

# Logic and Set Theory

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## 0 Miscellaneous

Some introductory speech

## 1 Propositional logic

Let  $P$  denote a set of *primitive proposition*, unless otherwise stated,  $P = \{p_1, p_2, \dots\}$ .

**Definition.** The *language* or *set of propositions*  $L = L(P)$  is defined inductively by:

- (1)  $p \in L \forall p \in P$ ;
- (2)  $\perp \in L$ , where  $\perp$  is read as 'false';
- (3) If  $p, q \in L$ , then  $(p \implies q) \in L$ . For example,  $(p_1 \implies L)$ ,  $((p_1 \implies p_2) \implies (p_1 \implies p_3))$ .

Note that at this point, each proposition is only a finite string of symbols from the alphabet  $(, ), \implies, \perp, p_1, p_2, \dots$  and do not really mean anything (until we define so).

By *inductively define*, we mean more precisely that we set  $L_1 = P \cup \{\perp\}$ , and  $L_{n+1} = L_n \cup \{(p \implies q) : p, q \in L_n\}$ , and then put  $L = L_1 \cup L_2 \cup \dots$

Each proposition is built up *uniquely* from 1) and 2) using 3). For example,  $((p_1 \implies p_2) \implies (p_1 \implies p_3))$  came from  $(p_1 \implies p_2)$  and  $(p_1 \implies p_3)$ . We often omit outer brackets or use different brackets for clarity.

Now we can define some useful things:

- $\neg p$  (not  $p$ ), as an abbreviation for  $p \implies \perp$ ;
- $p \vee q$  ( $p$  or  $q$ ), as an abbreviation for  $(\neg p) \implies q$ ;
- $p \wedge q$  ( $p$  and  $q$ ), as an abbreviation for  $\neg(p \implies (\neg q))$ .

These definitions 'make sense' in the way that we expect them to.

**Definition.** A *valuation* is a function  $v : L \rightarrow \{0, 1\}$  s.t.

- (1)  $v(\perp) = 0$ ; (2)

$$v(p \implies q) = \begin{cases} 0 & v(p) = 1, v(q) = 0 \\ 1 & \text{else} \end{cases} \quad \forall p, q \in L$$

**Remark.** On  $\{0, 1\}$ , we could define a constant  $\perp$  by  $\perp = 0$ , and an operation  $\implies$  by  $a \implies b = 0$  if  $a = 1, b = 0$  and 1 otherwise. Then a valuation is a function  $L \rightarrow \{0, 1\}$  that preserves the structure  $(\perp \text{ and } \implies)$ , i.e. a homomorphism.

**Proposition.** (1) If  $v, v'$  are valuations with  $v(p) = v'(p) \forall p \in P$ , then  $v = v'$  (on  $L$ ).

(2) For any  $w : P \rightarrow \{0, 1\}$ , there exists a valuation  $v$  with  $v(p) = w(p) \forall p \in P$ . In short, a valuation is defined by its value on  $P$ , and any values will do.

*Proof.* (1) We have  $v(p) = v'(p) \forall p \in L_1$ . However, if  $v(p) = v'(p)$  and  $v(q) = v'(q)$  then  $v(p \implies q) = v'(p \implies q)$ , so  $v = v'$  on  $L_2$ . Continue inductively we have  $v = v'$  on  $L_n \forall n$ .

(2) Set  $v(p) = w(p) \forall p \in P$  and  $v(\perp) = 0$ : this defines  $v$  on  $L_1$ . Having defined  $v$  on  $L_n$ , use the rules for valuation to inductively define  $v$  on  $L_{n+1}$  so we can extend  $v$  to  $L$ .  $\square$

**Definition.** We say  $p$  is a *tautology*, written  $\models p$ , if  $v(p) = 1 \forall$  valuations  $v$ .  
Some examples:

(1)  $p \implies (q \implies p)$ : a true statement implies by anything. We can verify this by:

$v(p)$	$v(q)$	$v(q \implies p)$	$v(p \implies (q \implies p))$
1	1	1	1
1	0	1	1
0	1	0	1
0	0	1	1

So we see that this is indeed a tautology;

(2)  $(\neg\neg p) \implies p$ , i.e.  $((p \implies \perp) \implies \perp) \implies p$ , called the "law of excluded middle";

(3)  $[p \implies (q \implies r)] \implies [(p \implies q) \implies (p \implies r)]$ .

Indeed, if not then we have some  $v$  with  $v(p \implies (q \implies r)) = 1$ ,  $v((p \implies q) \implies (p \implies r)) = 0$ . So  $v(p \implies q) = 1$ ,  $v(p \implies r) = 0$ . This happens when  $v(p) = 1$ ,  $v(r) = 0$ , so also  $v(q) = 1$ . But then  $v(q \implies r) = 0$ , so  $v(p \implies (q \implies r)) = 0$ .

**Definition.** For  $S \subset L$ ,  $t \in L$ , say  $S$  *entails* or *semantically implies*  $t$ , written  $S \models t$  if  $v(s) = 1 \forall s \in S \implies v(t) = 1$ , for each valuation  $v$ .

("Whenever all of  $S$  is true,  $t$  is true as well.")

For example,  $\{p \implies q, q \implies r\} \models (p \implies r)$ . To prove this, suppose not: so we have  $v$  with  $v(p \implies q) = v(q \implies r) = 1$  but  $v(p \implies r) = 0$ . So  $v(p) = 1$ ,  $v(r) = 0$ , so  $v(q) = 0$ , but then  $v(p \implies q) = 0$ .

If  $v(t) = 1$  we say  $t$  is true in  $v$  or that  $v$  is a model of  $t$ .

For  $S \subset L$ ,  $v$  is a model of  $S$  if  $v(s) = 1 \forall s \in S$ . So  $S \models t$  says that every model of  $S$  is a model of  $t$ . For example, in fact  $\models t$  is the same as  $\emptyset \models t$ .

## 2 Syntactic implication

For a notion of 'proof', we will need axioms and deduction rules. As axioms, we'll take:

1.  $p \implies (q \implies p) \forall p, q \in L$ ;
2.  $[p \implies (q \implies r)] \implies [(p \implies q) \implies (p \implies r)] \forall p, q, r \in L$ ;
3.  $(\neg\neg p) \implies p \forall p \in L$ .

Note: these are all tautologies. Sometimes we say they are 3 axiom-schemes, as all of these are infinite sets of axioms.

As deduction rules, we'll take just *modus ponens*: from  $p$ , and  $p \implies q$ , we can deduce  $q$ .

For  $S \subset L$ ,  $t \in L$ , a *proof* of  $t$  from  $S$  consists of a finite sequence  $t_1, \dots, t_n$  of propositions, with  $t_n = t$ , s.t.  $\forall i$  the proposition  $t_i$  is an axiom, or a member of  $S$ , or there exists  $j, k < i$  with  $t_j = (t_k \implies t_i)$ .

We say  $S$  is the *hypotheses* or *premises* and  $t$  is the *conclusion*.

If there exists a proof of  $t$  from  $S$ , we say  $S$  *proves* or *syntactically implies*  $t$ , written  $S \vdash t$ .

If  $\phi \vdash t$ , we say  $t$  is a *theorem*, written  $\vdash t$ .

**Example.**  $\{p \implies q, q \implies r\} \vdash p \implies r$ .

we deduce by the following:

- (1)  $[p \implies (q \implies r)] \implies [(p \implies q) \implies (p \implies r)]$ ; (axiom 2)
- (2)  $q \implies r$ ; (hypothesis)
- (3)  $(q \implies r) \implies (p \implies (q \implies r))$ ; (axiom 1)
- (4)  $p \implies (q \implies r)$ ; (mp on 2,3)
- (5)  $(p \implies q) \implies (p \implies r)$  (mp on 1,4);
- (6)  $p \implies q$ ; (hypothesis)
- (7)  $p \implies r$ . (mp on 5,6)

**Example.** Let's now try to prove  $\vdash p \implies p$ . Axiom 1 and 3 probably don't help so look at axiom 2; if we make  $(p \implies q)$  and  $p \implies (q \implies r)$  something that's a theorem, and make  $p \implies r$  to be  $p \implies p$  then we are done. So we need to take  $p = p, q = (p \implies p), r = p$ . Now:

- (1)  $[p \implies ((p \implies p) \implies p)] \implies [(p \implies (p \implies p)) \implies (p \implies p)]$ ; (axiom 2)
- (2)  $p \implies ((p \implies p) \implies p)$ ; (axiom 1)
- (3)  $(p \implies (p \implies p)) \implies (p \implies p)$ ; (mp on 1,2)
- (4)  $p \implies (p \implies p)$ ; (axiom 1)
- (5)  $p \implies p$ . (mp on 3,4)

Proofs are made easier by:

**Proposition.** (2, deduction theorem)

Let  $S \subset L$ ,  $p, q \in L$ . Then  $S \vdash (p \implies q)$  if and only if  $(S \cup \{p\}) \vdash q$ .

