

C1 Set Theory

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Chapter 1

The Foundations

1.1 Classes

We speak informally of *classes*. A class is determined by a unary predicate. We write $\{x : P(x)\}$ or $\{x \mid P(x)\}$ for the class determined by the predicate $P(x)$.

We define what it means for an object a to be an *element* or *member* of the class \mathbf{A} , $a \in \mathbf{A}$, by: $a \in \{x : P(x)\}$ means $P(a)$. In this case we also write $\mathbf{A} \ni a$, and say \mathbf{A} *contains* a .

We write $\{x \in \mathbf{A} : P(x)\}$ for $\{x : x \in \mathbf{A} \wedge P(x)\}$, and $\{t[x_1, \dots, x_n] : P[x_1, \dots, x_n]\}$ for $\{y : \exists x_1 \dots \exists x_n (y = t[x_1, \dots, x_n] \wedge P[x_1, \dots, x_n])\}$.

Definition 1.1.1 (Equality of Classes). Two classes \mathbf{A} and \mathbf{B} are *equal*, $\mathbf{A} = \mathbf{B}$, iff they have exactly the same members.

Definition 1.1.2 (Subclass). A class \mathbf{A} is a *subclass* of a class \mathbf{B} , $\mathbf{A} \subseteq \mathbf{B}$, iff every member of \mathbf{A} is a member of \mathbf{B} . In this case we also write $\mathbf{B} \supseteq \mathbf{A}$, and say \mathbf{B} *includes* \mathbf{A} or \mathbf{B} is a *superclass* of \mathbf{A} .

We say \mathbf{A} is a *proper* subclass of the class \mathbf{B} , $\mathbf{A} \subset \mathbf{B}$, iff $\mathbf{A} \subseteq \mathbf{B}$ and $\mathbf{A} \neq \mathbf{B}$. In this case we also write $\mathbf{B} \supset \mathbf{A}$, and say \mathbf{B} *properly* includes \mathbf{A} or \mathbf{B} is a *proper* superclass of \mathbf{A} .

Definition 1.1.3 (Disjoint). Two classes \mathbf{A} and \mathbf{B} are *disjoint* iff they have no common members.

Definition 1.1.4 (Empty Class). The *empty class*, \emptyset , is $\{x : \perp\}$.

Definition 1.1.5 (Universal Class). The *universal class* \mathbf{V} is the class $\{x : \top\}$.

Definition 1.1.6. For any objects a_1, \dots, a_n , we write $\{a_1, \dots, a_n\}$ for the class $\{x : x = a_1 \vee \dots \vee x = a_n\}$.

A class of the form $\{a\}$ is called a *singleton*.

A class of the form $\{a, b\}$ is called a *pair class*.

Definition 1.1.7 (Union). The *union* of classes \mathbf{A} and \mathbf{B} , $\mathbf{A} \cup \mathbf{B}$, is the class $\{x : x \in \mathbf{A} \vee x \in \mathbf{B}\}$.

Definition 1.1.8 (Intersection). The *intersection* of classes \mathbf{A} and \mathbf{B} , $\mathbf{A} \cap \mathbf{B}$, is the class $\{x : x \in \mathbf{A} \wedge x \in \mathbf{B}\}$.

Definition 1.1.9 (Relative Complement). Given classes \mathbf{A} and \mathbf{B} , the *relative complement* $\mathbf{A} - \mathbf{B}$ is the class $\{x \in \mathbf{A} : x \notin \mathbf{B}\}$.

1.2 Primitive Notions

Let there be *sets*.

Let there be a binary relation called *membership*, \in .

1.3 The Axiom of Extensionality

Axiom 1.3.1 (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 1.3.2. 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 1.3.3 (Subset). If A is a set and \mathbf{B} is a class, we say A is a *subset* of \mathbf{B} iff $A \subseteq \mathbf{B}$.

If A is a set and \mathbf{B} is a class, we say A is a *superset* of \mathbf{B} iff $A \supseteq \mathbf{B}$.

If A is a set and \mathbf{B} is a class, we say A is a *proper subset* of \mathbf{B} iff $A \subset \mathbf{B}$.

If A is a set and \mathbf{B} is a class, we say A is a *proper superset* of \mathbf{B} iff $A \supset \mathbf{B}$.

Definition 1.3.4 (Power Class). For any class \mathbf{A} , the *power class* of \mathbf{A} , $\mathcal{P}\mathbf{A}$, is the class of all subsets of \mathbf{A} .

Definition 1.3.5 (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 $\bigcup \{t[x_1, \dots, x_n] : P[x_1, \dots, x_n]\}$.

1.4 The Zermelo-Fraenkel Axioms

Axiom Schema 1.4.1 (Replacement). *For any property $P(x, y)$, the following is an axiom:*

Let A be a set. Assume that, for all $x \in A$, there is at most one y such that $P(x, y)$. Then $\{y : \exists x \in A. P(x, y)\}$ is a set.

Axiom 1.4.2 (Power Set). *For any set A , the power class $\mathcal{P}A$ is a set.*

Definition 1.4.3 (Power Set). For any set A , we call $\mathcal{P}A$ the *power set* of A .

Axiom 1.4.4 (Union). For any set A , the union $\bigcup A$ is a set.

Axiom 1.4.5 (Regularity). For every nonempty set A , there exists $m \in A$ such that $m \cap A = \emptyset$.

Axiom 1.4.6 (Infinity). There exists a nonempty set A such that $\forall x \in A. \exists y \in A. x \subset y$.

1.5 Constructions of Sets

Theorem 1.5.1. For any class \mathbf{A} and set B , if $\mathbf{A} \subseteq B$ then \mathbf{A} is a set.

PROOF:

$\langle 1 \rangle 1$. LET: B be a set.

$\langle 1 \rangle 2$. $(\forall x \in B) \forall y_1, y_2 ((x \in \mathbf{A} \wedge y_1 = x) \wedge (x \in \mathbf{A} \wedge y_2 = x) \Rightarrow y_1 = y_2)$

$\langle 1 \rangle 3$. $\{y : \exists x(x \in \mathbf{A} \wedge y = x)\}$ is a set.

PROOF: By a Replacement Axiom.

$\langle 1 \rangle 4$. \mathbf{A} is a set.

□

Theorem 1.5.2 (Empty Set). The empty class is a set, called the empty set.

PROOF:

$\langle 1 \rangle 1$. PICK a set a

PROOF: By the Axiom of Infinity.

$\langle 1 \rangle 2$. $\emptyset \subseteq a$

$\langle 1 \rangle 3$. \emptyset is a set.

PROOF: Theorem 1.5.1.

□

Theorem 1.5.3 (Pairing). For any setss a and b , the class $\{a, b\}$ is a set, called a pair set.

PROOF: Let $P(x, y)$ be the formula $(x = \emptyset \wedge y = a) \vee (x = \mathcal{P}\emptyset \wedge y = b)$. Then we reason:

$\langle 1 \rangle 1$. LET: a and b be sets.

$\langle 1 \rangle 2$. $(\forall x \in \mathcal{P}\mathcal{P}\emptyset) \forall y_1 \forall y_2 (P(x, y_1) \wedge P(x, y_2) \Rightarrow y_1 = y_2)$

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

PROOF: Since $\emptyset \in \mathcal{P}\emptyset$ and $\emptyset \notin \emptyset$.

$\langle 1 \rangle 3$. LET: $A = \{y : \exists x \in \mathcal{P}\mathcal{P}\emptyset. P(x, y)\}$

PROOF: This is a set by a Replacement Axiom.

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

$\langle 2 \rangle 1$. $a \in A$

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

$\langle 2 \rangle 2$. $b \in A$

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

□ $\langle 2 \rangle 3. \forall x \in A (x = a \vee x = b)$

Proposition 1.5.4. *For any sets A and B , the class $A \cup B$ is a set.*

PROOF: It is $\bigcup\{A, B\}$. □

Proposition Schema 1.5.5. *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. □

Proposition 1.5.6. *For any set A and class \mathbf{B} , the intersection $A \cap \mathbf{B}$ is a set.*

PROOF: By Theorem 1.5.1 since it is a subclass of A . □

Proposition 1.5.7. *For any set A and class \mathbf{B} , the relative complement $A - \mathbf{B}$ is a set.*

PROOF: By Theorem 1.5.1 since it is a subclass of A . □

Definition 1.5.8 (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 1.5.9. *For any nonempty class of sets \mathbf{A} , the class $\bigcap \mathbf{A}$ is a set.*

PROOF: Pick $A \in \mathbf{A}$. Then $\bigcap \mathbf{A} \subseteq A$ and the result follows by Theorem 1.5.1. □

1.6 Basic Properties

Theorem 1.6.1. *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 Theorem 1.5.1.

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

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

PROOF: This is a contradiction.

□

Theorem 1.6.2. *No set is a member of itself.*

PROOF: If $A \in A$ then there is no $m \in \{A\}$ such that $m \cap \{A\} = \emptyset$. □

Theorem 1.6.3. *There are no sets a and b with $a \in b$ and $b \in a$.*

PROOF: If there were, then there would be no $m \in \{a, b\}$ such that $m \cap \{a, b\} = \emptyset$. □

1.7 The Axiom of Choice

Definition 1.7.1 (Axiom of Choice). The *Axiom of Choice* is the statement:

Let \mathcal{A} be a set such that (a) every member of \mathcal{A} is a nonempty set, and (b) any two distinct members of \mathcal{A} are disjoint. Then there exists a set C such that, for all $B \in \mathcal{A}$, we have $C \cap B$ is a singleton.

Chapter 2

Relations and Functions

2.1 Ordered Pairs

Theorem 2.1.1. *There exists a predicate $\mathbf{Pair}(x, y, z)$ such that the following is a theorem:*

1. $\forall x, y \exists! z. \mathbf{Pair}(x, y, z)$
2. $\forall x, y, z, w, p. (\mathbf{Pair}(x, y, p) \wedge \mathbf{Pair}(z, w, p) \Rightarrow x = z \wedge y = w)$

Let $\mathbf{Pair}(x, y, z)$ be the predicate $z = \{\{x\}, \{x, y\}\}$. PROOF:

- $\langle 1 \rangle 1.$ $\forall x, y \exists! z. \mathbf{Pair}(x, y, z)$
 $\langle 1 \rangle 2.$ $\forall a, b, c, d, p. (\mathbf{Pair}(a, b, p) \wedge \mathbf{Pair}(c, d, p) \Rightarrow x = z \wedge y = w)$
 $\langle 2 \rangle 1.$ ASSUME: $\{\{a\}, \{a, b\}\} = \{\{c\}, \{c, d\}\}$
 $\langle 2 \rangle 2.$ $a = c$
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.

□

Pick a predicate $\mathbf{Pair}(x, y, z)$ such that the following is a theorem:

1. $\forall x, y \exists! z. \mathbf{Pair}(x, y, z)$
2. $\forall x, y, z, w, p. (\mathbf{Pair}(x, y, p) \wedge \mathbf{Pair}(z, w, p) \Rightarrow x = z \wedge y = w)$

Definition 2.1.2 (Ordered Pair). For any objects a and b , the *ordered pair* (a, b) is the object such that $\mathbf{Pair}(a, b, (a, b))$. We call a its *first coordinate* and b its *second coordinate*.

Definition 2.1.3 (Cartesian Product). The *Cartesian product* of classes \mathbf{A} and \mathbf{B} is the class

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

Theorem 2.1.4. For any sets A and B , the Cartesian product $A \times B$ is a set.

PROOF: By an Axiom of Replacement, for all $a \in A$, the class $B_a = \{(a, b) : b \in B\}$ is a set. Hence by an Axiom of Replacement, $\{B_a : a \in A\}$ is a set. Now $A \times B = \bigcup \{B_a : a \in A\}$.

2.2 Relations

Definition 2.2.1 (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 2.2.2 (Domain). The *domain* of a class \mathbf{R} is $\text{dom } \mathbf{R} = \{x : \exists y.(x, y) \in \mathbf{R}\}$.

Definition 2.2.3 (Range). The *range* of a class \mathbf{R} is $\text{ran } \mathbf{R} = \{y : \exists x.(x, y) \in \mathbf{R}\}$.

Definition 2.2.4 (Field). The *field* of a class \mathbf{R} is $\text{fld } \mathbf{R} = \text{dom } \mathbf{R} \cup \text{ran } \mathbf{R}$.

Proposition 2.2.5. If R is a set then $\text{dom } R$, $\text{ran } R$ and $\text{fld } R$ are sets.

PROOF: Apply an Axiom of Replacement for $\text{dom } R$ and $\text{ran } R$. \square

Definition 2.2.6 (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 2.2.7 (Inverse). The *inverse* of a class \mathbf{F} is the class $\mathbf{F}^{-1} = \{(y, x) \mid (x, y) \in \mathbf{F}\}$.

Definition 2.2.8 (Composition). The *composition* of classes \mathbf{F} and \mathbf{G} is the class $\mathbf{G} \circ \mathbf{F} = \{(x, z) \mid \exists y.(x, y) \in \mathbf{F} \wedge (y, z) \in \mathbf{G}\}$.

Definition 2.2.9 (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 2.2.10 (Image). The *image* of the class \mathbf{A} under the class \mathbf{F} is the class $\mathbf{F}(\mathbf{A}) = \{y : \exists x \in \mathbf{A}.(x, y) \in \mathbf{F}\}$.

Definition 2.2.11 (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 2.2.12 (Ireflexive). A binary relation \mathbf{R} on \mathbf{A} is *irreflexive* on \mathbf{A} if and only if $\forall x \in \mathbf{A}.\neg x\mathbf{R}x$.

Definition 2.2.13 (Symmetric). A binary relation \mathbf{R} is *symmetric* iff, whenever $x\mathbf{R}y$, then $y\mathbf{R}x$.

Definition 2.2.14 (Asymmetric). A binary relation \mathbf{R} is *asymmetric* iff, whenever $x\mathbf{R}y$, then $\neg y\mathbf{R}x$.

Definition 2.2.15 (Antisymmetric). A binary relation \mathbf{R} is *antisymmetric* iff, whenever $x\mathbf{R}y$ and $y\mathbf{R}x$, then $x = y$.

Definition 2.2.16 (Transitive). A binary relation \mathbf{R} is *transitive* iff, whenever $x\mathbf{R}y$ and $y\mathbf{R}z$, then $x\mathbf{R}z$.

Definition 2.2.17 (Minimal). Let R be a relation on D . An element $m \in D$ is *R-minimal* iff there is no $x \in D$ such that xRm .

Definition 2.2.18 (Maximal). Let R be a relation on D . An element $m \in D$ is *R-maximal* iff there is no $x \in D$ such that mRx .

Definition 2.2.19 (Least). Let R be a relation on D . An element $m \in D$ is *least*, *smallest* or the *minimum* iff $\forall x \in D.(mRx \vee m = x)$.

