega$, if $n \neq 0$ then $h(n) \neq h(0)$
- ⟨3⟩1. LET: $n \in \omega$
- ⟨3⟩2. ASSUME: $n \neq 0$
- ⟨3⟩3. PICK p such that $n = p^+$
- ⟨3⟩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 .
□

13 Arithmetic

Definition 96 (Addition). *Addition* $+$ is the binary operation on ω such that, for all $m, n \in \omega$,

$$\begin{aligned}
m + 0 &= m \\
m + n^+ &= (m + n)^+
\end{aligned}$$

Theorem 97 (Associative Law for Addition).

$$\forall m, n, p \in \omega. m + (n + p) = (m + n) + p$$

PROOF:

$$\begin{aligned}
& m + (n + 0) = m + n = (m + n) + 0 \\
\text{If } m + (n + p) &= (m + n) + p \text{ then} \\
& m + (n + p^+) = m + (n + p)^+ \\
& = (m + (n + p))^+ \\
& = ((m + n) + p)^+ \\
& = (m + n) + p^+
\end{aligned}$$

□

Theorem 98 (Commutative Law for Addition).

$$\forall m, n \in \omega. m + n = n + m$$

PROOF:

$$\begin{aligned}
\langle 1 \rangle 1. \forall n \in \omega. 0 + n &= n + 0 \\
\langle 2 \rangle 1. 0 + 0 &= 0 + 0
\end{aligned}$$

$\langle 2 \rangle 2$. For all $n \in \omega$, if $0 + n = n + 0$ then $0 + n^+ = n^+ + 0$

PROOF:

$$\begin{aligned} 0 + n^+ &= (0 + n)^+ \\ &= n^+ && \text{(induction hypothesis)} \\ &= n^+ + 0 \end{aligned}$$

$\langle 1 \rangle 2$. For all $m \in \omega$, if $\forall n. m + n = n + m$ then $\forall n. m^+ + n = n + m^+$

$\langle 2 \rangle 1$. LET: $m \in \omega$

$\langle 2 \rangle 2$. ASSUME: $\forall n. m + n = n + m$

$\langle 2 \rangle 3$. $m^+ + 0 = 0 + m^+$

PROOF: From $\langle 1 \rangle 1$

$\langle 2 \rangle 4$. For all $n \in \omega$, if $m^+ + n = n + m^+$ then $m^+ + n^+ = n^+ + m^+$

PROOF:

$$\begin{aligned} m^+ + n^+ &= (m^+ + n)^+ \\ &= (n + m^+)^+ \\ &= (n + m)^{++} \\ &= (m + n)^{++} && (\langle 2 \rangle 2) \\ &= (m + n^+)^+ \\ &= (n^+ + m)^+ && (\langle 2 \rangle 2) \\ &= n^+ + m^+ \end{aligned}$$

□

Definition 99 (Multiplication). *Multiplication* \cdot is the binary operation on ω such that, for all $m, n \in \omega$,

$$\begin{aligned} m0 &= 0 \\ m \cdot n^+ &= mn + m \end{aligned}$$

Theorem 100 (Distributive Law).

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

PROOF:

$\langle 1 \rangle 1$. $\forall m, n \in \omega. m(n + 0) = mn + m0$

PROOF:

$$\begin{aligned} m(n + 0) &= mn \\ &= mn + 0 \\ &= mn + m0 \end{aligned}$$

$\langle 1 \rangle 2$. For all $p \in \omega$, if $m(n + p) = mn + mp$ then $m(n + p^+) = mn + mp^+$

PROOF:

$$\begin{aligned}
m(n + p^+) &= m(n + p)^+ \\
&= m(n + p) + m \\
&= (mn + mp) + m \\
&= mn + (mp + m) \quad (\text{Associative Law for Addition}) \\
&= mn + mp^+
\end{aligned}$$

□

Theorem 101 (Associative Law for Multiplication).

$$\forall m, n, p \in \omega. m(np) = (mn)p$$

PROOF:

$$\langle 1 \rangle 1. \forall m, n \in \omega. m(n0) = (mn)0$$

PROOF: Both are equal to 0.

$$\langle 1 \rangle 2. \text{ For all } m, n, p \in \omega, \text{ if } m(np) = (mn)p \text{ then } m(np^+) = (mn)p^+$$