*Proof.* Forward: given a proof of  $p \implies q$  from  $S$ , add the lines  $p$  (hypothesis),  $q$  (mp) to obtain a proof of  $q$  from  $S \cup \{p\}$ .

Backward: if we have proof  $t_1, \dots, t_n = q$  of  $q$  from  $S \cup \{p\}$ . We'll show that  $S \vdash (p \implies t_i) \forall i$ , so  $p \implies t_n = q$ .

If  $t_i$  is an axiom, then we have  $\vdash t_i \implies (p \implies t_i)$ , so  $\vdash p \implies t_i$ ;

If  $t_i \in S$ , write down  $t_i, t_i \implies (p \implies t_i), p \implies t_i$  we get a proof of  $p \implies t_i$  from  $S$ ;

If  $t_i = p$ : we know  $\vdash (p \implies p)$ , so done;

If  $t_i$  obtained by mp: in that case we have some earlier lines  $t_j$  and  $t_j \implies t_i$ .

By induction, we may assume  $S \vdash (p \implies t_j)$  and  $S \vdash (p \implies (t_j \implies t_i))$ .

Now we can write down  $[p \implies (t_j \implies t_i)] \implies [(p \implies t_j) \implies (t_i)]$  by axiom 2,  $p \implies (t_j \implies t_i), p \implies t_j \implies (p \implies t_i)$  (mp),  $p \implies t_j, p \implies t_i$  (mp) to obtain  $S \vdash (p \implies t_i)$ .

These are all of the cases. So  $S \vdash (p \implies q)$ . □

This is why we chose axiom 2 as we did – to make this proof work.

**Example.** To show  $\{p \implies q, q \implies r\} \vdash (p \implies r)$ , it's enough to show that  $\{p \implies q, q \implies r, p\} \vdash r$ , which is trivial by mp.

Now, how are  $\vdash$  and  $\models$  related? We are going to prove the *completeness theorem*:  $S \vdash t \iff S \models t$ .

This ensures that our proofs are sound, in the sense that everything it can prove is not absurd ( $S \vdash t$  then  $S \models t$ ), and are adequate, i.e. our axioms are powerful enough to define every semantic consequence of  $S$ , which is not obvious ( $S \models t$  then  $S \vdash t$ ).

**Proposition.** (3)

Let  $S \subset L, t \in L$ . Then  $S \vdash t \implies S \models t$ .

*Proof.* Given a valuation  $v$  with  $v(s) = 1 \forall s \in S$ , we want  $v(t) = 1$ .

We have  $v(p) = 1 \forall p$  axiom as our axioms are all tautologies (proven earlier);  $v(p) = 1 \forall p \in S$  by definition of  $v$ ; also if  $v(p) = 1$  and  $v(p \implies q) = 1$ , then also  $v(q) = 1$  (by definition of  $\implies$ ). So  $v(p) = 1$  for each line  $p$  of our proof of  $t$  from  $S$ . □

We say  $S \subset L$  consistent if  $S \not\vdash \perp$ . One special case of adequacy is:  $S \models \perp \implies S \vdash \perp$ , i.e. if  $S$  has no model then  $S$  inconsistent, i.e. if  $S$  is consistent then  $S$  has a model. This implies adequacy: given  $S \models t$ , we have  $S \cup \{\neg t\} \models \perp$ , so by our special case we have  $S \cup \{\neg t\} \vdash \perp$ , i.e.  $S \vdash ((\neg t) \implies t)$  by deduction theorem, so  $S \vdash \neg \neg t$ . But  $S \vdash ((\neg \neg t) \implies t)$  by axiom 3, so  $S \vdash t$  (mp).

**Theorem.** (4)

Let  $S \subset L$  be consistent, then  $S$  has a model.

The idea is that we would like to define valuation  $v$  by  $v(p) = 1 \iff p \in S$ , or more sensibly,  $v(p) = 1 \iff S \vdash p$ .

But maybe  $S \not\vdash p_3, S \not\vdash \neg p_3$ , but a valuation maps half of  $L$  to 1, so we want to 'grow'  $S$  to contain one of  $p$  or  $\neg p$  for each  $p \in L$ , while keeping consistency.

*Proof.* Claim: for any consistent  $S \subset L$ ,  $p \in L$ ,  $S \cup \{p\}$  or  $S \cup \{\neg p\}$  consistent.  
*Proof of claim.* If not, then  $S \cup \{p\} \vdash \perp$  and  $S \cup \{\neg p\} \vdash \perp$ , then  $S \vdash (p \implies \perp)$  (deduction theorem), i.e.  $S \vdash \neg p$ , so  $S \vdash \perp$  contradiction.

Now  $L$  is countable as each  $L_n$  is countable, so we can list  $L$  as  $t_1, t_2, \dots$ . Put  $S_0 = S$ ; set  $S_1 = S_0 \cup \{t_1\}$  or  $S_0 \cup \{\neg t_1\}$  so that  $S_1$  is consistent. Then set  $S_2 = S_1 \cup \{t_2\}$  or  $S_1 \cup \{\neg t_2\}$  so that  $S_2$  is consistent, and continue likewise. Set  $\bar{S} = S_0 \cup S_1 \cup S_2 \cup \dots$ . Then  $\bar{S} \supset S$ , and  $\bar{S}$  is consistent (as each  $S_n$  is, and each proof is finite).  $\forall p \in L$ , we have either  $p \in \bar{S}$  or  $(\neg p) \in \bar{S}$ . Also,  $\bar{S}$  is *deductively closed*, meaning that is  $\bar{S} \vdash p$  then  $p \in \bar{S}$ : if  $p \notin \bar{S}$  then  $(\neg p) \in \bar{S}$ , so  $\bar{S} \vdash p$ ,  $\bar{S} \vdash (\neg p)$  so  $\bar{S} \vdash \perp$  contradiction.

Define  $v : L \rightarrow \{0, 1\}$  by  $p \rightarrow 1$  if  $p \in \bar{S}$ , 0 otherwise. Then  $v$  is a valuation:  $v(\perp) = 0$  as  $\perp \notin \bar{S}$ ; for  $v(p \implies q)$ :

If  $v(p) = 1$ ,  $v(q) = 0$ : We have  $p \in \bar{S}$ ,  $q \notin \bar{S}$ , and want  $v(p \implies q) = 0$ , i.e.  $(p \implies q) \notin \bar{S}$ . But if  $(p \implies q) \in \bar{S}$  then  $\bar{S} \vdash q$  contradiction;

If  $v(q) = 1$ : have  $q \in \bar{S}$ , and want  $v(p \implies q) = 1$ , i.e.  $(p \implies q) \in \bar{S}$ . But  $\vdash q \implies (p \implies q)$  so  $\bar{S} \vdash (p \implies q)$ ;

If  $v(p) = 0$ : have  $p \notin \bar{S}$ , i.e.  $(\neg p) \in \bar{S}$  and want  $(p \implies q) \in \bar{S}$ . So we need  $(p \implies \perp) \vdash (p \implies q)$ , i.e.  $p \implies \perp, p \vdash q$  (deduction theorem). Thus it's enough to show that  $\perp \vdash q$ . But  $(\neg \neg q) \implies q$ , and  $\vdash (\perp \implies (\neg \neg q))$  (axiom 3 and 1 – to see the second one, write  $\neg$  explicitly using  $\implies$  and  $\perp$ ), so  $\vdash (\perp \implies q)$ , i.e.  $\perp \vdash q$ .  $\square$

**Remark.** Sometimes this is called 'completeness theorem'. The proof used  $P$  being countable to get  $L$  countable; in fact, result still holds if  $P$  is uncountable (see chapter 3).

By remark before theorem 4, we have

**Corollary.** (5, adequacy)

Let  $S \subset L$ ,  $t \in L$ . Then if  $S \models t$  then  $S \vdash t$ .