Definition 2.2.20 (Greatest). Let R be a relation on D . An element $m \in D$ is *greatest*, *largest* or the *maximum* iff $\forall x \in D(xRm \vee x = m)$.

2.3 n -ary Relations

Definition 2.3.1. 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 2.3.2 (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} .

2.4 Functions

Definition 2.4.1 (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 2.4.2. Let $\mathbf{F}, \mathbf{G} : \mathbf{A} \rightarrow \mathbf{B}$. If $\forall x \in \mathbf{A}.\mathbf{F}(x) = \mathbf{G}(x)$ then $\mathbf{F} = \mathbf{G}$.

PROOF: Easy. \square

Theorem 2.4.3. 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. \square

Definition 2.4.4 (One-to-one). A function \mathbf{F} is *one-to-one* or an *injection* iff it is single-rooted.

Theorem 2.4.5. 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 2.4.6. 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 2.4.7 (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 2.4.8. 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.

$\langle 2 \rangle 1$. ASSUME: F is one-to-one.

$\langle 2 \rangle 2$. $F^{-1} : \text{ran } F \rightarrow A$

$\langle 2 \rangle 3$. PICK $a \in A$

$\langle 2 \rangle 4$. Define $G : B \rightarrow A$ by:

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

$\langle 2 \rangle 5$. $\forall x \in A. G(F(x)) = x$

$\langle 1 \rangle 2$. 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: $x = G(F(x)) = G(F(y)) = y$.

\square

Definition 2.4.9 (Binary Operation). A *binary operation* on a set A is a function from $A \times A$ into A .

Theorem 2.4.10. For any function $F : A \rightarrow B$, 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 $y = F(H(y))$. \square

2.5 Dependent Products

Definition 2.5.1. Let I be a set and H_i a set for all $i \in I$. Define

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

2.6 The Axiom of Choice

Definition 2.6.1 (Choice Function). Let A be a set. A *choice function* for A is a function $F : \mathcal{P}A - \{\emptyset\} \rightarrow A$ such that $\forall X \in \mathcal{P}A - \{\emptyset\}. F(X) \in X$.

Theorem 2.6.2. *The following are equivalent.*

1. *The Axiom of Choice.*
2. *Every set has a choice function.*
3. *For any relation R there exists a function $H \subseteq R$ with $\text{dom } H = \text{dom } R$.*
4. **(Multiplicative Axiom)** *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:

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

$\langle 2 \rangle 1.$ ASSUME: the Axiom of Choice

$\langle 2 \rangle 2.$ 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: $F = C \cap \bigcup \mathcal{A}$

$\langle 2 \rangle 6.$ $F : \mathcal{P}A - \{\emptyset\} \rightarrow A$ is a function and $F(X) \in X$ for all X

$\langle 1 \rangle 2. 2 \Rightarrow 3$

$\langle 2 \rangle 1.$ ASSUME: 3

$\langle 2 \rangle 2.$ LET: R be a relation

$\langle 2 \rangle 3.$ PICK a choice function G for $\text{ran } R$

$\langle 2 \rangle 4.$ Define $F : \text{dom } R \rightarrow \text{ran } R$ by $F(x) = G(R(x))$

$\langle 2 \rangle 5.$ $F \subseteq R$

$\langle 1 \rangle 3. 3 \Rightarrow 4$

$\langle 2 \rangle 1.$ ASSUME: 2

$\langle 2 \rangle 2.$ LET: I be a set.

$\langle 2 \rangle 3.$ LET: H be a function with domain I .

$\langle 2 \rangle 4.$ ASSUME: $H(i) \neq \emptyset$ for all $i \in I$.

$\langle 2 \rangle 5.$ LET: $R = \{(i, x) : i \in I, x \in H(i)\}$

$\langle 2 \rangle 6.$ PICK a function $F \subseteq R$ with $\text{dom } F = \text{dom } R$

PROVE: $F \in \prod_{i \in I} H(i)$

PROOF: By $\langle 2 \rangle 1.$

$\langle 2 \rangle 7.$ $\text{dom } H = I$

PROOF: We have $\text{dom } R = I$ since for all $i \in I$ there exists x such that $x \in H(i)$.

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

PROOF: Since $iRF(i)$.

$\langle 1 \rangle 4. 4 \Rightarrow 1$

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 $C = \text{ran } f$. Then $C \cap B = \{f(B)\}$ for all $B \in \mathcal{A}$.

□

Theorem 2.6.3. *The Axiom of Choice is equivalent to the statement: for any sets A and B and every function F that maps A onto B , F has a right inverse.*

PROOF:

- ⟨1⟩1. If the Axiom of Choice is true and F maps A onto B then F has a right inverse.
- ⟨2⟩1. ASSUME: The Axiom of Choice
- ⟨2⟩2. ASSUME: F maps A onto B .
- ⟨2⟩3. PICK a function H with $H \subseteq F^{-1}$ and $\text{dom } H = \text{dom } F^{-1}$
PROOF: By the Axiom of Choice.
- ⟨2⟩4. $\text{dom } H = B$
PROOF: $\text{dom } H = \text{dom } F^{-1} = \text{ran } F = B$ by ⟨2⟩2.
- ⟨2⟩5. 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. $F(H(y)) = y$
- ⟨1⟩2. If, for any sets A and B , any function F from A onto B has a right inverse, then the Axiom of Choice is true.
 - ⟨2⟩1. ASSUME: For any sets A and B , any function F from A onto B has a right inverse.
 - ⟨2⟩2. LET: R be any relation.
 - ⟨2⟩3. LET: $F : R \rightarrow \text{dom } R$ be the function $F(x, y) = x$
 - ⟨2⟩4. F maps R onto $\text{dom } R$
 - ⟨2⟩5. PICK a right inverse $G : \text{dom } R \rightarrow R$ to F .
 - ⟨2⟩6. LET: $H = \{(x, y) : (x, (x, y)) \in G\}$
 - ⟨2⟩7. H is a function
 - ⟨2⟩8. $H \subseteq R$
 - ⟨2⟩9. $\text{dom } H = \text{dom } R$

□

2.7 Sets of Functions

Definition 2.7.1. Let A be a set and \mathbf{B} be a class. Then \mathbf{B}^A is the class of all functions $A \rightarrow \mathbf{B}$.

Theorem 2.7.2. *If A and B are sets then B^A is a set.*

PROOF: Since it is a subset of $\mathcal{P}(A \times B)$. □

2.8 Equivalence Relations

Definition 2.8.1 (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 2.8.2. *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 2.8.3 (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 2.8.4. *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 2.8.5 (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 2.8.6. *Let A be a set.*

For any equivalence relation R on the set A , the set of all equivalence classes is a partition of A .

Conversely, for any partition P , there exists a unique equivalence relation \sim on A such that P is the set of all equivalence classes with respect to \sim , given by $x \sim y$ iff $\exists X \in P(x \in X \wedge y \in X)$.

PROOF:

$\langle 1 \rangle 1$. For every equivalence relation R on A , the set of equivalence classes forms a partition of A .

$\langle 2 \rangle 1$. LET: R be an equivalence relation on A .

$\langle 2 \rangle 2$. Every equivalence class is nonempty.

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

$\langle 2 \rangle 3$. Any two distinct equivalence classes are disjoint.

$\langle 3 \rangle 1$. LET: $x, y \in A$

$\langle 3 \rangle 2$. ASSUME: $z \in [x]_R \cap [y]_R$

PROVE: $[x]_R = [y]_R$

$\langle 3 \rangle 3$. xRy

$\langle 4 \rangle 1$. xRz

$\langle 4 \rangle 2$. yRz

$\langle 4 \rangle 3$. zRy

PROOF: By $\langle 4 \rangle 2$ and symmetry.

$\langle 4 \rangle 4$. xRy

PROOF: By $\langle 4 \rangle 1$, $\langle 4 \rangle 3$ and transitivity.

$\langle 3 \rangle 4$. $[x]_R = [y]_R$

PROOF: By Lemma 3N.

$\langle 2 \rangle 4$. A is the union of all the equivalence classes.

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

$\langle 1 \rangle 2$. For any partition P , there exists a unique equivalence relation \sim on A such that P is the set of all equivalence classes with respect to \sim , given by $x \sim y$ iff $\exists X \in P(x \in X \wedge y \in X)$.

$\langle 2 \rangle 1$. LET: P be a partition of A .

$\langle 2 \rangle 2$. LET: $\sim = \{(x, y) \in A^2 : \exists X \in P(x \in X \wedge y \in X)\}$

$\langle 2 \rangle 3$. \sim is an equivalence relation on A .

$\langle 3 \rangle 1$. \sim is reflexive.

$\langle 4 \rangle 1$. LET: $x \in A$

$\langle 4 \rangle 2$. There exists $X \in P$ such that $x \in X$

PROOF: Since $P = \bigcup A$

$\langle 4 \rangle 3$. $x \sim x$

PROOF: Since $\exists X \in P(x \in X \wedge x \in X)$.

$\langle 3 \rangle 2$. \sim is symmetric.

PROOF: From the definition of \sim .

$\langle 3 \rangle 3$. \sim is transitive.

$\langle 4 \rangle 1$. LET: $x, y, z \in A$

$\langle 4 \rangle 2$. ASSUME: $x \sim y$ and $y \sim z$

$\langle 4 \rangle 3$. PICK $X, Y \in P$ such that $x \in X, y \in X, y \in Y$ and $z \in Y$

PROOF: Since the elements of P are pairwise disjoint.

6. $x \sim z$

$$\langle 3 \rangle 1. \quad \forall X \in P. \forall x \in X. \dot{X} = [x]_{\sim}$$

$\langle 4 \rangle$ 2. LET: $x \in X$

⟨5⟩1. LET: $y \in X$

$\langle 5 \rangle 3.$ $y \in [x]_{\sim}$

⟨5⟩1. LET: $y \in [x]_{\sim}$

⟨5⟩2. PICK $Y \in P$ s

(5)3. $X = Y$

PROOF. Si

disjoint.

⟨5⟩4. $y \in X$

⟨4⟩1. LET: $X \in P$

⟨4⟩2. PICK $x \in X$

PROOF: Since the elements of P are nonempty.

4.3. $X = [x]_{\sim}$

PROOF: From $\langle 3 \rangle 1$

$\langle 4 \rangle 1$. LET: $x \in A$

⟨4⟩2. PICK $X \in P$ such that $x \in X$

⟨4⟩3. $X = [x]_{\sim}$

PROOF: From $\langle 3 \rangle 1$

⟨2⟩5. For any equivalence relation R on A , if P is the set of R -equivalence classes, then $R = \sim$.

⟨3⟩1. LET: R be an equivalence relation on A

⟨3⟩2. ASSUME: P is the set of R -equivalence classes.

 $\langle 3 \rangle 3. R \subset \sim$

⟨4⟩1. LET: xRu

$\langle 4 \rangle 2$. $[x]_B \in X$ and $x, y \in [x]_B$

⟨4⟩3. $x \sim y$

$$\langle 3 \rangle 4. \sim \subseteq R$$

4. LET: $x \sim y$

⟨4⟩2. PICK $X \in P$ such that $x \in X$ and $y \in X$

⟨4⟩3. PICK $z \in A$ such that $X = [z]_R$

$\langle 4 \rangle 4$. zRx and zRy

$\langle 4 \rangle 5. \ xRy$

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Definition 2.8.7 (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 2.8.8. 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 $\{([x], F(x)) : x \in A\}$. \square

2.9 Well-Founded Relations

Definition 2.9.1 (Well Founded). A relation R on a class D is *well-founded* iff every nonempty subset of D has an R -minimal element.

Theorem 2.9.2 (Transfinite Induction). Let R be a well-founded relation on A . Let $B \subseteq A$. Assume that, for all $x \in A$, if $\forall y \in A (yRx \Rightarrow y \in B)$, then $x \in B$. Then $B = A$.

PROOF: If not, $A - B$ has an R -minimal element a_0 , say. But then we have $\forall y. (yRa_0 \Rightarrow y \in B)$ and $a_0 \notin B$, which is a contradiction. \square

Theorem 2.9.3 (Transfinite Recursion Theorem Schema). For any property $P(x, y, z)$ the following is a theorem:

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

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

PROOF:

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

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

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

PROOF: By transfinite induction.

- $\langle 1 \rangle 3$. LET: $\mathcal{H} = \{v : \exists t \in A. v \text{ is } P\text{-constructed up to } t\}$
- $\langle 1 \rangle 4$. \mathcal{H} is a set.

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

⟨1⟩5. LET: $F = \bigcup \mathcal{H}$
 ⟨1⟩6. F is a function
 ⟨2⟩1. ASSUME: tFx and tFy
 ⟨2⟩2. PICK $v_1, v_2 \in \mathcal{H}$ such that $v_1(t) = x$ and $v_2(t) = y$
 ⟨2⟩3. PICK $t_1, t_2 \in A$ such that v_1 is P -constructed up to t_1 and v_2 is P -constructed up to t_2
 ⟨2⟩4. ASSUME: w.l.o.g. $t_1 \leq t_2$
 ⟨2⟩5. $v_1(t) = v_2(t)$
 PROOF: By ⟨1⟩2
 ⟨2⟩6. $x = y$
 ⟨1⟩7. $\forall x \in \text{dom } F. P(F \upharpoonright \text{seg } x, x, F(x))$
 ⟨2⟩1. LET: $x \in \text{dom } F$
 ⟨2⟩2. PICK $v \in \mathcal{H}$ such that $x \in \text{dom } v$
 ⟨2⟩3. $P(v \upharpoonright \text{seg } x, x, v(x))$
 ⟨2⟩4. $v \upharpoonright \text{seg } x = F \upharpoonright \text{seg } x$
 PROOF: $\forall y < x. (y, v(y)) \in \bigcup \mathcal{H} = F$
 ⟨2⟩5. $v(x) = F(x)$
 PROOF: $(x, v(x)) \in \bigcup \mathcal{H} = F$
 ⟨1⟩8. $\text{dom } F = A$
 ⟨2⟩1. LET: $x \in A$
 ⟨2⟩2. ASSUME: $\forall y < x. y \in \text{dom } F$
 ⟨2⟩3. LET: z be the object such that $P(F \upharpoonright \text{seg } x, z)$
 ⟨2⟩4. $F \upharpoonright \text{seg } x \cup \{(x, z)\}$ is P -constructed up to x
 ⟨2⟩5. $x \in \text{dom } F$
 ⟨2⟩6. Q.E.D.
 PROOF: By transfinite induction, this proves $\forall x \in A. x \in \text{dom } F$.
 ⟨1⟩9. F is unique.
 ⟨2⟩1. LET: G be a function with domain A such that $\forall x \in A. P(G \upharpoonright \text{seg } x, x, G(x))$
 PROVE: $\forall x \in A. F(x) = G(x)$
 ⟨2⟩2. LET: $x \in A$
 ⟨2⟩3. ASSUME: $\forall y < x. F(y) = G(y)$
 ⟨2⟩4. $F \upharpoonright \text{seg } x = G \upharpoonright \text{seg } x$
 ⟨2⟩5. $F(x) = G(x)$
 ⟨2⟩6. Q.E.D.
 PROOF: This completes the proof by transfinite induction.