PROOF:

$$\begin{aligned}
m(np^+) &= m(np + n) \\
&= m(np) + mn \quad (\text{Distributive Law}) \\
&= (mn)p + mn \\
&= (mn)p^+
\end{aligned}$$

□

Theorem 102 (Commutative Law for Multiplication).

$$\forall m, n \in \omega. mn = nm$$

PROOF:

$$\langle 1 \rangle 1. \forall n \in \omega. 0n = n0$$

$$\langle 2 \rangle 1. 0 \cdot 0 = 0 \cdot 0$$

$$\langle 2 \rangle 2. \text{ For all } n \in \omega, \text{ if } 0n = n0 \text{ then } 0n^+ = n^+0$$

PROOF:

$$\begin{aligned}
0n^+ &= 0n + 0 \\
&= 0n \\
&= n0 \\
&= 0 \\
&= n^+0
\end{aligned}$$

$$\langle 1 \rangle 2. \text{ For all } m \in \omega, \text{ if } \forall n \in \omega. mn = nm \text{ then } \forall n \in \omega. m^+n = nm^+$$

$$\langle 2 \rangle 1. \text{ LET: } m \in \omega$$

$$\langle 2 \rangle 2. \text{ ASSUME: } \forall n \in \omega. mn = nm$$

$$\langle 2 \rangle 3. m^+0 = 0m^+$$

PROOF: By $\langle 1 \rangle 1$.

$$\langle 2 \rangle 4. \text{ For all } n \in \omega, \text{ if } m^+n = nm^+ \text{ then } m^+n^+ = n^+m^+$$

PROOF:

$$\begin{aligned}
m^+n^+ &= m^+n + m^+ \\
&= (m^+n + m)^+ \\
&= (nm^+ + m)^+ \\
&= (nm + n + m)^+ \\
&= (mn + n + m)^+ & (\langle 2 \rangle 2) \\
&= (mn + m + n)^+ & (\text{Associative and Commutative Laws for Addition}) \\
&= (mn^+ + n)^+ \\
&= (n^+m + n)^+ & (\langle 2 \rangle 2) \\
&= n^+m + n^+ \\
&= n^+m^+
\end{aligned}$$

□

14 Ordering on the Natural Numbers

Lemma 103. *For any natural numbers m and n , $m \in n$ if and only if $m^+ \in n^+$.*

PROOF:

$\langle 1 \rangle 1.$ $\forall m, n \in \omega (m \in n \Rightarrow m^+ \in n^+)$

$\langle 2 \rangle 1.$ $\forall m \in \omega (m \in 0 \Rightarrow m^+ \in 0^+)$

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 91).

□

Lemma 104. *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 91).

□

Theorem 105 (Trichotomy Law for ω). *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 104.
If $m \in n$ and $n \in m$ then $m \in m$ by Theorem 91, contradicting Lemma 104.
 $\langle 1 \rangle 2.$ 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 $\forall n \in \omega (m^+ \in n \vee m^+ = n \vee n \in m^+)$
 $\langle 3 \rangle 1.$ LET: $m \in \omega$
 $\langle 3 \rangle 2.$ ASSUME: $\forall n \in \omega (m \in n \vee m = n \vee n \in m)$
 $\langle 3 \rangle 3.$ 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 103 so $n^+ \in m$ or $n^+ = m$.

□

Corollary 105.1. *The relation \in is a linear ordering on ω .*

Corollary 105.2. *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 91.

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

PROOF: Lemma 104.

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

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

□

Theorem 106. *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 103. □

Theorem 107. *For any non-zero natural number p , the function that maps n to np is strictly monotone.*

PROOF: Easy induction on p using Theorem 106. □

Theorem 108 (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 . □

Theorem 109 (Well-Ordering of ω). *Every nonempty subset of ω has a least element.*

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 . □

Corollary 109.1. *There is no function $f : \omega \rightarrow \omega$ such that $f(n + 1) < f(n)$ for every n .*

Lemma 110. *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:

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

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

$\langle 1 \rangle 2. \text{ For all } m, n, \text{ if } m \in n \text{ then there exists } p \text{ such that } n = m + p^+$

$\langle 2 \rangle 1. \text{ For all } m, \text{ if } m \in 0 \text{ then there exists } p \text{ such that } 0 = m + p^+$

PROOF: Vacuous.