And hence,

**Theorem.** (6, completeness theorem)

Let  $S \subset L$ ,  $t \in L$ . Then  $S \vdash t \iff S \models t$ .

Some consequences:

**Corollary.** (7, compactness theorem)

Let  $S \subset L$ ,  $t \in L$  with  $S \models t$ . Then  $\exists$  finite  $S' \subset S$  with  $S' \models t$ .

This is trivial if we replace  $\models$  by  $\vdash$  (as proofs are finite).

Special case for  $t = \perp$ : If  $S$  has no model then some finite  $S' \subset S$  has no model. Equivalently,

**Corollary.** (7', compactness theorem, equivalent form)

Let  $S \subset L$ . If every finite subset of  $S$  has a model then  $S$  has a model.

This *isi* equivalent to corollary 7 because  $S \models t \iff S \cup \{\neg t\}$  has no model and  $S' \models t \iff S' \cup \{\neg t\}$  has no model.



**Corollary.** (8, decidability theorem)

There is an algorithm to determine (in finite time) whether or not, for a given finite  $S \subset L$  and  $t \in L$ , we have  $S \vdash t$ .

This is highly non-obvious; however it's trivial to decide if  $S \models t$  just by drawing a truth table, and  $\models \iff \vdash$ .

### 3 Well-Orderings and Ordinals

**Definition.** A *total order* or *linear order* on a set  $X$  is a relation  $<$  on  $X$ , such that

- (1) Irreflexive: Not  $x < x \forall x \in X$ ;
- (2) Transitive:  $x < y, y < z \implies x < z \forall x, y, z \in X$ ;
- (3) Trichotomous:  $x < y$  or  $x = y$  or  $y < x \forall x, y \in X$ .

Note: two of (iii) cannot hold: if  $x < y, y < x$  then  $x < x$  by transitivity.

Write  $x \leq y$  if  $x < y$  or  $x = y$ , and  $y > x$  if  $x < y$ .

We can also define total order in terms of  $\leq$ :

- (1) Reflexive:  $x \leq x \forall x \in X$ ;
- (2) Transitive:  $x \leq y, y \leq z \implies x \leq z \forall x, y, z \in X$ ;
- (3) Antisymmetric:  $x \leq y, y \leq x \implies x = y \forall x, y \in X$ ;
- (4) 'Tri'chotomous (although it's only two):  $x \leq y$  or  $y \leq x \forall x, y \in X$ .

**Example.**  $\mathbb{N}, \mathbb{Q}, \mathbb{R}$  with the usual orders are all total orders.

$\mathbb{N}^+$  the relation 'divides' is not a total order: for example we don't have any of  $2|3, 3|2$  or  $2 = 3$ .

$\mathcal{P}(S)$  for some  $S$  (with  $|S| \geq 2$  to be rigorous), with  $x \leq y$  if  $x \subseteq y$  is not a total order for the same reason.

A total order is a *well-ordering* if every (non-empty) subset has a least element, i.e.  $\forall S \subset X, S \neq \emptyset \implies \exists x \in S, x \leq y \forall y \in S$ .

**Example.** 1.  $\mathbb{N}$  with the usual  $<$  is a well ordering.

2.  $\mathbb{Z}, \mathbb{Q}, \mathbb{R}$  with the usual  $<$  are not well orderings.

3.  $\mathbb{Q}^+ \cup \{0\}$  with the usual  $<$  is not a well ordering (e.g.  $(0, \infty) \subset \mathbb{Q}^+ \cup \{0\}$ ).

4. The set  $\{1 - \frac{1}{n} : n = 2, 3, \dots\}$  as a subset of  $\mathbb{R}$  with the usual ordering is a well ordering.

5. The set  $\{1 - \frac{1}{n} : n = 2, 3, \dots\} \cup \{1\}$  as a subset of  $\mathbb{R}$  with the usual ordering is a well ordering.

6. The set  $\{1 - \frac{1}{n} : n = 2, 3, \dots\} \cup \{2 - \frac{1}{n} : n = 2, 3, \dots\}$  (same assumption) is a well ordering.

**Remark.**  $X$  is well-ordered iff there is no  $x_1 > x_2 > x_3 > \dots$  in  $X$ .

Clearly if there is such a sequence then  $S = \{x_1, x_2, \dots\}$  has no least element.

Conversely, if  $S \subset X$  has no least element, then for each element  $x \in S$  there exists a  $x' \in S$  with  $x' < x$ , so we can just pick  $x, x', \dots$  inductively.

**Definition.** We say total orders  $X, Y$  are *isomorphic* if there exists a bijection  $f : X \rightarrow Y$  that is order-preserving, i.e.  $x < y \iff f(x) < f(y)$ .

For example, 1 and 4 above are isomorphic; 5 and 6 are isomorphic; 4 and 5 are not isomorphic (one has a greatest element, and the other doesn't).

Here comes the first reason why well orderings are useful:

**Proposition.** (1, Proof by induction)

Let  $X$  be well-ordered, and let  $S \subset X$  be s.t. if  $y \in S \forall y < x$  then  $x \in S$  (each  $x \in X$ ). Then  $S = X$ .

Equivalently, if  $p(x)$  is a property s.t.  $\forall x: \text{if } p(y) \forall y < x \text{ then } p(x)$ , then  $p(x) \forall x$ .

(I think we must assert  $S$  to be non-empty here, but the lecturer didn't agree with me; need to check later.)

*Proof.* If  $S \neq X$  then let  $x$  be the least element of  $X \setminus S$ . Then  $x \notin S$ . But  $y \in S \forall y < x$ , contradiction.  $\square$

A typical use:

**Proposition.** Let  $X, Y$  be isomorphic well-orderings. Then there is a *unique* isomorphism from  $X$  to  $Y$ .

*Proof.* Let  $f, g$  be isomorphisms. We'll show  $f(x) = g(x) \forall x$  by induction. Thus we may assume  $f(y) = g(y) \forall y < x$ , and want  $f(x) = g(x)$ . Let  $a$  be the least element of  $Y \setminus \{f(y) : y < x\}$ . Then we must have  $f(x) = a$ : if  $f(x) > a$ , then some  $x' > x$  has  $f(x') = a$  by surjectivity, contradiction. The same shows  $g(x)$  = least element of  $Y \setminus \{g(y) : y < x\}$ , but this is the same as  $a$ . So  $f(x) = g(x)$ .  $\square$

**Remark.** This is false for total orders in general. One example is, consider from  $\mathbb{Z} \rightarrow \mathbb{Z}$ , we could either take identity, or  $x \rightarrow x - 5$ ; or from  $\mathbb{R}$  to  $\mathbb{R}$  we could take identity or  $x \rightarrow x - 5$  or  $x \rightarrow x^3 \dots$

**Definition.** In a total order  $X$ , an *initial segment*  $I$  is a subset of  $X$  such that  $x \in I, y < x \implies y \in I$ .

**Example.** For any  $x \in X$ , set  $I(x) = \{y \in X : y < x\}$ . Then this is an initial segment.

Obviously, not every initial segment is of this form: for example, in  $\mathbb{R}$  we can take  $\{x : x \leq 3\}$ ; or in  $\mathbb{Q}$ , take  $\{x : x^2 < 2\} \cup \{x < 0\}$  (this cannot be written as above form as  $\sqrt{2} \notin \mathbb{Q}$ ).

Note: in a well-ordering, every proper initial segment *is* of the above form: let  $x$  be the least element of  $X \setminus I$ . Then  $y < x \implies y \in I$ . Conversely, if  $y \in I$ , then we must have  $y < x$ : otherwise  $x \in I$ , contradiction.

Our aim is to show that every subset of a well-ordered  $X$  is isomorphic to an initial segment.

Note: this is very false for total orders: e.g.  $\{1, 5, 9\} \subset \mathbb{Z}$ , or  $\mathbb{Q} \subset \mathbb{R}$ . If we have  $S \subset X$ , We would like to define  $f : S \rightarrow X$  that sends the smallest of  $S$  to the smallest of  $X$ , then remove them from both sets and send the smallest of the remaining to the smallest of the remaining, etc... But to do this we need a theorem.

**Theorem.** (3, definition by recursion)

Let  $X$  be well-ordered,  $Y$  be a set, and  $G : \mathcal{P}(X \times Y) \rightarrow Y$ . Then  $\exists f : X \rightarrow Y$  s.t.  $f(x) = G(f|_{I_x})$  for all  $x \in X$ . Moreover, such  $f$  is unique.