□

2.10 Transitive Closure

Theorem 2.10.1. *For any relation R on a set A , there exists a least transitive relation R^t such that $R \subseteq R^t$.*

PROOF: Define R^t to be the intersection of all the transitive relations Q such that $R \subseteq Q$. □

Theorem 2.10.2. *The transitive closure of a well-founded relation is well-founded.*

PROOF: The R -minimal element of a nonempty set B is also the R^t -minimal element. \square

Chapter 3

Order Theory

3.1 Partial Orders

Definition 3.1.1 (Strict Partial Order). A *strict partial order* is an irreflexive, transitive relation.

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

Theorem 3.1.2. 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. $x \leq y \leq x \Rightarrow x = y$.

PROOF: Easy. \square

Proposition 3.1.3. If R is a partial ordering on D then so is R^{-1} .

PROOF: Easy. \square

Definition 3.1.4 (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 3.1.5 (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 3.1.6 (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 3.1.7 (Greatest Lower Bound). Let $<$ be a partial order on A and $C \subseteq A$. The *greatest lower bound* or *infimum* for C is the greatest element in the set of lower bounds for C .

Definition 3.1.8 (Initial Segment). Let $<$ be a partial order on A and $t \in A$. The *initial segment* up to t is

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

Definition 3.1.9 (Isomorphism). Let A and B be posets. An *isomorphism* between A and B is a bijection f between A and B such that, for all $x, y \in A$, we have $x < y$ if and only if $f(x) < f(y)$.

Proposition 3.1.10. *Isomorphism is an equivalence relation on the class of posets.*

PROOF: Easy. \square

Proposition 3.1.11. *Let $(A, <)$ be a poset and $B \subseteq A$. Then $< \cap B^2$ is a partial order on B .*

PROOF: Easy. \square

Theorem 3.1.12. *Let R be a well-founded relation on A . The transitive closure of R is a partial order on A .*

PROOF: It is well founded, hence irreflexive. \square

Definition 3.1.13. Let P and Q be partial orders and $f : P \rightarrow Q$. Then f is *increasing* iff, whenever $x \leq y$, then $f(x) \leq f(y)$.

Definition 3.1.14. Let P and Q be partial orders and $f : P \rightarrow Q$. Then f is *strictly increasing* iff, whenever $x < y$, then $f(x) < f(y)$.

Definition 3.1.15. Let P and Q be partial orders and $f : P \rightarrow Q$. Then f is *decreasing* iff, whenever $x \leq y$, then $f(x) \geq f(y)$.

Definition 3.1.16. Let P and Q be partial orders and $f : P \rightarrow Q$. Then f is *strictly decreasing* iff, whenever $x < y$, then $f(x) > f(y)$.

Definition 3.1.17. Let P and Q be partial orders and $f : P \rightarrow Q$. Then f is *monotone* iff it is either increasing or decreasing.

Definition 3.1.18 (Open Interval). Let P be a poset and $a, b \in P$ with $a < b$. The *open interval* (a, b) is the set $\{x \in P : a < x < b\}$.

The *open interval* $(a, +\infty)$ is the set $\{x \in P : a < x\}$.

The *open interval* $(-\infty, a)$ is the set $\{x \in P : x < a\}$.

Definition 3.1.19 (Closed Interval). Let P be a poset and $a, b \in P$ with $a < b$. The *open interval* $[a, b]$ is the set $\{x \in P : a \leq x \leq b\}$.

The *closed interval* $[a, +\infty)$ is the set $\{x \in P : a \leq x\}$.

The *closed interval* $(-\infty, a]$ is the set $\{x \in P : x \leq a\}$.

Definition 3.1.20 (Half-Open Interval). Let P be a poset and $a, b \in P$ with $a < b$. The *half-open intervals* $[a, b)$ and $(a, b]$ are defined by

$$[a, b) = \{x \in P : a \leq x < b\}$$

$$(a, b] = \{x \in P : a < x \leq b\}$$

Definition 3.1.21 (Interval). Let P be a poset. The *intervals* in P are the sets of the following forms:

- \emptyset
- a singleton
- P
- the open intervals
- the closed intervals
- the half-open intervals

3.2 Linear Orders

Definition 3.2.1 (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 3.2.2. 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 3.2.3 (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 3.2.4. 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 3.2.5. Every strictly monotone function is injective.

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

Proposition 3.2.6. Let $(A, <)$ be a linearly ordered set and $B \subseteq A$. Then $< \cap B^2$ is a linear order on B .

PROOF: Easy. \square

Definition 3.2.7. Let A and B be disjoint linearly ordered sets. The *concatenation* of A and B , $A \oplus B$, is the set $A \cup B$ under the order given by: $x < y$ iff

- $x, y \in A$ and $x < y$; or
- $x, y \in B$ and $x < y$; or
- $x \in A$ and $y \in B$.

It is easy to check this is a linear ordering.

Proposition 3.2.8.

$$A \oplus (B \oplus C) = (A \oplus B) \oplus C$$

PROOF: Easy. \square

Proposition 3.2.9.

$$A \oplus \emptyset = \emptyset \oplus A = A$$

PROOF: Easy. \square

Definition 3.2.10. Let A and B be linearly ordered sets. The *lexicographic order* on $A \times B$ is defined by: $(a_1, b_1) < (a_2, b_2)$ iff $a_1 < a_2$ or ($a_1 = a_2$ and $b_1 < b_2$).

Proposition 3.2.11. These two orders on $A \times B \times C$ are equal:

- *lexicographic order formed from (lexicographic order on $A \times B$) and order on C*
- *lexicographic order formed from order on A and (lexicographic order on $B \times C$)*

PROOF: Easy. \square

Proposition 3.2.12.

$$A \times 1 = 1 \times A = A$$

PROOF: Easy. \square

Proposition 3.2.13. $A \times (B \oplus C) = (A \times B) \oplus (A \times C)$

PROOF: Easy. \square

3.3 Well Orderings

Definition 3.3.1 (Well Ordering). A *well ordering* on a set A is a linear ordering on A such that every nonempty subset of A has a least element.

Theorem 3.3.2. Assume that $<$ is a linear ordering on A . Assume that the only $<$ -inductive subset of A is A itself. Then $<$ is a well ordering on A .

PROOF:

$\langle 1 \rangle 1$. ASSUME: for a contradiction $B \subseteq A$ has no least element.

$\langle 1 \rangle 2$. $A - B$ is $<$ -inductive.

$\langle 2 \rangle 1$. LET: $t \in A$

$\langle 2 \rangle 2$. ASSUME: $\text{seg } t \subseteq A - B$

$\langle 2 \rangle 3$. $t \notin B$

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

$\langle 2 \rangle 4$. $t \in A - B$

$\langle 1 \rangle 3$. $A - B = A$

$\langle 1 \rangle 4$. $B = \emptyset$

□

Proposition 3.3.3. Let $(A, <)$ be a well ordered set and $B \subseteq A$. Then $< \cap B^2$ is a well order on B .

PROOF: Easy. □

Theorem 3.3.4. Let A and B be well-ordered sets. Then one of the following holds:

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

PROOF:

$\langle 1 \rangle 1$. PICK e that is not a member of A or B

$\langle 1 \rangle 2$. Define $F : A \rightarrow B \cup \{e\}$ by:

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

$\langle 1 \rangle 3$. CASE: $e \in \text{ran } F$

$\langle 2 \rangle 1$. LET: $a \in A$ be least such that $B - F(\text{seg } a) = \emptyset$

$\langle 2 \rangle 2$. $F \upharpoonright \text{seg } a : \text{seg } a \cong B$

$\langle 1 \rangle 4$. CASE: $\text{ran } F = B$

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

$\langle 1 \rangle 5$. CASE: $\text{ran } F \subset B$

$\langle 2 \rangle 1$. LET: $b \in B$ be least such that $b \notin \text{ran } F$

$\langle 2 \rangle 2$. $F : A \cong \text{seg } b$

□

Theorem 3.3.5. *The concatenation of two well-orderings is a well ordering.*

PROOF: Easy. \square

Theorem 3.3.6. *The lexicographic ordering on the product of two well-ordered sets is a well ordering.*

PROOF: Easy. \square

Chapter 4

Ordinal Numbers

Theorem 4.0.1. *There exists a function \mathbf{Ord} from the class of all well-ordered sets to \mathbf{V} such that $\mathbf{Ord}(A) = \mathbf{Ord}(B)$ if and only if $A \cong B$.*

Let $\mathbf{Ord}(x, y)$ be the proposition: x is a well-ordered set (A, R) and there exists a surjective function $E : A \twoheadrightarrow y$ such that, for all $t \in A$, we have $E(t) = \{E(s) : s \in A, sRt\}$. We reason as follows:

PROOF:

- $\langle 1 \rangle 1.$ \mathbf{Ord} is a function
 - $\langle 2 \rangle 1.$ ASSUME: $\mathbf{Ord}((A, R), \alpha)$ and $\mathbf{Ord}((A, R), \beta)$
 - $\langle 2 \rangle 2.$ PICK surjective functions $E_1 : A \twoheadrightarrow \alpha$ and $E_2 : A \twoheadrightarrow \beta$ such that, for all $t \in A$, we have $E_1(t) = \{E_1(s) : sRt\}$ and $E_2(t) = \{E_2(s) : sRt\}$
 - $\langle 2 \rangle 3.$ $E_1 = E_2$
PROOF: Prove $E_1(t) = E_2(t)$ by R -induction on t .
 - $\langle 2 \rangle 4.$ $\alpha = \beta$
PROOF: We have $\alpha = \text{ran } E_1 = \text{ran } E_2 = \beta$.
- $\langle 1 \rangle 2.$ $\text{dom } \mathbf{Ord}$ is the class of all well-ordered sets
 - $\langle 2 \rangle 1.$ If $\mathbf{Ord}(x, y)$ then x is a well-ordered set.
PROOF: Immediate.
 - $\langle 2 \rangle 2.$ For any well-ordered set (A, R) , there exists α such that $\mathbf{Ord}((A, R), \alpha)$
 - $\langle 3 \rangle 1.$ LET: (A, R) be a well-ordered set.
 - $\langle 3 \rangle 2.$ Define the function $E : A \rightarrow \mathbf{V}$ by transfinite recursion by: $E(t) = \{E(s) : sRt\}$
 - $\langle 3 \rangle 3.$ LET: $\alpha = \text{ran } E$
 - $\langle 3 \rangle 4.$ $\mathbf{Ord}((A, R), \alpha)$
- $\langle 1 \rangle 3.$ Given well-ordered sets A and B , we have $\mathbf{Ord}(A) = \mathbf{Ord}(B)$ if and only if $A \cong B$.
 - $\langle 2 \rangle 1.$ LET: (A, R) and (B, S) be well-ordered sets.
 - $\langle 2 \rangle 2.$ If $\mathbf{Ord}(A, R) = \mathbf{Ord}(B, S)$ then $(A, R) \cong (B, S)$
 - $\langle 3 \rangle 1.$ ASSUME: $\mathbf{Ord}(A, R) = \mathbf{Ord}(B, S) = \alpha$, say
 - $\langle 3 \rangle 2.$ PICK surjective function $E : (A, R) \twoheadrightarrow \alpha$ and $E' : (B, S) \twoheadrightarrow \alpha$ such that $\forall t \in A. E(t) = \{E(s) : sRt\}$ and $\forall t \in B. E'(t) = \{E'(s) : sSt\}$

⟨3⟩3. E' is a bijection

PROOF: If sSt then $E'(s) \in E'(t)$ hence $E'(s) \neq E'(t)$.

⟨3⟩4. Define $F : A \rightarrow B$ by $F = E'^{-1} \circ E$

⟨3⟩5. For $s, t \in A$ we have sRt iff $F(s)SF(t)$

PROOF:

$$sRt \Leftrightarrow E(s) \in E(t)$$

$$\Leftrightarrow E'^{-1}(E(s))SE'^{-1}(E(t))$$

⟨2⟩3. If $A \cong B$ then $\mathbf{Ord}(A) = \mathbf{Ord}(B)$

⟨3⟩1. LET: $F : (A, R) \cong (B, S)$

⟨3⟩2. LET: $\alpha = \mathbf{Ord}(A, R)$

⟨3⟩3. LET: $\beta = \mathbf{Ord}(B, S)$

⟨3⟩4. PICK a surjective function $E : A \rightarrow \alpha$ such that $\forall t \in A. E(t) = \{E(s) : sRt\}$

⟨3⟩5. PICK a surjective function $E' : B \rightarrow \beta$ such that $\forall t \in B. E'(t) = \{E'(s) : sSt\}$

⟨3⟩6. $\forall t \in A. E(t) = E'(F(t))$

PROOF: By R -induction on t .

⟨3⟩7. $\alpha = \beta$

PROOF: $\alpha = \text{ran } E = \text{ran } E' = \beta$

□

Theorem Schema 4.0.2. *Given any predicates $\mathbf{Ord}(x, y)$ and $\mathbf{Ord}'(x, z)$, there exists a predicate $\mathbf{F}(y, z)$ such that the following is a theorem.*

Assume \mathbf{Ord} and \mathbf{Ord}' are functions from the class of all well-ordered sets to \mathbf{V} such that, for all well-ordered sets A and B , $\mathbf{Ord}(A) = \mathbf{Ord}(B)$ if and only if $\mathbf{Ord}'(A) = \mathbf{Ord}'(B)$ if and only if $A \cong B$. Then \mathbf{F} is a bijection between $\text{ran } \mathbf{Ord}$ and $\text{ran } \mathbf{Ord}'$ such that $\mathbf{F} \circ \mathbf{Ord} = \mathbf{Ord}'$.

Take $\mathbf{F}(y, z)$ to be the predicate: There exists x such that $\mathbf{Ord}(x, y)$ and $\mathbf{Ord}'(x, z)$.

PROOF:

⟨1⟩1. \mathbf{F} is a bijection between $\text{ran } \mathbf{Ord}$ and \mathbf{Ord}'

⟨2⟩1. \mathbf{F} is a function.

⟨3⟩1. ASSUME: $\mathbf{F}(y, z)$ and $\mathbf{F}(y, z')$

⟨3⟩2. PICK x such that $\mathbf{Ord}(x) = y$ and $\mathbf{Ord}'(x) = z$

⟨3⟩3. PICK x' such that $\mathbf{Ord}(x') = y$ and $\mathbf{Ord}'(x') = z'$

⟨3⟩4. $x \cong x'$

⟨3⟩5. $z = z'$

⟨2⟩2. $\text{dom } \mathbf{F} = \text{ran } \mathbf{Ord}$

⟨3⟩1. $\text{dom } \mathbf{F} \subseteq \text{ran } \mathbf{Ord}$

PROOF: Immediate.