$\langle 2 \rangle 2. \text{ For all } n \in \omega, \text{ if } \forall m \in n. \exists p \in \omega. n = m + p^+ \text{ then } \forall m \in n^+. \exists p \in \omega. n^+ = m + p^+$

$\langle 3 \rangle 1. \text{ LET: } n \in \omega$

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

- ⟨1⟩1. PICK natural numbers a and b such that $n = m + a^+$ and $q = p + b^+$
- PROOF: Lemma 110.
- ⟨1⟩2. $mp + nq = mq + np + (a^+ + b)^+$
 - ⟨1⟩3. $mp + nq \in mq + np$
- PROOF: Lemma 110.

15 The Integers

Theorem 112. *The relation \sim is an equivalence relation on $\omega \times \omega$, where $(m, n) \sim (p, q)$ iff $m + q = n + p$.*

PROOF:

- ⟨1⟩1. The relation \sim is reflexive on ω^2
- PROOF: For any m, n , we have $m + n = m + n$ and so $(m, n) \sim (m, n)$.
- ⟨1⟩2. The relation \sim is symmetric.
- PROOF: If $m + q = n + p$ then $p + n = q + m$.
- ⟨1⟩3. The relation \sim is transitive.
- ⟨2⟩1. ASSUME: $(m, n) \sim (p, q) \sim (r, s)$
 - ⟨2⟩2. $m + q = n + p$
 - ⟨2⟩3. $p + s = q + r$
 - ⟨2⟩4. $m + p + q + s = n + p + q + r$
 - ⟨2⟩5. $m + s = n + r$

PROOF: By cancellation of addition in ω .

□

Definition 113. The set \mathbb{Z} of *integers* is the quotient set $(\omega \times \omega) / \sim$.

Lemma 114. *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 $m + p + n' + q' = m' + p' + n + q$. □

Definition 115 (Addition). Addition $+$ on \mathbb{Z} is the binary operation such that

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

Theorem 116. *Addition on \mathbb{Z} is commutative.*

PROOF: From the definition. \square

Theorem 117. *Addition on \mathbb{Z} is associative.*

PROOF: Easy. \square

Definition 118 (Zero). The zero in the integers is $0 = [(0, 0)]$.

Theorem 119. *For any integer a we have $a + 0 = a$.*

PROOF: Easy. \square

Theorem 120. *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 121. *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 $p + q' = p' + q$

$\langle 1 \rangle 2.$ $mp + n'p = m'p + np$

$\langle 1 \rangle 3.$ $m'q + nq = mq + n'q$

$\langle 1 \rangle 4.$ $mp + mq' = m'p' + mq$

$\langle 1 \rangle 5.$ $n'p' + n'q = n'p + n'q'$

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

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

\square

Definition 122 (Multiplication). *Multiplication \cdot is the binary operation on \mathbb{Z} such that*

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

Theorem 123. *Multiplication is commutative.*

PROOF: Easy. \square

Theorem 124. *Multiplication is associative.*

PROOF: Easy. \square

Theorem 125. *Multiplication is distributive over addition.*

PROOF: Easy. \square

Definition 126. The integer one is $1 = [(1, 0)]$.

Theorem 127. *For any integer a we have $a1 = a$.*

PROOF: Easy. \square

Theorem 128. $0 \neq 1$

PROOF: Easy. \square

Lemma 129. *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:

$$\begin{aligned} m + q \in p + n &\Leftrightarrow m + q + n' + q' \in p + n + n' + q' \\ &\Leftrightarrow m' + n + q + q' \in p' + n + n' + q \\ &\Leftrightarrow m' + q' \in p' + n' \end{aligned} \quad \square$$

Definition 130 (Ordering). The ordering $<$ on \mathbb{Z} is defined by: $[(m, n)] < [(p, q)]$ iff $m + q \in n + p$.

Theorem 131. *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 ω .

\square

Theorem 132. *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 132.1. *If $a + c = b + c$ then $a = b$.*

Theorem 133. *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 111.

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

□

Lemma 134. For integers a and b , $a(-b) = -(ab)$

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

Theorem 135. 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 136. 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. □

Theorem 137. If $ac = bc$ and $c \neq 0$ then $a = b$.

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

Definition 138 (Positive). An integer a is *positive* iff $0 < a$.

Theorem 139. Define $E : \omega \rightarrow \mathbb{Z}$ 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. □