Here we define the restriction as: for  $f : A \rightarrow B$ , and  $C \subset A$ , the restriction of  $f$  to  $C$  is  $f|_C = \{(x, f(x)) : x \in C\}$ . (I think the lecturer is regarding a function as subset of a cartesian product)

In defining  $f(x)$ , make use of  $f|_{I_x}$ , i.e. the values of  $f(y), y < x$ .

*Proof.* Existence: define 'h is an attempt' to mean:  $h : I \rightarrow Y$ , some initial segment  $I$  of  $X$ , and  $\forall x \in I$  we have  $h(x) = G(h|_{I_x})$ . Note that  $h, h'$  are

attempts, both defined at  $x$ , then  $h(x) = h'(x)$  by induction on  $x$ . Since if  $h(y) = h'(y) \forall y < x$  then  $h(x) = h'(x)$ .

Also,  $\forall x \in X$  there exists an attempt defined at  $x$  by induction on  $x$ : we want attempt defined at  $x$ , given  $\forall y < x$  there exists attempt defined at  $y$ . For each  $y < x$ , we have unique attempt  $h_y$  defined on  $\{z : z \leq y\}$  (unique by what we just showed).

Let  $h = \cup_{y < x} h_y$ : an attempt defined on  $I_x$ . This is single-valued by uniqueness, so is indeed a function.

So  $h' = h \cup \{(x, G(h))\}$  is an attempt defined at  $x$ .

Now set  $f(x) = y$  if  $\exists$  attempt  $h$ , defined at  $x$ , with  $h(x) = y$  (single-valued).

Uniqueness: if  $f, f'$  suitable then  $f(x) = f'(x) \forall x \in X$  (induction on  $X$ ) – since if  $f(y) = f'(y) \forall y < x$  then  $f(x) = f'(x)$ .  $\square$

A typical application:

**Proposition.** (4, subset collapse)

Let  $X$  be well-ordered,  $Y \subset X$ . Then  $Y$  is isomorphic to an initial segment of  $X$ . Moreover, such initial segment is unique.

*Proof.* To have  $f$  an isomorphism from  $Y$  to an initial segment of  $X$ , we need precisely that  $\forall x \in Y : f(x) = \min X \setminus \{f(y) : y < x\}$ . So done (existence and uniqueness) by theorem 3.

Note that  $X \setminus \{f(y) : y < x\} \neq \emptyset$ , e.g. because  $f(y) \leq y \forall y$  (induction), so  $x \notin \{f(y) : y < x\}$ .  $\square$

In particular, a well-ordered  $X$  cannot be isomorphic to a proper initial segment of  $X$  – by uniqueness in subset collapse, as  $X$  is isomorphic to  $X$ .

How do different well-orderings relate to each other?

We say  $X \leq Y$  if  $X$  is isomorphic to an initial segment of  $Y$ . For example,  $\mathbb{N} \leq \{1 - \frac{1}{n} : n = 2, 3, \dots\} \cup \{1\}$ .

**Theorem.** (5)

Let  $X, Y$  be well-orderings. Then  $X \leq Y$  or  $Y \leq X$ .

*Proof.* Suppose  $Y \not\leq X$ . To obtain  $f : X \rightarrow Y$  that is an isomorphism with an initial segment of  $Y$ , need  $\forall x \in X : f(x) = \min Y \setminus \{f(y) : y < x\}$ . So we are done by theorem 3.

Note that we cannot have  $\{f(y) : y < x\} = X$ , as then  $Y$  is isomorphic to  $I_x$ .  $\square$

**Proposition.** (6)

Let  $X, Y$  be well-orderings with  $X \leq Y$  and  $Y \leq X$ . Then  $X$  and  $Y$  are isomorphic.

*Proof.* We have isomorphism  $f$  from  $X$  to an isomorphism of  $Y$ , and  $g$  the other way round. Then  $g \circ f : X \rightarrow X$  is an isomorphism from  $X$  to an initial segment of  $X$  (i.s. of i.s. is i.s.), but that is impossible unless the initial segment is  $X$

itself. So  $g \circ f$  is identity (by uniqueness in subset collapse). Similarly,  $f \circ g$  is identity on  $Y$ .  $\square$

New well-orderings from old:

Write  $X < Y$  if  $X \leq Y$  but  $X$  not isomorphic to  $Y$ . Equivalently,  $X < Y$  iff  $X$  is isomorphic to a proper initial segment of  $Y$ . For example, if  $X = \mathbb{N}$ ,  $Y = \{1 - \frac{1}{n}\} \cup \{1\}$  then  $X < Y$ .

Make a bigger one: given well-ordered  $X$ , choose  $x \notin X$ , and set  $x > y$  for all  $y \in X$ . This is a well-ordering on  $X \cup \{x\}$ : written  $X^+$ . Clearly  $X < X^+$ .

Put some together:

Let  $(X, <_X)$  and  $(Y, <_Y)$  be well-orderings. Say  $Y$  extends  $X$  if  $X \subset Y$ , and  $<_X, <_Y$  agree on  $X$ , and  $X$  an initial segment of  $(Y, <_Y)$ .

Well-orderings  $(X_i : i \in I)$  are nested if  $\forall i, j \in I : X_i$  extends  $X_j$  or  $X_j$  extends  $X_i$ .

**Proposition.** (7)

Let  $(X_i : i \in I)$  be a nested family of well-orderings. Then there exist well-ordering  $X$  with  $X \geq X_i \forall i$ .

*Proof.* Let  $X = \cup_{i \in I} X_i$ , with  $x < y$  if  $\exists i$  with  $x, y \in X_i$  and  $x <_i y$ . Then  $<$  is a well-defined total order on  $X$ . given  $S \subset X$ ,  $S \neq \phi$ , choose  $i$  with  $S \cap X_i \neq \phi$ . Then  $S \cap X_i$  has a minimal element (as  $X_i$  is well-ordered), which must also be a minimal element of  $S$  (as  $X_i$  an i.s. of  $X$ ). Also,  $X \geq X_i \forall i$ .  $\square$

## 4 Ordinals

Are the well-orderings themselves well-ordered?

An ordinal is a well-ordered set, with two well-ordered sets regarded as the same if they are isomorphic. (Just as a rational is an expression  $\frac{M}{N}$ , with  $\frac{M}{N}, \frac{M'}{N'}$  regarded as the same if  $MN' = M'N$ . But, unlike for  $\mathbb{Q}$ , we cannot formalise by equivalence classes – see later).

If  $X$  is a well-ordering corresponding to ordinal  $\alpha$ , say  $X$  has order-type  $\alpha$ .

**Example.** For each  $k \in \mathbb{N}$ , write  $k$  for the order-type of the (unique) well-ordering of a set of size  $k$ , and write  $\omega$  for order-type of  $\mathbb{N}$ . So, in  $\mathbb{R}$ ,  $\{1, 3, 7\}$  has order-type 3.  $\{1 - \frac{1}{n} : n = 2, 3, \dots\}$  has order-type  $\omega$ . For  $X$  of o-t  $\alpha$  and  $Y$  of o-t  $\beta$ , write  $\alpha \leq \beta$  if  $X \leq Y$  (this is independent of choice of  $X, Y$ ). Similarly for  $\alpha < \beta$  etc.

We know:  $\forall \alpha, \beta, \alpha \leq \beta$  or  $\beta \leq \alpha$ , and if  $\alpha \leq \beta, \beta \leq \alpha$  then  $\alpha = \beta$ .

**Theorem.** Let  $\alpha$  be an ordinal. Then the ordinals  $< \alpha$  form a well-ordered set of order-type  $\alpha$ . e.g. the ordinals  $< \omega$  are  $0, 1, 2, 3, \dots$

*Proof.* Let  $X$  have o-t  $\alpha$ . the well-orderings  $< X$  are precisely (up to isomorphism) the proper initial segments of  $X$ , i.e. the  $I_x, x \in X$ .

But these are isomorphic to  $X$  itself, via  $x \rightarrow I_x$ . □

We often write  $I_\alpha$  to be the set of ordinals less than  $\alpha$ .

**Proposition.** (9)

Let  $S$  be a non-empty set of ordinals. Then  $S$  has a least element.