⟨3⟩2. $\text{ran } \mathbf{Ord} \subseteq \text{dom } \mathbf{F}$

⟨4⟩1. LET: $y \in \text{ran } \mathbf{Ord}$

⟨4⟩2. PICK x such that $\mathbf{Ord}(x) = y$

⟨4⟩3. $\mathbf{F}(y) = \mathbf{Ord}'(x)$

⟨2⟩3. $\text{ran } \mathbf{F} = \text{ran } \mathbf{Ord}'$

$\langle 3 \rangle 1.$ $\text{ran } \mathbf{F} \subseteq \text{ran } \mathbf{Ord}'$
 PROOF: Immediate.
 $\langle 3 \rangle 2.$ $\text{ran } \mathbf{Ord}' \subseteq \text{ran } \mathbf{F}$
 $\langle 4 \rangle 1.$ LET: $z \in \text{ran } \mathbf{Ord}'$
 $\langle 4 \rangle 2.$ PICK x such that $\mathbf{Ord}'(x) = z$
 $\langle 4 \rangle 3.$ $\mathbf{F}(\mathbf{Ord}(x)) = z$
 $\langle 2 \rangle 4.$ \mathbf{F} is one-to-one.
 $\langle 3 \rangle 1.$ ASSUME: $\mathbf{F}(y) = \mathbf{F}(y')$
 $\langle 3 \rangle 2.$ PICK x and x' such that $\mathbf{Ord}(x) = y$, $\mathbf{Ord}(x') = y'$, and $\mathbf{Ord}'(x) = \mathbf{Ord}'(x') = \mathbf{F}(y)$
 $\langle 3 \rangle 3.$ $x \cong x'$
 $\langle 3 \rangle 4.$ $y = y'$
 $\langle 1 \rangle 2.$ $\mathbf{F} \circ \mathbf{Ord} = \mathbf{Ord}'$
 PROOF: Immediate.

□

Pick a function \mathbf{Ord} such that $\text{dom } \mathbf{Ord}$ is the class of all well-ordered sets, and $\mathbf{Ord}(A) = \mathbf{Ord}(B)$ iff $A \cong B$.

Definition 4.0.3 (Ordinal Number). The class \mathbf{On} of *ordinal numbers* is $\text{ran } \mathbf{Ord}$.

Definition 4.0.4 (Well-ordered by Epsilon). A set A is *well-ordered by epsilon* iff $\{(x, y) : x, y \in A, x \in y\}$ is a well ordering on A .

Definition 4.0.5 (Transitive Set). A set A is a *transitive set* iff every member of a member of A is a member of A .

Theorem 4.0.6. *A set is an ordinal number if and only if it is a transitive set that is well-ordered by epsilon.*

PROOF:

$\langle 1 \rangle 1.$ Every ordinal number is a transitive set.
 PROOF: Lemma ??.
 $\langle 1 \rangle 2.$ Every ordinal number is well-ordered by epsilon.
 PROOF: Corollary ??.
 $\langle 1 \rangle 3.$ Every transitive set that is well-ordered by epsilon is an ordinal number.
 $\langle 2 \rangle 1.$ LET: α be a transitive set well-ordered by epsilon.
 $\langle 2 \rangle 2.$ LET: β be the epsilon-image of (α, \in) with $E : \alpha \cong \beta$ the canonical isomorphism.
 $\langle 2 \rangle 3.$ $\forall x \in \alpha. E(x) = x$
 $\langle 3 \rangle 1.$ LET: $x \in \alpha$
 $\langle 3 \rangle 2.$ ASSUME: $\forall y < x. E(y) = y$
 $\langle 3 \rangle 3.$ $E(x) = x$

PROOF:

$$\begin{aligned}
 E(x) &= \{E(y) : y \in \alpha, y \in x\} \\
 &= \{E(y) : y \in x\} && (\alpha \text{ is a transitive set}) \\
 &= \{y : y \in x\} && (\langle 3 \rangle 2) \\
 &= x
 \end{aligned}$$

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

Theorem 4.0.7. *Every member of an ordinal number is an ordinal number.*

PROOF:

$\langle 1 \rangle 1.$ LET: α be an ordinal number.

$\langle 1 \rangle 2.$ LET: $\beta \in \alpha$

$\langle 1 \rangle 3.$ β is a transitive set.

$\langle 2 \rangle 1.$ LET: $x \in y \in \beta$

$\langle 2 \rangle 2.$ $y \in \alpha$

PROOF: Since α is a transitive set.

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

PROOF: Since α is a transitive set.

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

PROOF: Since α is a partially ordered by epsilon.

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

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

$\langle 1 \rangle 5.$ β is an ordinal number.

PROOF: Theorem 4.0.6.

□

Proposition 4.0.8. *The class of ordinals is well-ordered by epsilon.*

PROOF:

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

PROOF: Since γ is a transitive set (Lemma ??).

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

PROOF: Since α is well-ordered by epsilon.

$\langle 1 \rangle 3.$ For any ordinals α, β , exactly one of $\alpha \in \beta, \beta \in \alpha, \alpha = \beta$ holds.

$\langle 2 \rangle 1.$ LET: α, β be ordinals.

$\langle 2 \rangle 2.$ Either $\alpha \cong \beta$ or $\exists \gamma \in \beta. \alpha \cong \gamma$ or $\exists \gamma \in \alpha. \gamma \cong \alpha$

PROOF: Theorem 3.3.4.

$\langle 2 \rangle 3.$ Either $\alpha = \beta$ or $\exists \gamma \in \beta. \alpha = \gamma$ or $\exists \gamma \in \alpha. \gamma = \alpha$

PROOF: Since any ordinal is its own epsilon-image, and isomorphic well-orderings have equal epsilon-images.

$\langle 1 \rangle 4.$ Any nonempty set of ordinals has a least element.

$\langle 2 \rangle 1.$ LET: A be a nonempty set of ordinals.

$\langle 2 \rangle 2.$ PICK $\alpha \in A$

$\langle 2 \rangle 3.$ CASE: $A \cap \alpha = \emptyset$

PROOF: In this case, α is least in A .

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

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

□

Corollary 4.0.8.1. *Any transitive set of ordinal numbers is an ordinal number.*

Corollary 4.0.8.2. \emptyset is an ordinal number.

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

Definition 4.0.9 (Successor). The *successor* of a set a is the set $a^+ = a \cup \{a\}$.

Corollary 4.0.9.1. *The successor of an ordinal number is an ordinal number.*

Corollary 4.0.9.2. *For any set A of ordinal numbers, the set $\bigcup A$ is an ordinal number.*

Theorem 4.0.10 (Burali-Forti). *The class of ordinal numbers is not a set.*

PROOF:

$\langle 1 \rangle 1$. ASSUME: for a contradiction the class **On** is a set.

$\langle 1 \rangle 2$. **On** is an ordinal number.

PROOF: Corollary 4.0.8.1.

$\langle 1 \rangle 3$. **On** \in **On**

$\langle 1 \rangle 4$. Q.E.D.

PROOF: This contradicts Lemma ??.

□

Theorem 4.0.11 (Hartogs). *For any set A , there exists an ordinal not dominated by A .*

PROOF:

$\langle 1 \rangle 1$. LET: A be a set.

$\langle 1 \rangle 2$. LET: $\alpha = \{\beta : \beta \text{ is an ordinal, } \beta \preceq A\}$.

$\langle 1 \rangle 3$. LET: $W = \{(B, <) : B \subseteq A, < \text{ is a well ordering on } B\}$

$\langle 1 \rangle 4$. $\forall \beta \in \alpha. \exists (B, <) \in W. \beta$ is the epsilon-image of $(B, <)$

$\langle 2 \rangle 1$. LET: $\beta \in \alpha$

$\langle 2 \rangle 2$. PICK an injection $f : \beta \rightarrow A$

$\langle 2 \rangle 3$. Define $<$ on $f(\beta)$ by: $f(\gamma) < f(\delta)$ iff $\gamma \in \delta$

$\langle 2 \rangle 4$. $<$ well orders $f(\beta)$

$\langle 2 \rangle 5$. β is the epsilon-image of $(f(\beta), <)$ with f^{-1} the canonical isomorphism.

$\langle 1 \rangle 5$. α is a set.

PROOF: By a Replacement Axiom applied to W .

$\langle 1 \rangle 6$. α is an ordinal.

$\langle 2 \rangle 1$. α is a transitive set.

$\langle 3 \rangle 1$. LET: $\beta \in \gamma \in \alpha$

$\langle 3 \rangle 2$. $\beta \subseteq \gamma \preceq A$

$\langle 3 \rangle 3$. $\beta \preceq A$

$\langle 3 \rangle 4$. $\beta \in \alpha$

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

PROOF: By Corollary 4.0.8.1.

$\langle 1 \rangle 7$. $\alpha \not\preceq A$

PROOF: Because $\alpha \notin \alpha$.

□

Theorem 4.0.12. *The following statements are equivalent:*

1. *The Axiom of Choice*

2. **Well-Ordering Theorem** For any set A , there exists a well ordering on A .
3. **Zorn's Lemma** 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:

⟨1⟩1. If the Axiom of Choice is true then the Well-Ordering Theorem is true.

⟨2⟩1. ASSUME: The Axiom of Choice

⟨2⟩2. LET: A be any set.

⟨2⟩3. PICK an ordinal α not dominated by A .

⟨2⟩4. PICK an object e such that $e \notin A$.

⟨2⟩5. PICK a choice function $G : \mathcal{P}A - \{\emptyset\} \rightarrow A$ for A .

⟨2⟩6. Define the function $F : \alpha \rightarrow A \cup \{e\}$ by transfinite recursion thus:

$$F(\gamma) = \begin{cases} G(A - \{F(\delta) : \delta < \gamma\}) & \text{if } A - \{F(\delta) : \delta < \gamma\} \neq \emptyset \\ e & \text{if } A - \{F(\delta) : \delta < \gamma\} = \emptyset \end{cases}$$

⟨2⟩7. LET: δ be least such that $F(\delta) = e$

PROOF: There is such a δ , otherwise F would be a bijection between α and A .

⟨2⟩8. $F \upharpoonright \delta$ is a bijection between δ and A

⟨2⟩9. Define $<$ on A by: $F(\gamma) < F(\beta)$ iff $\gamma \in \beta$ for $\gamma, \beta \in \delta$

⟨2⟩10. $<$ is a well ordering on A .

⟨1⟩2. If the Well-Ordering Theorem is true then Zorn's Lemma is true.

⟨2⟩1. ASSUME: The Well-Ordering Theorem

⟨2⟩2. LET: \mathcal{A} be a set that is closed under unions of chains.

⟨2⟩3. PICK a well ordering $<$ on \mathcal{A}

⟨2⟩4. Define the function $F : \mathcal{A} \rightarrow 2$ by transfinite recursion thus:

$$F(A) = \begin{cases} 1 & \text{if } \forall B < A. F(B) = 1 \Rightarrow B \subseteq A \\ 0 & \text{otherwise} \end{cases}$$

⟨2⟩5. LET: $\mathcal{C} = \{A \in \mathcal{A} : F(A) = 1\}$

⟨2⟩6. \mathcal{C} is a chain.

⟨3⟩1. LET: $A, B \in \mathcal{C}$

⟨3⟩2. ASSUME: w.l.o.g. $A < B$

⟨3⟩3. $F(A) = 1$

⟨3⟩4. $F(B) = 1$

⟨3⟩5. $A \subseteq B$

⟨2⟩7. $\bigcup \mathcal{C} \in \mathcal{A}$

PROOF: By ⟨2⟩2.

⟨2⟩8. $\bigcup \mathcal{C}$ is maximal in \mathcal{A}

⟨3⟩1. ASSUME: $\bigcup \mathcal{C} \subseteq D \in \mathcal{A}$

⟨3⟩2. $\forall B < D. F(B) = 1 \Rightarrow B \subseteq D$

PROOF: If $F(B) = 1$ then $B \in \mathcal{C}$ so $B \subseteq \bigcup \mathcal{C} \subseteq D$.

⟨3⟩3. $F(D) = 1$

⟨3⟩4. $D \in \mathcal{C}$

⟨3⟩5. $D = \bigcup \mathcal{C}$

⟨1⟩3. If Zorn's Lemma is true then the Axiom of Choice is true.

⟨2⟩1. ASSUME: Zorn's Lemma

⟨2⟩2. LET: R be a relation.

⟨2⟩3. LET: \mathcal{A} be the set of all functions that are subsets of R .

⟨2⟩4. For any chain $\mathcal{B} \subseteq \mathcal{A}$ we have $\bigcup \mathcal{B} \in \mathcal{A}$

⟨2⟩5. PICK $F \in \mathcal{A}$ maximal.

⟨2⟩6. $\text{dom } F = \text{dom } R$

□

Corollary 4.0.12.1 (Numeration Theorem (Choice)). *Any set is equinumerous to some ordinal number.*

Theorem 4.0.13 (Transfinite Recursion). *Let $\mathbf{F} : \mathbf{V} \rightarrow \mathbf{V}$. Then there exists a function $\mathbf{G} : \mathbf{On} \rightarrow \mathbf{V}$ such that*

$$\forall \alpha \in \mathbf{On}. \mathbf{G}(\alpha) = \mathbf{F}(\mathbf{G} \upharpoonright \alpha) .$$

PROOF: Define $\mathbf{G} = \{(\alpha, y) : \exists f : \alpha^+ \rightarrow \mathbf{V}. \forall \beta \in \alpha^+. f(\beta) = \mathbf{F}(f \upharpoonright \beta)\}$. □

Definition 4.0.14 (Continuous). A function $\mathbf{F} : \mathbf{On} \rightarrow \mathbf{On}$ is *continuous* iff $\mathbf{F}(\lambda) = \bigcup_{\beta \in \lambda} \mathbf{F}(\beta)$ for every limit ordinal λ .

Theorem 4.0.15. *Let $\mathbf{F} : \mathbf{On} \rightarrow \mathbf{On}$ be continuous. Suppose $\forall \alpha \in \mathbf{On}. \mathbf{F}(\alpha) < \mathbf{F}(\alpha + 1)$. Then \mathbf{F} is strictly monotone.*

PROOF:

⟨1⟩1. LET: $P(\beta)$ be the statement: $\forall \alpha < \beta. \mathbf{F}(\alpha) < \mathbf{F}(\beta)$

⟨1⟩2. $P(0)$

PROOF: Vacuous.