*Proof.* Choose  $\alpha \in S$ . If  $\alpha$  minimal in  $S$  then done. If not, then  $S \cap I_\alpha \neq \emptyset$ , so have a minimal element of  $S \cap I_\alpha$ , which is therefore minimal in  $S$ . □

**Theorem.** (10, Burali-Forti paradox):

The ordinals do not form a set.

*Proof.* Suppose not, let  $X$  be set of all ordinals. Then  $X$  is a well-ordering, say order-type  $\alpha$ . So  $X$  is isomorphic to  $I_\alpha$ . But  $I_\alpha$  is a proper i.s. of  $X$ . □

Given  $\alpha$ , we have  $\alpha^+ > \alpha$ . Also, if  $\{\alpha_i : i \in I\}$  is a set of ordinals, then there exists  $\alpha$  with  $\alpha \geq \alpha_i \forall i$  (by applying prop 7 to the nested family of  $I_{\alpha_i}; i \in I$ ).

In fact, there is therefore a least upper bound for  $\{\alpha_i : i \in I\}$  by applying prop 9 to the set  $\{\beta \leq \alpha : \beta \text{ an upper bound for the } \alpha_i\}$ . This is written  $\sup\{\alpha_i : i \in I\}$ , e.g.  $\sup\{2, 4, 6, 8, \dots\} = \omega$ .

Some ordinals:  $0, 1, 2, \dots, \omega, \omega + 1$  (officially  $\omega^+$ ),  $\omega + 2, \dots$ ,  
 $\omega + \omega = \omega^2 = \sup\{\omega + 1, \omega + 2, \dots\}$ ,  $\omega^2 + 1, \omega^2 + 2, \dots$ ,

$\omega 3, \dots, \omega 4, \dots, \dots, \omega \omega = \omega^2 = \sup\{\omega, \omega 2, \omega 3, \dots\},$   
 $\omega^2 + 1, \dots, \omega^2 + \omega, \omega^2 + \omega + 1, \dots, \omega^2 + \omega 2, \dots, \omega^2 + \omega^2 = \omega^2 2, \dots, \omega^2 3, \dots, \omega^2 4, \dots, \omega^2 5, \dots, \omega^2 \omega =$   
 $\omega^3, \dots, \omega^3 2, \dots, \omega^4, \dots, \omega^\omega = \sup\{\omega, \omega^2, \omega^3, \dots\},$   
 $\omega^\omega + 1, \dots, \omega^\omega 2, \dots, \omega^\omega \omega = \omega^{\omega+1},$   
 $\omega^{\omega+2}, \dots, \omega^{\omega+3}, \dots, \omega^{\omega^2}, \dots, \omega^{\omega^3}, \dots, \omega^{\omega^\omega}, \dots$   
 And as expected we have  $\omega^{\omega^{\omega^{\omega^{\dots}}}} = \sup\{\omega, \omega^2, \omega^3, \dots\} := \varepsilon_0$ , and then  $\varepsilon_0 + 1, \dots$ ,  
 and then the whole thing again until  $\varepsilon_1 = \varepsilon_0^{\varepsilon_0}$ .

However, although this thing looks quite magnificent, they are all just countable (as we have just done it). Is there an uncountable ordinal? In other words, is there an uncountable well-ordered set?

**Theorem.** (11)

There is an uncountable ordinal.

*Proof.*

*IDEA : takes up all countable ordinals. However, this might not be a set.*

Let  $R = \{A \in \mathcal{P}(\mathbb{N} \times \mathbb{N})\}$  s.t.  $A$  is a well-ordering of a subset of  $\mathbb{N}$ . Let  $S$  be image of  $R$  under 'order-type', i.e.  $S$  is the set of all order-types of well-orderings of some subset of  $\mathbb{N}$ . Then  $S$  is the set of all countable ordinals. Let  $\omega_1$  be  $\sup S$ . Then  $\omega_1$  is uncountable: otherwise, then  $\omega_1 \in S$ , so  $\omega_1$  would be the greatest member of  $S$ . But then  $\omega_1 + 1$  is also in  $S$ .  $\square$

Note that, by contradiction,  $\omega_1$  is the *least* uncountable ordinal.  $\omega_1$  has some strange properties, e.g.

1.  $\omega_1$  is uncountable, but for any  $\alpha < \omega_1$ , we have  $\{\beta : \beta < \alpha\}$  countable.
2. If  $\alpha_1, \alpha_2, \dots < \omega_1$  is any sequence, then it is bounded in  $\omega_1$ :  $\sup\{\alpha_1, \dots, \alpha_2\}$  is countable, so is less than  $\omega_1$ .

Similarly we have

**Theorem.** (11', Hartogs' lemma)

For any set  $X$ , there is an ordinal that does not inject into  $X$ .

To see that, just replace  $\mathcal{P}(\mathbb{N} \times \mathbb{N})$  by  $\mathcal{P}(X \times X)$  in the previous proof.

Write  $\gamma(X)$  for the least such ordinal – e.g.  $\gamma(\omega) = \omega_1$ .

### 4.1 Successors and limits

Given ordinal  $\alpha$ , does  $\alpha$  (any set of order-type  $\alpha$ , e.g.  $I_\alpha$ ) have a greatest element?

If yes: say  $\beta$  is that greatest element. Then  $\gamma < \beta$  or  $\gamma = \beta \implies \gamma < \alpha$ , and  $\gamma < \alpha \implies \gamma < \beta$  or  $\gamma = \beta$  (as we can't have  $\gamma > \beta$ ). In other words,  $\alpha = \beta^+$ . In that case, we call  $\alpha$  a *successor*;

If not: then  $\forall \beta < \alpha, \exists \gamma < \alpha$  s.t.  $\gamma > \beta$ . So  $\alpha = \sup\{\beta : \beta < \alpha\}$ . (this is false in general, e.g.  $\omega + 5$ ). We call  $\alpha$  a *limit*.

For example, 5 is a successor,  $\omega + 5$  is a successor,  $\omega$  is a limit,  $\omega + \omega$  is a limit. (0 is a limit as well).

For ordinals  $\alpha, \beta$ , define  $\alpha + \beta$  by recursion on  $\beta$  ( $\alpha$  fixed) by:  $\alpha + 0 = \alpha$ ,  $\alpha + \beta^+ = (\alpha + \beta)^+$ ,  $\alpha + \lambda = \sup\{\alpha + \gamma : \gamma < \lambda\}$  for  $\lambda$  a non-zero limit.

For example,  $\omega + 1 = (\omega + 0)^+ = \omega^+$ ,  $\omega + 2 = \omega^{++}$ ,  $1 + \omega = \sup\{1 + \gamma : \gamma < \omega\} = \omega$  – so addition is not commutative.

Officially, by 'recursion on the ordinals', we mean: define  $\alpha + \gamma$  on  $\{\gamma : \gamma \leq \beta\}$  (a set) recursively, plus uniqueness. Similarly for induction: if know  $p(\beta) \forall \beta < \alpha \implies p(\alpha)$  (for each  $\alpha$ ), then must have  $p(\alpha) \forall \alpha$ . If not, say  $p(\alpha)$  false: then look at  $\{\beta \leq \alpha : p(\beta) \text{ false}\}$ .

Note that  $\beta \leq \gamma \implies \alpha + \beta \leq \alpha + \gamma$  (induction on  $\gamma$ ). Also,  $\beta < \gamma \implies \alpha + \beta < \alpha + \gamma$ . Indeed,  $\gamma \geq \beta^+$ , so  $\alpha + \gamma \geq \alpha + \beta^+ = (\alpha + \beta)^+ > \alpha + \beta$ . However,  $1 < 2$ , but  $1 + \omega = 2 + \omega$ .

**Proposition.** (12)

$\alpha + (\beta + \gamma) = (\alpha + \beta) + \gamma \forall \alpha, \beta, \gamma$  ordinals.

*Proof.* Induction on  $\gamma$ :

0:  $\alpha + (\beta + 0) = \alpha + \beta = (\alpha + \beta) + 0$ .

Successors:  $(\alpha + \beta) + \gamma^+ = ((\alpha + \beta) + \gamma)^+ = (\alpha + (\beta + \gamma))^+ = \alpha + (\beta + \gamma)^+ = \alpha + (\beta + \gamma^+)$ .

$\lambda$  a non-zero limit:  $(\alpha + \beta) + \lambda = \sup\{(\alpha + \beta) + \gamma : \gamma < \lambda\} = \sup\{\alpha + (\beta + \gamma) : \gamma < \lambda\}$ .

Claim:  $\beta + \lambda$  is a limit.

Proof of claim: We have  $\beta + \gamma = \sup\{\beta + \gamma' : \gamma' < \gamma\}$ . But  $\gamma < \lambda \implies \exists \gamma' < \lambda$  with  $\gamma < \gamma' \implies \beta + \gamma < \beta + \gamma'$ . So  $\{\beta + \gamma : \gamma < \lambda\}$  does not have a greatest element.

Back to the main proof, now  $\alpha + (\beta + \gamma) = \sup\{\alpha + \delta : \delta < \beta + \lambda\}$ . So want  $\sup\{\alpha + (\beta + \gamma) : \gamma < \lambda\} = \sup\{\alpha + \delta : \delta < \beta + \lambda\}$ .

$\leq$ :  $\gamma < \lambda \implies \beta + \gamma < \beta + \lambda$ , so LHS  $\subset$  RHS;

$\geq$ :  $\delta < \beta + \lambda \implies \delta < \beta + \gamma$ , some  $\gamma < \lambda$  (definition of  $\beta + \lambda$ ). So  $\alpha + \delta \leq \alpha + (\beta + \gamma)$ .  $\square$

Alternative viewpoint:



Above is the 'inductive' definition of  $+$ . There is also a synthetic definition:  $\alpha + \beta$  is the order-type of  $\alpha \sqcup \beta$  ( $\alpha$  disjoint union  $\beta$ ), with all of  $\alpha$  coming before all of  $\beta$ .

Clearly we have  $\alpha + (\beta + \gamma) = (\alpha + \beta) + \gamma$  with this definition (same order-type). We need:

**Proposition.** (13)

The synthetic and inductive definition of  $+$  coincide.

*Proof.* Write  $\alpha + \beta$  for inductive,  $\alpha +' \beta$  for synthetic. Do induction on  $\beta$  ( $\alpha$  fixed).

0:  $\alpha + 0 = \alpha = \alpha +' 0$ :

Successors:  $\alpha +' \beta^+ = (\alpha +' \beta)^+ = (\alpha + \beta)^+ = \alpha + \beta^+$ ;

$\lambda$  a non-zero limit:  $\alpha +' \gamma = \text{order-type of } \alpha \sqcup \gamma = \sup \text{ of order-type of } \alpha \sqcup \gamma, \gamma < \lambda$  (nest union, so order-type of union = sup – this was proved before) =  $\sup(\alpha +' \gamma : \gamma < \lambda) = \sup(\alpha + \gamma : \gamma < \lambda) = \alpha + \lambda$ .  $\square$

Normally we prefer to use synthetic than inductive, *if* we do have a synthetic definition available.

Ordinal multiplication:

Define  $\alpha\beta$  recursively by:

$\alpha 0 = 0$ ,  $\alpha(\beta^+) = \alpha\beta + \alpha$ ,  $\alpha\lambda = \sup\{\alpha\gamma : \gamma < \lambda\}$  for  $\lambda$  a non-zero limit. e.g:

$\omega 1 = \omega 0 + \omega = 0 + \omega = \omega$ ;

$\omega 2 = \omega 1 + \omega = \omega + \omega$ ;

$\omega\omega = \sup\{0, \omega, \omega + \omega, \omega + \omega + \omega, \dots\}$  (as in our big picture)

$2\omega = \sup\{2\gamma : \gamma < \omega\} = \omega$ , so multiplication is not commutative.

Similarly, this also has a synthetic definition:  $\alpha\beta$  is the order-type of  $\alpha \times \beta$ , with  $(x, y) < (z, t)$  if either  $y < t$  or  $y = t$  and  $x < z$ . We can check that these coincide on the previous examples. Also we can see  $\alpha(\beta\gamma) = (\alpha\beta)\gamma$  etc.

We can define ordinal exponentiation, powers, etc. Similarly. For example, let's define exponentiation:

$\alpha^0 = 1$ ,  $\alpha^{\beta^+} = \alpha^\beta \cdot \alpha$ ,  $\alpha^\lambda = \sup\{\alpha^\gamma : \gamma < \lambda\}$  for  $\lambda$  a non-zero limit.

Note that  $\omega^1 = \omega$ ,  $\omega^2 = \omega \cdot \omega$ , and  $2^\omega = \sup\{2^\gamma : \gamma < \omega\} = \omega$  (and is countable). This is different to what we expect from cardinality, but the notation in cardinality and here is different.

## 5 Posets and Zorn's lemma

A *Partially ordered* set or poset is a pair  $(X, \leq)$  where  $X$  is a set and  $\leq$  is a relation on  $X$  that is reflexive, transitive and antisymmetric. Write  $x < y$  if  $x \leq y, x \neq y$ . In terms of  $<$ , a poset is irreflexive and transitive.

For example, any total order is a partial order;  $\mathbb{N}^+$  with divides; for any set  $S$ ,  $\mathcal{P}(S)$ , with  $x \leq y$  if  $x \subset y$ ; for any  $X \subset \mathcal{P}(S)$ , with same relation of  $x \leq y$  if  $x \subset y$  (e.g. all subspaces of a given vector space).

In general, a hasse diagram for a poset  $X$  consists of a drawing of the posets of  $X$ , with an upward line from  $x$  to  $y$  if  $y$  covers  $x$ , i.e.  $y > x$ , but no  $z$  that  $y > z > x$ .

Hasse diagrams can be useful to visualize a poset (e.g.  $\mathbb{N}$ , usual order), or useless (e.g.  $\mathbb{Q}$ , usual order).

In a poset  $X$ , a *chain* is a set  $S \subset X$  that is totally ordered ( $\forall x, y \in S : x \leq y$  or  $y \leq x$ ).

Note: chains can be uncountable, e.g. in  $(\mathbb{R}, \leq)$  take  $\mathbb{R}$ .

We say  $S \subset X$  is an *antichain* if no two element are related.

For  $S \subset X$ , an *upper bound* for  $S$  is an  $x \in X$  s.t.  $x \geq y \forall y \in S$ .

Say  $x$  is a *least upper bound*, or *supremum* for  $S$ , if  $x$  is an upper bound for  $S$ , and  $x \leq y$  for every upper bound  $y$  of  $S$ .

Write  $x = \sup S$  or  $x = \vee S$ .

e.g. In  $\mathbb{R}$ ,  $\{x : x^2 < 2\}$  has  $\sqrt{2}$  as least upper bound, and  $\sup = \sqrt{2}$  (so  $\sup S$  need not be in  $S$ ). In  $\mathbb{R}$ ,  $\mathbb{Z}$  has no upper bound. In  $\mathbb{Q}$ ,  $\{x : x^2 < 2\}$  has  $\sqrt{2}$  as an upper bound, but no least upper bound.

We say a poset is *complete* if every subset has a sup.

e.g.  $(\mathbb{R}, \leq)$  is not complete:  $\mathbb{Z}$  has no sup (so different to notion of 'completeness' from analysis);

$[0, 1]$  is complete;  $(0, 1)$  is not complete: itself has no sup;

$\mathbb{P}(S)$  is always complete:  $\{A_i : i \in I\}$  has  $\sup \cup_{i \in I} A_i$ .

A function  $f : X \rightarrow X$ , where  $X$  is any poset, is order-preserving if  $f(x) \leq f(y) \forall x \leq y$ .

e.g. on  $\mathbb{N}$  :  $f(x) = x + 1$ ; on  $[0, 1]$  :  $f(x) = \frac{1+x}{2}$  (halve the distance to 1); on  $\mathbb{P}(S)$ :  $f(A) = A \cup \{i\}$  for some fixed  $i \in S$ .

not every order-preserving  $f$  has a fixed point ( $f(x) = x$ ), e.g.  $f(x) = x + 1$  on  $\mathbb{N}$ .

**Theorem.** (1, Knaster-Tarski fixed point theorem):

Let  $X$  be a complete poset. Then every order-preserving function  $f : X \rightarrow X$  has a fixed point.

*Proof.* Let  $E = \{x \in X : x \leq f(x)\}$ , and put  $s = \sup E$ . To show  $f(s) = s$ , we'll show that  $s \leq f(s)$  and  $s \geq f(s)$ .

$s \leq f(s)$ : Enough to show  $f(s)$  is an upper bound for  $E$  (as  $s$  the *least* upper bound). But  $x \in E \implies x \leq s \implies f(x) \leq f(s) \implies x \leq f(x) \leq f(s)$ .