⟨1⟩3. $\forall \beta \in \mathbf{On}. P(\beta) \Rightarrow P(\beta^+)$

PROOF: For $\alpha < \beta^+$ we have $\mathbf{F}(\alpha) \leq \mathbf{F}(\beta) < \mathbf{F}(\beta^+)$.

⟨1⟩4. For every limit ordinal λ , if $\forall \beta < \lambda. P(\beta)$ then $P(\lambda)$

PROOF: For $\alpha < \lambda$ we have $\mathbf{F}(\alpha) < \mathbf{F}(\alpha^+) \leq \mathbf{F}(\lambda)$.

□

Definition 4.0.16 (Normal). A function $\mathbf{F} : \mathbf{On} \rightarrow \mathbf{On}$ is *normal* iff it is strictly monotone and continuous.

Theorem 4.0.17. *Let $\mathbf{F} : \mathbf{On} \rightarrow \mathbf{On}$ be normal. Let $t_0 \leq \beta$. Then there exists a greatest γ such that $\mathbf{F}(\gamma) \leq \beta$.*

PROOF:

⟨1⟩1. LET: $\gamma = \{\alpha \in \mathbf{On} : \mathbf{F}(\alpha) \leq \beta\}$

⟨1⟩2. γ is an ordinal.

⟨2⟩1. γ is a set.

PROOF: We have $\alpha \leq \mathbf{F}(\alpha)$ for all α , so $\gamma \subseteq \beta$.

⟨2⟩2. γ is a transitive set.

PROOF: If $\alpha < \alpha'$ and $\mathbf{F}(\alpha') \leq \beta$ then $\mathbf{F}(\alpha) < \beta$ by monotonicity.

⟨1⟩3. $\gamma \neq 0$

PROOF: By hypothesis.

⟨1⟩4. CASE: γ is a successor ordinal.

PROOF: Let $\gamma = \alpha^+$. Then α is greatest such that $\mathbf{F}(\alpha) \leq \beta$.

⟨1⟩5. CASE: γ is a limit ordinal.

PROOF: This is impossible since then $\mathbf{F}(\gamma) = \bigcup_{\alpha \in \gamma} \mathbf{F}(\alpha) \leq \beta$ and so $\gamma \in \gamma$.

□

Theorem 4.0.18. *Let $\mathbf{F} : \mathbf{On} \rightarrow \mathbf{On}$ be normal. Let S be a nonempty set of ordinals. Then $\mathbf{F}(\sup S) = \sup \mathbf{F}(S)$.*

PROOF:

⟨1⟩1. $\mathbf{F}(\sup S) \geq \sup \mathbf{F}(S)$

PROOF: By monotonicity.

⟨1⟩2. $\mathbf{F}(\sup S) \leq \sup \mathbf{F}(S)$

⟨2⟩1. CASE: $\sup S \in S$

PROOF: Immediate.

⟨2⟩2. CASE: $\sup S \notin S$

⟨3⟩1. $\sup S$ is a limit ordinal.

⟨3⟩2. $\mathbf{F}(\sup S) = \sup\{\mathbf{F}(\beta) : \beta < \sup S\}$

⟨3⟩3. $\forall \beta < \sup S. \mathbf{F}(\beta) \leq \sup \mathbf{F}(S)$

□

Theorem 4.0.19 (Veblen Fixed-Point Theorem (1907)). *A normal operation on ordinals has arbitrarily large fixed points.*

That is, let $\mathbf{F} : \mathbf{On} \rightarrow \mathbf{On}$ be normal. For all $\alpha \in \mathbf{On}$, there exists $\beta \geq \alpha$ such that $\mathbf{F}(\beta) = \beta$.

PROOF: Let $\beta = \sup_{n \in \omega} F^n(\alpha)$. Then $\alpha \leq \beta$ using monotonicity, and

$$\begin{aligned} F(\beta) &= \sup_{n \in \omega} F^{n+1}(\alpha) \\ &= \beta \end{aligned}$$

□

Definition 4.0.20 (Addition). The *sum* of two ordinal numbers is the ordinal number of their concatenation.

Theorem 4.0.21. *Addition is associative.*

PROOF: Easy. □

Theorem 4.0.22.

$$\alpha + 0 = 0 + \alpha = \alpha$$

PROOF: Easy. □

Theorem 4.0.23.

$$\alpha + \beta^+ = (\alpha + \beta)^+$$

PROOF: Easy. □

Theorem 4.0.24. *For λ a limit ordinal, $\alpha + \lambda = \sup_{\beta < \lambda} (\alpha + \beta)$.*

PROOF: Easy. \square

Theorem 4.0.25. *For any ordinal α , the function that maps β to $\alpha + \beta$ is normal.*

PROOF: Easy. \square

Corollary 4.0.25.1.

$$\beta < \gamma \Leftrightarrow \alpha + \beta < \alpha + \gamma$$

Corollary 4.0.25.2. *If $\alpha + \beta = \alpha + \gamma$ then $\beta = \gamma$.*

Theorem 4.0.26. *If $\beta \leq \gamma$ then $\beta + \alpha \leq \gamma + \alpha$.*

PROOF: Transfinite induction on α . \square

Theorem 4.0.27 (Subtraction Theorem). *If $\alpha \leq \beta$ then there exists a unique ordinal γ such that $\alpha + \gamma = \beta$.*

PROOF: Let γ be greatest such that $\alpha + \gamma \leq \beta$. \square

Definition 4.0.28 (Multiplication). The *product* of two ordinal numbers α and β is the ordinal number of $\alpha \times \beta$ under the lexicographic ordering.

Theorem 4.0.29. *Multiplication is associative.*

PROOF: Easy. \square

Theorem 4.0.30.

$$\alpha(\beta + \gamma) = \alpha\beta + \alpha\gamma$$

PROOF: Easy. \square

Theorem 4.0.31.

$$\alpha 1 = 1\alpha = \alpha$$

PROOF: Easy. \square

Theorem 4.0.32.

$$\alpha 0 = 0\alpha = 0$$

PROOF: Easy. \square

Theorem 4.0.33.

$$\alpha\beta^+ = \alpha\beta + \alpha$$

PROOF: Easy. \square

Theorem 4.0.34. *For λ a limit ordinal, $\alpha\lambda = \sup_{\beta < \lambda}(\alpha\beta)$.*

PROOF: Easy. \square

Theorem 4.0.35. *For any ordinal $\alpha > 0$, the function that maps β to $\alpha\beta$ is normal.*

PROOF: Easy. \square

Corollary 4.0.35.1. *For $\alpha > 0$ we have*

$$\beta < \gamma \Leftrightarrow \alpha\beta < \alpha\gamma$$

Corollary 4.0.35.2. *For $\alpha > 0$, if $\alpha\beta = \alpha\gamma$ then $\beta = \gamma$.*

Theorem 4.0.36. *If $\beta \leq \gamma$ then $\beta\alpha \leq \gamma\alpha$.*

PROOF: Transfinite induction on α . \square

Theorem 4.0.37 (Division Theorem). *Let $\delta \neq 0$. For any α , there exist unique ordinals β, γ such that $\alpha = \delta\beta + \gamma$ and $\gamma < \delta$.*

PROOF: Let β be largest such that $\delta\beta \leq \alpha$, and let γ be as given by the Subtraction Theorem. \square

PROOF: Let γ be greatest such that $\alpha + \gamma \leq \beta$. \square

Definition 4.0.38 (Exponentiation). Define α^β by transfinite recursion thus:

$$\begin{aligned}\alpha^0 &= 1 \\ \alpha^{\beta^+} &= \alpha^\beta \alpha \\ \alpha^\lambda &= \sup_{\beta < \lambda} \alpha^\beta\end{aligned}$$

for λ a limit ordinal.

Theorem 4.0.39. *For $\alpha > 1$, the function that maps β to α^β is normal.*

PROOF: Easy. \square

Corollary 4.0.39.1. *For $\alpha > 1$ we have*

$$\beta < \gamma \Leftrightarrow \alpha^\beta < \alpha^\gamma$$

Corollary 4.0.39.2. *For $\alpha > 1$, if $\alpha^\beta = \alpha^\gamma$ then $\beta = \gamma$.*

Theorem 4.0.40. *If $\beta \leq \gamma$ then $\beta^\alpha \leq \gamma^\alpha$.*

PROOF: Transfinite induction on α . \square

Theorem 4.0.41 (Logarithm Theorem). *Let $\alpha \neq 0$ and $\beta > 1$. Then there exist unique ordinals γ, δ, ρ such that $\alpha = \beta^\gamma \delta + \rho$, $0 < \delta < \beta$ and $\rho < \beta^\gamma$.*

PROOF: Let γ be greatest such that $\beta^\gamma \leq \alpha$, and then apply the Division Theorem. \square

Theorem 4.0.42.

$$\alpha^{\beta+\gamma} = \alpha^\beta \alpha^\gamma$$

PROOF: Transfinite induction on γ . \square

Theorem 4.0.43.

$$\alpha^{\beta\gamma} = (\alpha^\beta)^\gamma$$

PROOF: Transfinite induction on γ . \square

Chapter 5

Natural Numbers

5.1 Natural Numbers

Definition 5.1.1 (Peano System). A *Peano system* is a triple $\langle N, S, 0 \rangle$ consisting of a set N , a function $S : N \rightarrow N$ and an element $0 \in N$ such that:

1. $0 \notin \text{ran } S$
2. S is one-to-one
3. Any subset $A \subseteq N$ that contains 0 and is closed under S equals N .

We call 0 *zero* and $S(x)$ the *successor* of x .

Theorem 5.1.2. *In any Peano system, every element is either 0 or a successor.*

PROOF: The set of elements that are either 0 or a successor contains 0 and is closed under successor. \square

Theorem 5.1.3 (Iteration Theorem). *Let $(N, S, 0)$ be any Peano system. Let W be a set, $c \in W$ and $g : W \rightarrow W$. Then there exists a unique function $F : N \rightarrow W$ such that $F(0) = c$ and $\forall x \in N. F(S(x)) = g(F(x))$.*

PROOF:

$\langle 1 \rangle 1.$ S is a well-founded relation.

$\langle 2 \rangle 1.$ LET: $A \subseteq N$

$\langle 2 \rangle 2.$ ASSUME: A has no S -minimal element

PROVE: $A = \emptyset$

$\langle 2 \rangle 3.$ $0 \in N - A$

PROOF: Otherwise 0 would be an S -minimal element of A .

$\langle 2 \rangle 4.$ $\forall x \in N - A. S(x) \in N - A$

PROOF: Otherwise $S(x)$ would be an S -minimal element of A .

$\langle 2 \rangle 5.$ $N - A = N$

PROOF: By induction.

$\langle 1 \rangle 2.$ Q.E.D.

PROOF: By Transfinite Recursion.

□

Definition 5.1.4 (Inductive). A class \mathbf{A} is *inductive* iff $\emptyset \in \mathbf{A}$ and $\forall a \in \mathbf{A}. a^+ \in \mathbf{A}$.

Definition 5.1.5 (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 5.1.6. *The class ω is a set.*

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

Theorem 5.1.7. *The set ω is inductive, and is a subset of every inductive set.*

PROOF: Easy. □

Corollary 5.1.7.1 (Proof by Induction). *Any inductive subclass of ω is equal to ω .*

Theorem 5.1.8. *Every natural number except 0 is the successor of some natural number.*

PROOF: Easy proof by induction. □

Theorem 5.1.9. *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 $\bigcup a \subseteq a$. □

Theorem 5.1.10. *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 5.1.9.

□

Theorem 5.1.11. $\langle \omega, \sigma, 0 \rangle$ 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 5.1.9 and 5.1.10.

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

□

Theorem 5.1.12. *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 5.1.13. *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: $h(m^+) \neq h(n)$

$\langle 3 \rangle 5.$ 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 .
 \square

Theorem 5.1.14 (Choice). *Let R be a relation on A . Then R is well founded iff there does not exist any function $f : \omega \rightarrow A$ such that $f(n+1)Rf(n)$ for all $n \in \omega$.*

PROOF:
 $\langle 1 \rangle 1$. If R is well founded then there does not exist any function $f : \omega \rightarrow A$ such that $f(n+1)Rf(n)$ for all $n \in \omega$.
PROOF: If there is such a function f then $\text{ran } f$ is a nonempty subset of A with no R -minimal element.
 $\langle 1 \rangle 2$. If there does not exist any function $f : \omega \rightarrow A$ such that $f(n+1)Rf(n)$ for all $n \in \omega$ then R is well founded.
 $\langle 2 \rangle 1$. LET: $X \subseteq A$ be a nonempty subset of A with no R -minimal element.
PROVE: There exists a function $f : \omega \rightarrow A$ such that $f(n+1) < f(n)$ for all $n \in \omega$
 $\langle 2 \rangle 2$. PICK $a_0 \in X$
 $\langle 2 \rangle 3$. $\forall x \in X. \exists y \in X. yRx$
 $\langle 2 \rangle 4$. PICK a function $g : X \rightarrow X$ such that $\forall x \in X. g(x)Rx$
PROOF: By the Axiom of Choice.
 $\langle 2 \rangle 5$. Define $f : \omega \rightarrow A$ recursively by:

$$f(0) = a_0$$

$$f(n^+) = g(f(n))$$
 $\langle 2 \rangle 6$. $\forall n \in \omega. f(n^+)Rf(n)$
 \square

Alternative proof for Theorem 2.10.1 Define $f : \omega \rightarrow \mathcal{P}A^2$ by $f(0) = R$ and $f(n^+) = f(n) \circ R$. Define $R^t = \bigcup_{n \in \omega} f(n)$.

Theorem 5.1.15. *For any set A , there exists the smallest transitive set B such that $A \subseteq B$.*

PROOF: Define $f : \omega \rightarrow \mathbf{V}$ by

$$f(0) = A$$

$$f(n^+) = f(n) \cup \bigcup f(n)$$

Then $\bigcup_n f(n)$ is the smallest transitive set that includes A . \square

Definition 5.1.16 (Transitive Closure). The *transitive closure* of a set A is the least transitive set that includes A .

Theorem 5.1.17. *Addition on natural numbers is commutative.*

Theorem 5.1.18. *Multiplication on natural numbers is commutative.*

Definition 5.1.19 (Sequence). A *sequence* in a set A is a function $\mathbb{N} \rightarrow A$.

Definition 5.1.20 (Subsequence). Let (a_n) be a sequence in a set A . A *subsequence* of (a_n) is a sequence of the form (a_{n_r}) where (n_r) is a strictly increasing sequence in \mathbb{N} .

Definition 5.1.21 (Nested Sequence). Let P be a partial order and $([a_n, b_n])$ a sequence of closed intervals in P . The sequence is *nested* iff $\forall n. a_n \leq a_{n+1}$ and $\forall n. b_{n+1} \leq b_n$.

5.2 Finite Sets

Definition 5.2.1 (Finite). A set is *finite* iff it is equinumerous with a natural number. Otherwise it is infinite.