$s \geq f(s)$ : Enough to show  $f(s) \in E$  (as  $s$  an upper bound). We know  $s \leq f(s)$ , and want  $f(s) \leq f(f(s))$ . But that's true because  $f$  is order preserving.  $\square$

Note: in any complete poset  $X$ , we have a greatest element ( $x.s.t.x \geq y \forall y$ ), namely  $\sup X$ . A typical application of knaster-tarski:

**Theorem.** (2, schröder-bernstein theorem)

Let  $A, B$  be sets s.t. there exists injection  $f : A \rightarrow B$  and an injection  $g : B \rightarrow A$ . Then there exists an bijection from  $A$  to  $B$ .

*Proof.* Seek partition  $A = P \sqcup Q, B = R \sqcup S$  s.t.  $f(P) = R$  and  $g(S) = Q$ . Then we are done: set  $h$  to be  $f$  on  $P$ ,  $y^{-1}$  on  $Q$ , then  $h : A \rightarrow B$  is a bijection.

i.e. we seek  $P \subset A$  s.t.  $A \setminus g(B \setminus f(P)) = P$ . Define  $\theta : \mathcal{P}(A) \rightarrow \mathcal{P}(A)$  via  $P \rightarrow A \setminus g(B \setminus f(P))$ . Then since  $\mathcal{P}(A)$  is complete,  $\theta$  order-preserving, there is a fixed point by K-T theorem.  $\square$

## 5.1 Zorn's Lemma

An element  $x$  in poset  $X$  is *Maximal* if no  $y \in X$  has  $y > x$ .

Posets need not have a maximal element, for example  $\mathbb{Z}, \mathbb{Q}, \mathbb{R}$ .

**Theorem.** (3, Zorn's lemma)

Let  $X$  be a non-empty poset in which every chain has an u.b.. Then  $X$  has a maximal element.

*Proof.* Suppose not. Then for each  $x \in X$  there is some  $x' \in X$  with  $x' > x$ . Also, for any chain  $C$  we have an upper bound  $u(C)$ . Pick  $x \in X$ . Define  $x_\alpha \in X$ , each  $\alpha < \gamma(x)$  ( $\gamma(x)$  is the u.b.?) recursively by:  $x_0 = x$ ,  $x_{\alpha+1} = x'_\alpha$ ,  $x_\lambda = u(\{x_\alpha : \alpha < \lambda\})$  for  $\lambda$  a non-zero limit (this is a chain by induction). Then  $\alpha \rightarrow x_\alpha$  is an injection from  $\gamma(X)$  to  $X$ .  $\square$

A typical application of Zorn: does every vector space have a basis? Recall that a basis is a LI spanning set.

e.g.  $V =$  space of all real polynomials. We can take  $1, x, x^2, \dots$

Let  $V$  now be all real sequences. But  $l_1 = (1, 0, 0, 0, \dots)$ ,  $l_2 = (0, 1, 0, 0, \dots)$ , then  $l_1, l_2$  LI but not spanning! (recall span must be a finite linear combination!) It's easy to check that there is no countable basis. Also, it turns out that there is no

*explicit* basis.

$\mathbb{R}$  as a vector space over  $\mathbb{Q}$ . Basis is called a Hamel basis.

**Theorem.** (4) Every vector space  $V$  has a basis.

*Proof.* Let  $X = \{A \subset V : A \text{ is LI}\}$ , ordered by  $\subset$ . We seek a maximal element  $M$  of  $X$  (then we are done: if  $M$  does not span then choose  $x \notin \langle M \rangle$ , and now  $M \cup \{x\}$  is LI, contradiction).

We have  $X \neq \emptyset$ , as  $\emptyset \in X$ .

Given a chain  $\{A_i : i \in I\}$  in  $X$ , put  $A = \cup_{i \in I} A_i$ , then  $A \supset A_i \forall i$ , so just need  $A \in X$ , i.e.  $A$  LI. Suppose  $A$  is not LI, then  $\sum_{i=1}^n \lambda_i x_i = 0$  for some  $x_1, \dots, x_n \in A$ , and  $\lambda_i$  scalars not all zero. We have  $x_i \in A_{i_1}, \dots, x_n \in A_{i_n}$  for some  $i_1, \dots, i_n \in I$ . But  $A_{i_1}, \dots, A_{i_n} \in A_{i_k}$ , some  $k$  (as they are nested), contradicting  $A_{i_k}$  being LI.  $\square$

Note: the only actualy maths (i.e. linear algebra) in the proof was the 'then done' part.

Another application: completeness theorem when proposition language uncountable.

**Theorem.** (5)

Let  $S \subset L(P)$ , where  $P$  is any set. Then  $S$  consistent implies that  $S$  has a model.

*Proof.* We seek a maximal consistent  $\bar{S} \supset S$ . Then done: for each  $t \in L(P)$  we have  $\bar{S} \cup \{t\}$  or  $\bar{S} \cup \{\neg t\}$  consistent (see chapter 1), hence  $t \in \bar{S}$  or  $\neg t \in \bar{S}$  by maximality of  $\bar{S}$ . Now define  $v(t) = 1$  if  $t \in \bar{S}$ , 0 otherwise (as in chapter 1). Let  $X$  be the set of all consistent subsets of  $L(P)$ , ordered by  $\subset$ . Then  $X \neq \emptyset$ , as  $S \in X$ . Given a non-empty chain  $(T_i : i \in I)$  in  $X$ , put  $T = \cup_{i \in I} T_i$ . Then  $T \supset T_i$  for each  $i$ , so we just need  $T \in X$ . We have  $S \subset T$  as  $T \neq \emptyset$ . Also  $T$  is consistent: if  $T \vdash \perp$ , then  $\{t_1, \dots, t_n\} \vdash \perp$  for some  $t_1, \dots, t_n \in T$ . We have  $t_1 \in T_{i_1}, \dots, t_n \in T_{i_n}$  for some  $i_1, \dots, i_n \in I$ . But  $T_{i_1}, \dots, T_{i_n} \subset T_{i_k}$  for some  $k$  (nested), contradicting  $T_{i_k}$  being consistent.  $\square$

One more:

**Theorem.** (6, well-ordering principle)

Every set  $S$  can be well-ordered.

Note that this is very surprising for e.g.  $S = \mathbb{R}$ .

*Proof.* Let  $X = \{(A, R) : A \subset S \text{ and } R \text{ is a well-ordering of } A\}$ . We order this by:  $(A, R) \leq (A', R')$  if  $(A', R')$  extends  $(A, R)$ . Then  $X \neq \emptyset$ , as  $(\emptyset, \emptyset) \in X$ . Given a chain  $((A_i, R_i) : i \in I)$ , we have  $(\cup_{i \in I} A_i, \cup_{i \in I} R_i) \in X$ , and extends each  $(A_i, R_i)$  from chapter 2. So by Zorn's lemma,  $X$  has a maximal element  $(A, R)$ . We must have  $A = S$ : otherwise choose  $x \in S \setminus A$  and take 'successor': well-order  $A \cup \{x\}$  by putting  $x > a \forall a \in A$ , contradicting maximality of  $(A, R)$ .  $\square$

**Remark.** Proof of zorn was easy, but we used a lot of machinery there (ordinals, recursion, hartog's lemma).

## 5.2 Zorn's lemma and the axiom of choice

In proof of Zorn's lemma, we chose, for each  $x \in X$ , and  $x' \supset x$ , i.e. we made infinitely many arbitrary choices, even by time we get to  $x_\omega$ . We did the same in part IA, to prove that a countable union of countable sets is countable. This is appealing to the axiom of choice, saying that we may choose an element of each set in a family of non-empty sets.

More precisely, the axiom of choice states that, if  $(A_i : i \in I)$  is a family of sets, we have a choice function, meaning a function  $f : I \rightarrow \cup_{i \in I} A_i$  s.t.  $f(i) \in A_i \forall i$ . This is of a different character to the other set-building rules in that the object whose existence is asserted is not uniquely specified by its properties (unlike, e.g.,  $A \cup B$ ).

So often one points out when one has used axiom of choice.

Note that AC is trivial  $|I| = 1$  ( $A \neq \emptyset$  means  $\exists x \in A$ ). Similarly for  $I$  finite by induction. However, there is no derivation of AC from the other set-building rules for general  $I$ .