Theorem 5.2.2. *No natural number is equinumerous with a proper subset of itself.*

PROOF:

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

PROOF: Since the only such function is \emptyset .

$\langle 1 \rangle 2$. For any natural number n , if every injective function $f : n \rightarrow n$ has range n , then every injective function $f : n^+ \rightarrow n^+$ has range n^+ .

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

$\langle 2 \rangle 2$. ASSUME: Every injective function $f : n \rightarrow n$ has range n .

$\langle 2 \rangle 3$. LET: $f : n^+ \rightarrow n^+$ be injective.

$\langle 2 \rangle 4$. Define $g : n \rightarrow n$ 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 $i = j$.

$\langle 2 \rangle 6$. $\text{ran } g = n$

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

- ⟨2⟩7. $\text{ran } f = n^+$
- ⟨3⟩1. $\forall k \in n. k \in \text{ran } f$
PROOF: Since $\text{ran } g \subseteq \text{ran } f$.
- ⟨3⟩2. $n \in \text{ran } f$
- ⟨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 $n \in \text{ran } f$.

□

Corollary 5.2.2.1. *No finite set is equinumerous with a proper subset of itself.*

Corollary 5.2.2.2. *The set ω is infinite.*

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

Corollary 5.2.2.3. *Every finite set is equinumerous with a unique natural number.*

Lemma 5.2.3. *Let n be a natural number and $C \subseteq n$. Then there exists $m \in n$ such that $C \approx m$.*

PROOF:

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

□

Corollary 5.2.3.1. *Any subset of a finite set is finite.*

Chapter 6

Cardinal Numbers

6.1 Cardinal Numbers

Definition 6.1.1 (Cardinality (Choice)). For any set A , define the *cardinal number* of A , $|A|$, to be the least ordinal that is equinumerous with A .

Theorem 6.1.2. For any sets A and B , $|A| = |B|$ if and only if $A \approx B$.

PROOF: Easy. \square

Theorem 6.1.3. For any finite set A , $|A|$ is the natural number such that $A \approx |A|$.

PROOF: Immediate from definitions. \square

Definition 6.1.4. We write \aleph_0 for $|\omega|$.

6.2 Cardinal Arithmetic

Definition 6.2.1 (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 6.2.2. For any cardinal number κ we have $\kappa + 0 = \kappa$.

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

Lemma 6.2.3. For any natural number n we have $n + \aleph_0 = \aleph_0$.

PROOF: Easy. \square

Lemma 6.2.4.

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

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

Theorem 6.2.5.

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

PROOF: Easy. \square

Theorem 6.2.6.

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

PROOF: Easy. \square

Definition 6.2.7 (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 6.2.8. *For any cardinal number κ we have $\kappa 0 = 0$.*

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

Lemma 6.2.9. *For any natural number n we have $n\aleph_0 = \aleph_0$.*

PROOF: Induction on n using Lemma 6.2.4. \square

Lemma 6.2.10.

$$\aleph_0 \aleph_0 = \aleph_0$$

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

Lemma 6.2.11.

$$\kappa 1 = \kappa$$

PROOF: Easy. \square

Theorem 6.2.12.

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

PROOF: Easy. \square

Theorem 6.2.13.

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

PROOF: Easy. \square

Theorem 6.2.14.

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

PROOF: Easy. \square

Definition 6.2.15 (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 6.2.16. For any cardinal κ , $\kappa^0 = 1$.

PROOF: For any set K , there is only one function $\emptyset \rightarrow K$, namely \emptyset . \square

Theorem 6.2.17. For any non-zero cardinal κ , we have $0^\kappa = 0$.

PROOF: For any nonempty set K , there is no function $K \rightarrow \emptyset$. \square

Theorem 6.2.18. For any set A , $|\mathcal{P}A| = 2^{|A|}$.

PROOF: Define the bijection $f : \mathcal{P}A \rightarrow 2^A$ by $f(S)(a) = 1$ if $a \in S$, 0 if $a \notin S$. \square

Corollary 6.2.18.1. For any cardinal κ , we have $\kappa \neq 2^\kappa$.

Theorem 6.2.19.

$$\kappa^{\lambda+\mu} = \kappa^\lambda \kappa^\mu$$

PROOF: Easy. \square

Theorem 6.2.20.

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

PROOF: Easy. \square

Theorem 6.2.21.

$$(\kappa^\lambda)^\mu = \kappa^{\lambda\mu}$$

PROOF: Easy. \square

Lemma 6.2.22. The union of a set of cardinal numbers is a cardinal number.

PROOF:

$\langle 1 \rangle 1$. LET: A be a set of cardinal numbers.

$\langle 1 \rangle 2$. LET: $\alpha \in \bigcup A$

$\langle 1 \rangle 3$. PICK $\kappa \in A$ such that $\alpha \in \kappa$

$\langle 1 \rangle 4$. $\alpha \prec \kappa$

$\langle 1 \rangle 5$. $\alpha \prec \bigcup A$

\square

6.3 Alephs

Definition 6.3.1. Define the cardinal number \aleph_α for every ordinal α by transfinite recursion thus: \aleph_α is the least infinite cardinal different from \aleph_β for every $\beta < \alpha$.

Theorem 6.3.2. If $\alpha < \beta$ then $\aleph_\alpha < \aleph_\beta$.

PROOF: By minimality of \aleph_α . \square

Theorem 6.3.3. *Every infinite cardinal is of the form \aleph_α for some α .*

PROOF:

$\langle 1 \rangle 1$. LET: κ be an infinite cardinal

$\langle 1 \rangle 2$. ASSUME: for every infinite cardinal $\lambda < \kappa$, there exists α such that $\lambda = \aleph_\alpha$

$\langle 1 \rangle 3$. LET: $\alpha = \{\beta : \aleph_\beta < \kappa\}$

$\langle 1 \rangle 4$. α is a set.

PROOF: The mapping $\beta \mapsto \aleph_\beta$ is an injection $\alpha \rightarrow \kappa$.

$\langle 1 \rangle 5$. α is a transitive set.

$\langle 1 \rangle 6$. α is an ordinal.

$\langle 1 \rangle 7$. \aleph_α is the least infinite cardinal different from \aleph_β for all β such that $\aleph_\beta < \kappa$.

$\langle 1 \rangle 8$. \aleph_α is the least infinite cardinal different from λ for every infinite cardinal $\lambda < \kappa$.

PROOF: By $\langle 1 \rangle 2$.

$\langle 1 \rangle 9$. $\aleph_\alpha = \kappa$

\square

6.4 Arithmetic

Lemma 6.4.1. *For any natural numbers m and n , we have $m+n^+ = (m+n)^+$.*

PROOF: Easy. \square

Corollary 6.4.1.1. *The union of two finite sets is finite.*

Lemma 6.4.2. *For any natural numbers m and n we have $mn^+ = mn + m$.*

PROOF: Easy. \square

Corollary 6.4.2.1. *The Cartesian product of two finite sets is finite.*

Lemma 6.4.3. *For any natural numbers m and n we have $m^{n^+} = m^n m$.*

PROOF: Easy. \square

Corollary 6.4.3.1. *If A and B are finite sets then A^B is finite.*

6.5 Ordering on the Natural Numbers

Lemma 6.5.1. *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 5.1.10).

□

Lemma 6.5.2. *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 5.1.10).

□

Theorem 6.5.3 (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 6.5.2.
If $m \in n$ and $n \in m$ then $m \in m$ by Theorem 5.1.10, contradicting Lemma 6.5.2.
 $\langle 1 \rangle 2.$ 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 6.5.1 so $n^+ \in m$ or $n^+ = m$.

□

Corollary 6.5.3.1. *The relation \in is a linear ordering on ω .*

Corollary 6.5.3.2. *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 5.1.10.
 $\langle 2 \rangle 3$. $m \neq n$
PROOF: Lemma 6.5.2.
 $\langle 1 \rangle 3$. If $m \subset n$ then $m \in n$.
PROOF: We have $m \neq n$ and $n \not\subset m$ by $\langle 1 \rangle 2$, hence $m \in n$ by trichotomy.

□

Theorem 6.5.4. *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 6.5.1. □

Theorem 6.5.5. *For any non-zero natural number p , the function that maps n to np is strictly monotone.*

PROOF: Easy induction on p using Theorem 6.5.4. □

Theorem 6.5.6 (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 6.5.7 (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

Lemma 6.5.8. *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: $n^+ = m + 0^+$

\square

Lemma 6.5.9. *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 6.5.8.

$\langle 1 \rangle 2$. $mp + nq = mq + np + (a^+ + b)^+$

$\langle 1 \rangle 3$. $mp + nq \in mq + np$

PROOF: Lemma 6.5.8.

Chapter 7

Integers

7.1 The Integers

Theorem 7.1.1. *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 7.1.2. The set \mathbb{Z} of *integers* is the quotient set $(\omega \times \omega) / \sim$.

Lemma 7.1.3. *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 7.1.4 (Addition). Addition $+$ on \mathbb{Z} is the binary operation such that

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

Theorem 7.1.5. *Addition on \mathbb{Z} is commutative.*

PROOF: From the definition. □

Theorem 7.1.6. *Addition on \mathbb{Z} is associative.*

PROOF: Easy. \square

Definition 7.1.7 (Zero). The zero in the integers is $0 = [(0, 0)]$.

Theorem 7.1.8. *For any integer a we have $a + 0 = 0$.*

PROOF: Easy. \square

Theorem 7.1.9. *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 7.1.10. *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 $p + q' = p' + q$

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

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

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

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

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

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

\square

Definition 7.1.11 (Multiplication). *Multiplication \cdot is the binary operation on \mathbb{Z} such that*

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

Theorem 7.1.12. *Multiplication is commutative.*

PROOF: Easy. \square

Theorem 7.1.13. *Multiplication is associative.*

PROOF: Easy. \square

Theorem 7.1.14. *Multiplication is distributive over addition.*

PROOF: Easy. \square

Definition 7.1.15. The integer one is $1 = [(1, 0)]$.

Theorem 7.1.16. *For any integer a we have $a1 = a$.*

PROOF: Easy. \square

Theorem 7.1.17. $0 \neq 1$

PROOF: Easy. \square

Lemma 7.1.18. *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 7.1.19 (Ordering). The ordering $<$ on \mathbb{Z} is defined by: $[(m, n)] < [(p, q)]$ iff $m + q \in n + p$.

Theorem 7.1.20. *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 7.1.21. *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 7.1.21.1. *If $a + c = b + c$ then $a = b$.*

Theorem 7.1.22. *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 6.5.9.

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

\square

Lemma 7.1.23. *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 7.1.24. 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 7.1.25. 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 7.1.26. 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 7.1.27 (Positive). An integer a is *positive* iff $0 < a$.

Theorem 7.1.28. 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. \square

Lemma 7.1.29. For any positive integer a and integer b , there exists a natural number k such that $b < ak$.

PROOF: Take $k = |b| + 1$. \square

Chapter 8

Cardinal Numbers

8.1 Equinumerosity

Definition 8.1.1 (Equinumerous). Two sets A and B are *equinumerous*, $A \approx B$, iff there exists a bijection between them.

Theorem 8.1.2. *Equinumerosity is an equivalence relation on the class of sets.*

PROOF: Easy. \square

Theorem 8.1.3 (Cantor 1873). *No set is equinumerous with its power set.*

PROOF:

$\langle 1 \rangle 1.$ LET: $g : A \rightarrow \mathcal{P}A$

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 $x \notin g(x)$.

\square

8.2 Ordering Cardinal Numbers

Definition 8.2.1 (Dominated). A set A is *dominated* by a set B , $A \preccurlyeq B$, iff there exists an injection $f : A \rightarrow B$.

Lemma 8.2.2. *Domination is a preorder on the class of sets.*

PROOF: Easy. \square

Lemma 8.2.3. *If $A \subseteq B$ then $A \preccurlyeq B$.*

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

Lemma 8.2.4. *If $A \preccurlyeq B$, $A \approx A'$ and $B \approx B'$ then $A' \preccurlyeq B'$.*

PROOF: Easy. \square

Definition 8.2.5. Given cardinal numbers κ and λ , we write $\kappa \leq \lambda$ iff $K \preccurlyeq L$, where K is any set of cardinality κ and L is any set of cardinality λ .

We write $\kappa < \lambda$ iff $\kappa \leq \lambda$ and $\kappa \neq \lambda$.

Theorem 8.2.6 (Schröder-Bernstein). *If $A \preccurlyeq B$ and $B \preccurlyeq A$ then $A \approx B$.*

PROOF:

$\langle 1 \rangle 1$. LET: $f : A \rightarrow B$ and $g : B \rightarrow A$ be one-to-one.

$\langle 1 \rangle 2$. Define the sequence of sets $C_n \subseteq A$ by:

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

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

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

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

$\langle 1 \rangle 4$. h is injective.

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

$\langle 2 \rangle 2$. ASSUME: $h(x) = h(y)$

$\langle 2 \rangle 3$. CASE: $x \in C_m, y \in C_n$

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

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

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

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

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

$\langle 1 \rangle 5$. h is surjective.

$\langle 2 \rangle 1$. LET: $y \in B$

$\langle 2 \rangle 2$. ASSUME: $y \notin f(C_n)$ for all n

$\langle 2 \rangle 3$. $g(y) \notin C_n$ for all n

$\langle 2 \rangle 4$. $y = h(g(y))$

\square

Corollary 8.2.6.1. *The relation \leq is a partial order on the class of cardinal numbers.*

Theorem 8.2.7. *Let κ, λ and μ be cardinal numbers.*

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

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

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

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

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 $\Phi : M^K \rightarrow M^L$ 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 8.2.8 (Cardinal Comparability). *The Axiom of Choice is equivalent to the statement: for any sets C and D , either $C \preceq D$ or $D \preceq C$.*

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 $\text{dom } f \subseteq C$ and $\text{ran } f \subseteq D$

$\langle 2 \rangle 4$. 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

$\langle 2 \rangle 6$. $\text{dom } f = C$ or $\text{ran } f = D$

$\langle 2 \rangle 7$. f is an injective function $C \rightarrow D$ or f^{-1} is an injective function $D \rightarrow C$

$\langle 1 \rangle 2$. If Cardinal Comparability then the Well-Ordering Theorem.

$\langle 2 \rangle 1$. ASSUME: Cardinal Comparability

$\langle 2 \rangle 2$. LET: A be any set

$\langle 2 \rangle 3$. PICK an ordinal α not dominated by A

PROOF: Hartogs' Theorem.

$\langle 2 \rangle 4$. $A \preceq \alpha$

$\langle 2 \rangle 5$. PICK an injective function $f : A \rightarrow \alpha$

$\langle 2 \rangle 6$. Define $<$ on A by: $x < y$ iff $f(x) \in f(y)$

$\langle 2 \rangle 7$. $<$ is a well ordering on A .

\square

Theorem 8.2.9 (Choice). *For any infinite set A , we have $\omega \preceq A$.*

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 $f : \omega \rightarrow A$ 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.

\square

Corollary 8.2.9.1 (Choice). *For any infinite cardinal κ we have $\aleph_0 \leq \kappa$.*

Corollary 8.2.9.2 (Choice). *A set is infinite iff it is equinumerous to a proper subset of itself.*

Proposition 8.2.10 (Choice). *If there exists a surjection $A \rightarrow B$ then $B \preceq A$.*

PROOF: Any surjection $A \rightarrow B$ has a right inverse which is an injection $B \rightarrow A$.

8.3 Countable Sets

Definition 8.3.1 (Countable). A set is *countable* iff it is dominated by ω .

Proposition 8.3.2. *Any subset of a countable set is countable.*

PROOF: Easy. \square

The union of two countable sets is countable.

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

Proposition 8.3.3. *The product of two countable sets is countable.*

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

Proposition 8.3.4 (Choice). *For any infinite set A , the set $\mathcal{P}A$ is uncountable.*

PROOF: If $|A| \geq \aleph_0$ then $|\mathcal{P}A| \geq 2^{\aleph_0}$. \square

Theorem 8.3.5 (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 $G : \omega \rightarrow \mathcal{A}$
- $\langle 1 \rangle 4$. PICK a function F with domain ω such that, for all m , $F(m)$ is a surjection $\omega \rightarrow G(m)$

PROOF: By the Axiom of Choice.

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

8.4 Arithmetic of Infinite Cardinals

Lemma 8.4.1 (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: $A = \text{ran } \bigcup \mathcal{C}$
- $\langle 2 \rangle 5$. A is infinite.
- $\langle 2 \rangle 6$. $\bigcup \mathcal{C}$ is a bijection between $A \times A$ and A .

- ⟨3⟩1. LET: $a_1, a_2 \in A$
- ⟨3⟩2. PICK $f_1, f_2 \in \mathcal{C}$ such that $a_1 \in \text{ran } f_1$ and $a_2 \in \text{ran } f_2$
- ⟨3⟩3. ASSUME: w.l.o.g. $f_1 \subseteq f_2$
- ⟨3⟩4. $\langle a_1, a_2 \rangle \in \text{dom } f_2$
- ⟨3⟩5. $\langle a_1, a_2 \rangle \in \text{dom } \bigcup \mathcal{C}$
- ⟨1⟩5. PICK a maximal $f_0 \in \mathcal{H}$
PROOF: Zorn's Lemma.
- ⟨1⟩6. $f_0 \neq \emptyset$
PROOF: B has a countable subset A , say, and $A \times A \approx A$.
- ⟨1⟩7. PICK $A_0 \subseteq B$ infinite such that f_0 is a bijection between $A_0 \times A_0$ and A_0 .
- ⟨1⟩8. LET: $\lambda = |A_0|$
- ⟨1⟩9. λ is infinite
- ⟨1⟩10. $\lambda = \lambda \cdot \lambda$
- ⟨1⟩11. $\lambda = \kappa$
- ⟨2⟩1. $|B - A_0| < \lambda$
- ⟨3⟩1. ASSUME: for a contradiction $\lambda \leq |B - A_0|$
- ⟨3⟩2. PICK $D \subseteq B - A_0$ with $|D| = \lambda$
- ⟨3⟩3. $(A_0 \cup D) \times (A_0 \cup D) = (A_0 \times A_0) \cup (A_0 \times D) \cup (D \times A_0) \cup (D \times D)$
- ⟨3⟩4. $f_0 : A_0 \times A_0 \approx A_0$
- ⟨3⟩5. $|(A_0 \times D) \cup (D \times A_0) \cup (D \times D)| = \lambda$
PROOF:

$$\begin{aligned} |(A_0 \times D) \cup (D \times A_0) \cup (D \times D)| &= \lambda \cdot \lambda + \lambda \cdot \lambda + \lambda \cdot \lambda \\ &= \lambda + \lambda + \lambda & (\langle 1 \rangle 10) \\ &= 3 \cdot \lambda \\ &\leq \lambda \cdot \lambda \\ &= \lambda & (\langle 1 \rangle 10) \end{aligned}$$
- ⟨3⟩6. PICK a bijection $g : (A_0 \times D) \cup (D \times A_0) \cup (D \times D) \approx D$
- ⟨3⟩7. $f_0 \cup g : (A_0 \cup D) \times (A_0 \cup D) \approx A_0 \cup D$
- ⟨3⟩8. Q.E.D.
PROOF: This contradicts the maximality of f_0 .
- ⟨2⟩2. $\lambda = \kappa$
PROOF:

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

□

Corollary 8.4.1.1 (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

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

PROOF:

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

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

PROOF:

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

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

PROOF:

$$\begin{aligned} \lambda &= 1 \cdot \lambda \\ &\leq \kappa \cdot \lambda \\ &\leq \lambda \cdot \lambda \\ &= \lambda \end{aligned}$$

□

8.5 Rank

Definition 8.5.1. Define the set V_α for every ordinal α by transfinite recursion thus:

$$V_\alpha = \bigcup \{ \mathcal{P}V_\beta : \beta \in \alpha \} \quad .$$

Lemma 8.5.2. For any ordinal α , V_α is a transitive set.

PROOF:

$\langle 1 \rangle 1$. LET: α be an ordinal.

$\langle 1 \rangle 2$. LET: $x \in y \in V_\alpha$

$\langle 1 \rangle 3$. PICK $\beta \in \alpha$ such that $y \in \mathcal{P}V_\beta$

$\langle 1 \rangle 4$. $x \in V_\beta$

$\langle 1 \rangle 5$. PICK $\gamma \in \beta$ such that $x \in \mathcal{P}V_\gamma$

$\langle 1 \rangle 6$. $\gamma \in \alpha$ and $x \in \mathcal{P}V_\gamma$

$\langle 1 \rangle 7$. $x \in V_\alpha$

□

Theorem 8.5.3. For ordinals $\beta \in \alpha$ we have $V_\beta \subseteq V_\alpha$.

PROOF:

$$\begin{aligned}
V_\beta &= \bigcup_{\gamma \in \beta} \mathcal{P}V_\gamma \\
&\subseteq \bigcup_{\gamma \in \alpha} \mathcal{P}V_\gamma \\
&= V_\alpha
\end{aligned}
\quad \square$$

Theorem 8.5.4.

$$V_0 = \emptyset$$

PROOF: Immediate from definitions. \square

Theorem 8.5.5. *For any ordinal α , $V_{\alpha+} = \mathcal{P}V_\alpha$.*

PROOF:

$$\begin{aligned}
V_{\alpha+} &= \bigcup_{\beta \leq \alpha} \mathcal{P}V_\beta \\
&= \mathcal{P}V_\alpha
\end{aligned}$$

by Theorem 8.5.3. \square

Theorem 8.5.6. *For λ a limit ordinal, $V_\lambda = \bigcup_{\beta < \lambda} V_\beta$.*

PROOF:

$$\begin{aligned}
V_\lambda &= \bigcup_{\beta < \lambda} \mathcal{P}V_\beta \\
&= \bigcup_{\beta < \lambda} V_{\beta+} \\
&= \bigcup_{\beta < \lambda} V_\beta
\end{aligned}$$

since $\beta < \lambda$ iff $\beta^+ < \lambda$. \square

Definition 8.5.7 (Grounded, Rank). A set A is *grounded* iff $\exists \alpha. A \subseteq V_\alpha$. The *rank* of a grounded set A , $\text{rank } A$, is then the least ordinal α such that $A \subseteq V_\alpha$.

Theorem 8.5.8. *If A is grounded and $a \in A$ then a is grounded and $\text{rank } a < \text{rank } A$.*

PROOF: We have $a \in A \subseteq V_{\text{rank } A}$. So $a \in \mathcal{P}V_\alpha$ for some $\alpha < \text{rank } A$, i.e. $a \subseteq V_\alpha$ for some $\alpha < \text{rank } A$, as required.

Theorem 8.5.9. *If every member of A is grounded then A is grounded and*

$$\text{rank } A = \sup_{a \in A} (\text{rank } a)^+ .$$

PROOF:

$\langle 1 \rangle 1$. LET: $\alpha = \sup_{a \in A} (\text{rank } a)^+$

$\langle 1 \rangle 2$. $A \subseteq V_\alpha$

- ⟨2⟩1. LET: $a \in A$
- ⟨2⟩2. $a \subseteq V_{\text{rank } a}$
- ⟨2⟩3. $a \in V_{(\text{rank } a)^+}$
- ⟨2⟩4. $a \in V_\alpha$
- ⟨1⟩3. If $A \subseteq V_\beta$ then $\alpha \leq \beta$
- ⟨2⟩1. ASSUME: $A \subseteq V_\beta$
- ⟨2⟩2. $\forall a \in A. a \in V_\beta$
- ⟨2⟩3. $\forall a \in A. \exists \gamma < \beta. a \subseteq V_\gamma$
- ⟨2⟩4. $\forall a \in A. \exists \gamma < \beta. \text{rank } a \leq \gamma$
- ⟨2⟩5. $\forall a \in A. \text{rank } a < \beta$
- ⟨2⟩6. $\forall a \in A. (\text{rank } a)^+ \leq \beta$
- ⟨2⟩7. $\alpha \leq \beta$

□

Theorem 8.5.10. *Every set is grounded.*

PROOF:

- ⟨1⟩1. ASSUME: for a contradiction c is not grounded.
- ⟨1⟩2. LET: B be the transitive closure of $\{c\}$.
- ⟨1⟩3. LET: $A = \{x \in B : x \text{ is not grounded}\}$
- ⟨1⟩4. PICK $m \in A$ such that $m \cap A = \emptyset$
PROOF: By the Axiom of Regularity.
- ⟨1⟩5. Every member of m is grounded.
PROOF: Every member of m is in B by transitivity but not in A .
- ⟨1⟩6. m is grounded.
PROOF: Theorem 8.5.9.
- ⟨1⟩7. Q.E.D.
PROOF: This contradicts the fact that $m \in A$.

□

Theorem 8.5.11. *Let A be any set and A^t its transitive closure. Let M^t be the transitive closure of the relation $\{\langle x, y \rangle : x \in y \in A^t\}$. Define $E : A^t \rightarrow \mathbf{V}$ by transfinite recursion thus:*

$$E(a) = \{E(x) : x M^t a\} \quad (a \in A^t) .$$

Then $E(a) = \text{rank } a$ for all $a \in A^t$, and $\text{ran } E = \text{rank } A$.

PROOF:

- ⟨1⟩1. M^t is well-founded
PROOF: Theorem 2.10.2.
- ⟨1⟩2. $\forall a \in A^t. \text{rank } a = \{\text{rank } x : x M^t a\}$
- ⟨2⟩1. $\forall x, a \in A^t. x M^t a \Rightarrow \text{rank } x < \text{rank } a$
PROOF: Theorem 8.5.8.
- ⟨2⟩2. $\forall x \in A^t. \forall \alpha < \text{rank } a. \exists x M^t a. \alpha = \text{rank } x$
- ⟨3⟩1. LET: $a \in A^t$
- ⟨3⟩2. ASSUME: $\forall b M^t a. \forall \alpha < \text{rank } b. \exists x M^t b. \alpha = \text{rank } x$
- ⟨3⟩3. LET: $\alpha < \text{rank } a$

$\langle 3 \rangle 4$. PICK $b \in a$ such that $\alpha \leq \text{rank } b$
 PROOF: Theorem 8.5.9.
 $\langle 3 \rangle 5$. CASE: $\alpha < \text{rank } b$
 $\langle 4 \rangle 1$. PICK $xM^t b$ such that $\alpha = \text{rank } x$
 PROOF: By $\langle 3 \rangle 2$
 $\langle 4 \rangle 2$. $xM^t a$
 $\langle 3 \rangle 6$. CASE: $\alpha = \text{rank } b$
 PROOF: We have $bM^t a$ and $\alpha = \text{rank } b$ as required.
 $\langle 3 \rangle 7$. Q.E.D.
 PROOF: This concludes the proof by transfinite induction over M^t ($\langle 1 \rangle 1$).
 $\langle 1 \rangle 3$. $\forall a \in A^t. E(a) = \text{rank } a$
 PROOF: By transfinite induction on a .
 $\langle 1 \rangle 4$. $\text{ran } E = \text{rank } A$
 PROOF: From $\langle 1 \rangle 3$ substituting $\{A\}$ for A .
 \square

8.6 Models of Set Theory

Theorem 8.6.1. *For any limit ordinal $\lambda > \omega$, we have V_λ is a model of Zermelo set theory.*

PROOF: Easy. \square

Theorem 8.6.2 (Choice). *For any ordinal α , we have V_α is a model of the Axiom of Choice.*

PROOF: Easy. \square

Lemma 8.6.3 (Choice). *There exists a well-ordered structure in V_{ω_2} whose ordinal number is not in V_{ω_2} .*

PROOF: Pick an uncountable set $S \in V_{\omega_2}$. Pick a well-ordering R on S . Then $\langle S, R \rangle \in V_{\omega_2}$ but its ordinal is not, because every ordinal in V_{ω_2} is $< \omega_2$ hence countable. \square

Corollary 8.6.3.1 (Choice). *The set V_{ω_2} is not a model of ZFC.*

Corollary 8.6.3.2. *The Replacement Axioms are not provable from the Zermelo axioms.*

8.7 Cofinality

Definition 8.7.1 (Cofinal). Let λ be a limit ordinal and S a set of smaller ordinals. Then S is *cofinal* in λ iff $\lambda = \sup S$.

Definition 8.7.2 (Cofinality). The *cofinality* of a limit ordinal λ , $\text{cf } \lambda$, is the least cardinal κ such that λ is the limit of κ smaller ordinals.

We also define $\text{cf } 0 = 0$ and $\text{cf } \alpha^+ = 1$.

Definition 8.7.3 (Regular Cardinal). A cardinal κ is *regular* iff $\text{cf } \kappa = \kappa$; otherwise κ is *singular*.

Theorem 8.7.4. For every ordinal α , the cardinal $\aleph_{\alpha+1}$ is regular.

PROOF: If S is a set of fewer than $\aleph_{\alpha+1}$ smaller ordinals then $\forall \beta \in S. |\beta| \leq \aleph_\alpha$ and so

$$|\bigcup S| \leq |S| \cdot \aleph_\alpha \leq \aleph_\alpha \cdot \aleph_\alpha = \aleph_\alpha. \square$$

Theorem 8.7.5. For every limit ordinal λ , we have $\text{cf } \aleph_\lambda = \text{cf } \lambda$.

PROOF:

$\langle 1 \rangle 1$. LET: λ be a limit ordinal.

$\langle 1 \rangle 2$. $\text{cf } \aleph_\lambda \leq \text{cf } \lambda$

$\langle 2 \rangle 1$. PICK a set S with $|S| = \text{cf } \lambda$ and $\bigcup S = \lambda$

$\langle 2 \rangle 2$. $\aleph_\lambda = \sup_{\alpha \in S} \aleph_\alpha$

PROOF: Theorem 4.0.18.

$\langle 1 \rangle 3$. $\text{cf } \lambda \leq \text{cf } \aleph_\lambda$

$\langle 2 \rangle 1$. LET: A be a set of smaller ordinals such that $\aleph_\lambda = \sup A$

PROVE: $\text{cf } \lambda \leq |A|$

$\langle 2 \rangle 2$. LET: $B = \{\gamma \in \lambda : \exists \alpha \in A. |\alpha| = \aleph_\gamma\}$

$\langle 2 \rangle 3$. $|B| \leq |A|$

$\langle 2 \rangle 4$. $\sup B = \lambda$

$\langle 3 \rangle 1$. $\forall \alpha \in A. \alpha \in \aleph_{\sup B+1}$

$\langle 4 \rangle 1$. LET: $\alpha \in A$

$\langle 4 \rangle 2$. $|\alpha| \leq \aleph_{\sup B}$

$\langle 4 \rangle 3$. $\alpha \in \aleph_{\sup B+1}$

$\langle 3 \rangle 2$. $\lambda \in \sup B + 1$

$\langle 4 \rangle 1$. $\aleph_\lambda \leq \aleph_{\sup B+1}$

$\langle 3 \rangle 3$. $\lambda = \sup B$

$\langle 4 \rangle 1$. $\lambda \leq \sup B$

PROOF: From $\langle 3 \rangle 2$ since λ is a limit ordinal.

$\langle 4 \rangle 2$. $\sup B \leq \lambda$

PROOF: From $\langle 2 \rangle 2$.

\square

Definition 8.7.6 (Weakly Inaccessible). An ordinal λ is *weakly inaccessible* iff \aleph_λ is regular.

Lemma 8.7.7. Let f be an α -sequence of ordinals. Then there exists an increasing β -sequence g for some $\beta \leq \alpha$ such that $\sup \text{ran } f = \sup \text{ran } g$.

PROOF:

$\langle 1 \rangle 1$. LET: h be the sequence defined by transfinite recursion thus: h_ξ is the least γ such that $\forall \delta < \xi. f_{h_\delta} < f_\gamma$ if any such γ exists; otherwise the sequence halts.

$\langle 1 \rangle 2$. LET: $\beta = \text{dom } h$

$\langle 1 \rangle 3$. $g_\xi = f_{h_\xi}$ for $\xi < \beta$

- ⟨1⟩4. $\sup \text{ran } g \leq \sup \text{ran } f$
 PROOF: Since g is a subsequence of f .
- ⟨1⟩5. $\sup \text{ran } f \leq \sup \text{ran } g$
 - ⟨2⟩1. $\forall \xi < \beta. \forall \delta \leq h_\xi. f_\delta \leq g_\xi$
 - ⟨3⟩1. LET: $\xi < \beta$
 - ⟨3⟩2. LET: $\delta \leq h_\xi$
 - ⟨3⟩3. $f_\delta \leq f_{h_\xi}$
 - ⟨4⟩1. ASSUME: $\delta < h_\xi$
 - ⟨4⟩2. PICK $\alpha < \xi$ such that $f_{\delta} \leq f_{h_\alpha}$
 - ⟨4⟩3. $f_\delta \leq f_{h_\alpha} \leq f_{h_\xi}$
 - ⟨3⟩4. $f_{h_\xi} = g_\xi$
 - ⟨2⟩2. $\forall \xi < \beta. f_\xi \leq g_\xi$
 - ⟨2⟩3. CASE: $\beta = \alpha$
 PROOF: Then $\sup \text{ran } f \leq \sup \text{ran } g$ immediately.
 - ⟨2⟩4. CASE: $\beta < \alpha$
 - ⟨3⟩1. There is no γ such that $g_\delta < f_\gamma$ for all $\delta < \beta$
 PROOF: This is the condition for the sequence h to halt.
 - ⟨3⟩2. For all γ , there exists δ such that $f_\gamma < g_\delta$
 - ⟨3⟩3. $\sup \text{ran } f \leq \sup \text{ran } g$

□

Theorem 8.7.8. *Let λ be a limit ordinal. Then there exists an increasing $(\text{cf } \lambda)$ -sequence of ordinals that converges to λ .*

PROOF:

- ⟨1⟩1. PICK a set S with $|S| = \text{cf } \lambda$ and $\lambda = \sup S$
- ⟨1⟩2. PICK a bijection $f : \text{cf } \lambda \approx S$
- ⟨1⟩3. PICK an increasing β -sequence converging to λ with $\beta \leq \text{cf } \lambda$
 PROOF: Lemma 8.7.7.
- ⟨1⟩4. $\beta = \text{cf } \lambda$
 PROOF: By leastness of $\text{cf } \lambda$.

□

Corollary 8.7.8.1. *For any limit ordinal λ , we have $\text{cf } \lambda$ is the least ordinal α such that there exists an increasing α -sequence of ordinals $< \lambda$ that converges to λ .*

Theorem 8.7.9. *For any ordinal λ , we have $\text{cf } \lambda$ is a regular cardinal.*

PROOF:

- ⟨1⟩1. ASSUME: w.l.o.g. λ is a limit ordinal.
- ⟨1⟩2. PICK an increasing $\text{cf } \lambda$ -sequence f of ordinals $< \lambda$ that converges to λ .
- ⟨1⟩3. LET: S be a set of ordinals $< \text{cf } \lambda$ such that $\text{cf } \lambda = \sup S$.
- ⟨1⟩4. $f(S)$ is cofinal in λ
 - ⟨2⟩1. LET: $\alpha < \lambda$
 - ⟨2⟩2. PICK $\beta < \text{cf } \lambda$ such that $\alpha < f(\beta) < \lambda$
 PROOF: Since f converges to λ .
 - ⟨2⟩3. PICK $\gamma \in S$ such that $\beta < \gamma$

PROOF: Since $\sup S = \text{cf } \lambda$.

$\langle 2 \rangle 4$. $\alpha < f(\gamma) \in f(S)$

$\langle 1 \rangle 5$. $\text{cf } \lambda \leq |S|$

PROOF: We have $\text{cf } \lambda \leq |f(S)| = |S|$

$\langle 1 \rangle 6$. $\text{cf } \text{cf } \lambda = \text{cf } \lambda$

□

Theorem 8.7.10. *Let λ be an infinite cardinal. Then $\text{cf } \lambda$ is the least cardinal κ such that λ can be decomposed as the union of κ sets each with cardinality $< \lambda$.*

PROOF:

$\langle 1 \rangle 1$. λ can be decomposed as the union of $\text{cf } \lambda$ sets each with cardinality $< \lambda$

PROOF: Since λ is the union of a set of $\text{cf } \lambda$ smaller ordinals.

$\langle 1 \rangle 2$. If $\lambda = \bigcup \mathcal{A}$ where $\forall X \in \mathcal{A}. |X| < \lambda$ then $\text{cf } \lambda \leq |\mathcal{A}|$.

$\langle 2 \rangle 1$. LET: $\kappa = |\mathcal{A}|$

$\langle 2 \rangle 2$. LET: $\mathcal{A} = \{A_\xi : \xi < \kappa\}$

$\langle 2 \rangle 3$. $\lambda = \bigcup_{\xi < \kappa} A_\xi$

$\langle 2 \rangle 4$. $\forall \xi < \kappa. |A_\xi| < \lambda$

$\langle 2 \rangle 5$. LET: $\mu = \sup_{\xi < \kappa} |A_\xi|$

$\langle 2 \rangle 6$. $\lambda \leq \mu \cdot \kappa$

PROOF: Since $\lambda = |\bigcup_{\xi < \kappa} A_\xi|$

$\langle 2 \rangle 7$. CASE: $\lambda \leq \kappa$

PROOF: Then $\text{cf } \lambda \leq \lambda \leq \kappa$

$\langle 2 \rangle 8$. CASE: $\kappa < \lambda$

$\langle 3 \rangle 1$. $\lambda = \mu$

PROOF: Since $\lambda \leq \mu \cdot \kappa \leq \lambda \cdot \lambda = \lambda$

$\langle 3 \rangle 2$. λ is the supremum of κ smaller ordinals.

$\langle 3 \rangle 3$. $\text{cf } \lambda \leq \kappa$

□

Theorem 8.7.11 (König's Theorem (Choice)). *For any infinite cardinal κ we have $\kappa < \text{cf } 2^\kappa$*

PROOF:

$\langle 1 \rangle 1$. ASSUME: for a contradiction $\text{cf } 2^\kappa \leq \kappa$

$\langle 1 \rangle 2$. PICK a set S with $|S| = 2^\kappa$

$\langle 1 \rangle 3$. PICK a κ -sequence of sets A_ξ with $S^\kappa = \bigcup_{\xi < \kappa} A_\xi$ and $\forall \xi < \kappa. |A_\xi| < 2^\kappa$

PROOF: Since $|S^\kappa| = 2^\kappa$

$\langle 1 \rangle 4$. $\forall \xi < \kappa. \{g(\xi) : g \in A_\xi\} \subset S$

PROOF: Since $|\{g(\xi) : g \in A_\xi\}| \leq |A_\xi| < 2^\kappa$

$\langle 1 \rangle 5$. For all $\xi < \kappa$, PICK $s_\xi \in S - \{g(\xi) : g \in A_\xi\}$

$\langle 1 \rangle 6$. $s \in S^\kappa$

$\langle 1 \rangle 7$. $\forall \xi < \kappa. s \notin A_\xi$

$\langle 1 \rangle 8$. Q.E.D.

PROOF: This contradicts $\langle 1 \rangle 3$.

□

Corollary 8.7.11.1. $2^{\aleph_0} \neq \aleph_\omega$

PROOF: Since $\text{cf } \aleph_\omega = \aleph_0$ and $\text{cf } 2^{\aleph_0} > \aleph_0$. \square

8.8 Inaccessible Cardinals

Definition 8.8.1 (Inaccessible Cardinal). A cardinal κ is *inaccessible* iff:

- $\kappa > \aleph_0$
- For every cardinal $\lambda < \kappa$ we have $2^\lambda < \kappa$
- κ is regular.

Lemma 8.8.2. For any ordinal α and limit ordinal λ ,

$$V_{\alpha+\lambda} = \bigcup_{\delta < \lambda} V_{\alpha+\delta}$$

PROOF:

- $\langle 1 \rangle 1.$ $V_{\alpha+\lambda} = \bigcup_{\delta < \lambda} V_{\alpha+\delta}$
 $\langle 2 \rangle 1.$ LET: $x \in V_{\alpha+\lambda}$
 $\langle 2 \rangle 2.$ PICK $\beta < \alpha + \lambda$ such that $x \in V_\beta$
 $\langle 2 \rangle 3.$ CASE: $\beta < \alpha$
 PROOF: Then $x \in V_{\alpha+0}$.
 $\langle 2 \rangle 4.$ CASE: $\alpha \leq \beta$
 $\langle 3 \rangle 1.$ LET: δ be the ordinal such that $\beta = \alpha + \delta$
 $\langle 3 \rangle 2.$ $x \in V_{\alpha+\delta}$ and $\delta < \lambda$
 $\langle 1 \rangle 2.$ $\bigcup_{\delta < \lambda} V_{\alpha+\delta} \subseteq V_{\alpha+\lambda}$
 \square

Lemma 8.8.3. For any ordinal α we have $|V_{\omega+\alpha}| = \beth_\alpha$.

PROOF:

- $\langle 1 \rangle 1.$ $|V_\omega| = \beth_0$
 PROOF: Since V_ω is the union of an ω -sequence of finite sets of increasing size.
 $\langle 1 \rangle 2.$ For any ordinal α , if $|V_{\omega+\alpha}| = \beth_\alpha$ then $|V_{\omega+\alpha+1}| = \beth_{\alpha+1}$
 $\langle 1 \rangle 3.$ For any limit ordinal λ , if $\forall \alpha < \lambda. |V_{\omega+\alpha}| = \beth_\alpha$ then $|V_{\omega+\lambda}| = \beth_\lambda$
 $\langle 2 \rangle 1.$ LET: λ be a limit ordinal.
 $\langle 2 \rangle 2.$ ASSUME: $\forall \alpha < \lambda. |V_{\omega+\alpha}| = \beth_\alpha$
 $\langle 2 \rangle 3.$ $|V_{\omega+\lambda}| \geq \beth_\lambda$
 PROOF:

$$\begin{aligned} |V_{\omega+\lambda}| &= \left| \bigcup_{\delta < \lambda} V_{\omega+\delta} \right| && \text{(Lemma 8.8.2)} \\ &\geq \sup_{\delta < \lambda} |V_{\omega+\delta}| \\ &= \sup_{\delta < \lambda} \beth_\delta \\ &= \beth_\lambda \end{aligned}$$

⟨2⟩4. $\beth_\lambda \leq |V_{\omega+\lambda}|$

PROOF:

$$\begin{aligned} |V_{\omega+\lambda}| &= \left| \bigcup_{\delta < \lambda} V_{\omega+\delta} \right| \\ &\leq |\lambda| \cdot \beth_\lambda \\ &\leq \beth_\lambda \cdot \beth_\lambda \\ &= \beth_\lambda \end{aligned}$$

□

Lemma 8.8.4. *Let κ be an inaccessible cardinal. For any ordinal $\alpha < \kappa$, we have $\beth_\alpha < \kappa$.*

PROOF:

⟨1⟩1. $\beth_0 < \kappa$

PROOF: By definition of inaccessible.

⟨1⟩2. If $\beth_\alpha < \kappa$ then $\beth_{\alpha+} < \kappa$

PROOF: $\beth_{\alpha+} = 2^{\beth_\alpha} < \kappa$

⟨1⟩3. If λ is a limit ordinal, $\lambda < \kappa$ and $\forall \alpha < \lambda. \beth_\alpha < \kappa$ then $\beth_\lambda < \kappa$

PROOF: Since $\beth_\lambda = \sup_{\alpha < \lambda} \beth_\alpha$ is the supremum of fewer than κ smaller ordinals.

□

Lemma 8.8.5. *Let κ be an inaccessible cardinal. For all $A \in V_\kappa$ we have $|A| < \kappa$.*

PROOF: Pick $\alpha < \kappa$ such that $A \subseteq V_\alpha$. Then $|A| \leq |V_\alpha| \leq \beth_\alpha < \kappa$. □

Theorem 8.8.6. *If κ is an inaccessible cardinal then V_κ is a model of ZF.*

PROOF: Easy. □