Also, we cannot prove ZL without AC because we can deduce AC from ZL: Given family  $(A_i : i \in I)$  of non-empty sets, a partial choice function is an  $f : J \rightarrow \cup_{i \in I} A_i$  for some  $J \subset I$ , s.t.  $f(j) \in A_j \forall j \in J$ . Put  $(J, f) \leq (J', f')$  if  $J \subset J'$  and  $f'|_J = f$ . This poset is not empty. Also, given a chain we have an upper bound being the union of them. So by ZL, there is a maximal of such. We must have  $J = I$  in that case, as if not we can choose (???)  $i \in I \setminus J$ ,  $x \in A_i$  and put  $J' = J \cup \{i\}$ ,  $f' = f \cup \{(i, x)\}$ . Contradiction.

Conclusion:  $ZL \iff AC$  (in presence of the other set-building rules).

Also, we had  $ZL \implies WO$ , and  $WO \implies AC$  trivially (well order  $\cup_{i \in I} A_i$  and let  $f(i)$  be the least element of  $A_i$ ). So we get  $ZL \iff AC \iff WO$ .

## 5.3 The Bourbaki-Witt theorem

Poset  $X$  is *chain-complete* if  $X \neq \emptyset$  and every non-empty chain has a sup. For example, any complete poset is chain-complete; any finite poset is chain-complete; and  $\{A \subset V : A \text{ is LI}\}$ , for a vector space  $V$  is also.

We say  $f : X \rightarrow X$  is *inflationary* if  $f(x) \geq x \forall x$ .

**Theorem.** (Bourbaki-Witt)

$X$  chain-complete,  $f : X \rightarrow X$  inflationary. Then  $f$  has a fixed point.

Note that BW follows instantly from ZL: take maximal  $x$ , and now  $f(x) \geq x \implies f(x) = x$ .

However, we can prove BW without AC: we pick some  $x_0 \in X$ , then let  $x_1 = f(x_0)$ ,  $x_2 = f(x_1)$ , ..., and let  $x_\omega$  be the sup of them.

In chapter 2, we did not use AC, except in remark that well-ordering  $\iff$  no decreasing sequence, and that  $\omega_1$  is not a countable sup.

In fact, it's easy to deduce ZL from BW (using AC). So we can view BW as the choice-free version of ZL.

## 6 Predicate Logic

Recall that a group is a set equipped with functions:

$M : A^2 \rightarrow A$  ('arity' (slots) 2) and inverse  $iA \rightarrow A$  ('arity' 1), and a constant  $e \in A$  (kind of 'arity' 0), s.t.

$$\begin{aligned} & (\forall x, y, z \in A)(M(x, M(y, z)) = M(M(x, y), z)), \\ & (\forall x \in A)(M(x, e) = x \wedge M(e, x) = x), \\ & (\forall x \in A)(M(x, i(x)) = e \wedge M(i(x), x) = e) \end{aligned}$$

And a poset is a set  $A$  equipped with a predicate (relation)  $\leq$  (arity 2)  $\subset A^2$  s.t

$$\begin{aligned} & (\forall x \in A)(x \leq x), \\ & (\forall x, y, z \in A)((x \leq y) \wedge (y \leq z) \implies x \leq z), \\ & (\forall x, y \in A)((x \leq y \wedge y \leq x) \implies x = y) \end{aligned}$$

We try to establish these correspondence between propositional logic and predicate logic: Language  $\rightarrow$  e.g. language of groups (thinks like the definitions above);

Valuation  $\rightarrow$  structure (set equipped with functions and relations of given arities);

Model of  $S$  (valuation making each  $s \in S$  true)  $\rightarrow$  model of  $S$  (structure in which each  $s \in S$  holds);

$S \models t \rightarrow$  same (e.g. In language of groups, should have the above 3 definitions  $\models M(e, e) = e$  etc);

$S \vdash t \rightarrow$  same (but a bit more complicated).

Let  $\Omega$  (function symbols) and  $\Pi$ (relation symbols) be disjoint sets, and  $\alpha$  (arity) :  $\Omega \cup \Pi \rightarrow \mathbb{N}$ . The *language*  $L = L(\Omega, \Pi, \alpha)$  is the set of *formulae*, defined by:

- variables:  $x_1, x_2, x_3, \dots$  (can use  $x, y$ , etc);

- terms: defined inductively by:

- (i) each variable is a term;

- (ii) If  $f \in \Omega$ ,  $\alpha(f) = n$ , and  $t_1, \dots, t_n$  are terms, then  $ft_1 \dots t_n$  is a term (and as always, we can add brackets, commas, etc). For example, in the language of groups:  $\Omega = \{m, i, e\}$  of arities 2, 1, 0,  $\Pi = \emptyset$ . Some terms:  $x_1, m(x_1, x_2), e, m(e, e), m(x_1, i(x_1))$ , etc.

- Atomic formulae, consists of:

- (i)  $\perp$ ;

- (ii)  $(s = t)$ , any terms  $s, t$ ;

- (iii)  $\phi(t_1, \dots, t_n)$ , any  $\phi \in \Pi$ ,  $\alpha(\phi) = n$ , and terms  $t_1, \dots, t_n$ .

Again use the language of groups as example:  $m(x, y) = m(y, x)$ ,  $m(x, i(x)) = e$ ;

In language of posets:  $\Omega = \emptyset$ ,  $\Pi = \{\leq\}$  of arity 2. We could take  $x = y, x \leq y, x \leq x$ .

- Formulae: defined inductively by:

- (i) Each atomic formula is a formula;

- (ii) If  $p, q$  are formulae, then so is  $(p \implies q)$ ;

- (iii) If  $p$  is a formulae,  $x$  is a variable, then  $(\forall x)p$  is a formula.

e.g. in language of groups  $(\forall x)(m(x, x) = e)$ ,  $(\forall x)((m(x, x) = e) \implies$

$(\exists y)(m(y, y) = x)$  (note that we have not talked about  $\exists$  yet; we'll do that later).

In language of posets:  $(\forall x)(x \leq x)$ .

Notes:

1. A formula is just a string of symbols.
2. We can now write  $\neg p$  for  $p \implies \perp$ , and similarly for  $p \wedge q$ ,  $p \vee q$  etc, and  $(\exists x)p$  for  $\neg(\forall x)(\neg p)$ .

A term is *closed* if it contains no variables. For example,  $e, m(e, e), m(e, m(e, e))$ . However,  $m(x, i(x))$  is *not* closed.

An occurrence of variable  $x$  in formula  $p$  is *bound* if it is inside the brackets of ' $\forall x$ ' quantifier. Otherwise, it is *free*.

For example, in  $m(x, x) = e \implies (\exists y)(m(y, y) = x)$ , each  $x$  is free and each  $y$  is bound.

Note that in some cases we can make a variable both free and bound:  $(m(x, x) = e) \implies (\forall x)(\forall y)(m(x, y) = m(y, x))$ . We see that  $x$  in LHS is free, but in RHS is bound (although it's not a very helpful expression).

A *sentence* is a formula without free variables: e.g.,  $(\forall x)(m(x, e) = x)$ . For formula  $p$ , variable  $x$ , term  $t$ , the *substitution*  $p[t/x]$  is obtained by replacing each free occurrence of  $x$  with  $t$ .

For example, if  $p$  is  $(\exists y)(m(y, y) = x)$ , then  $p[e/x]$  is  $(\exists y)(m(y, y) = e)$ .

*Semantic entailment*: An  $L$ -structure consists of a non-empty (see later wfor why) set  $A$  equipped with, for each  $f \in \Omega$  with  $\alpha(f) = m$ , a function  $f_A : A^m \rightarrow A$ , and for each  $\phi \in \Pi$ , with  $\alpha(\phi) = n$ , a relation  $\phi_A \subset A^n$ .

For example, let  $L$  be the language of groups: an  $L$ -structure is a set  $A$  with functions  $m_A : A^2 \rightarrow A$ ,  $i_A : A \rightarrow A$ ,  $e_A$  an element of  $A$  (need not be a group! These have no 'meaning' yet).

Another example:  $L$  be the language of posets: an  $L$ -structure is a set  $A$  with a relation  $\leq_A \subset A^2$ .

We want to define the *interpretation*  $p_A \in \{0, 1\}$  of a sentence  $p$  in structure  $A$ , e.g.  $(\forall x)(m(x, x) = e)$  should be 'true in  $A$ ' if  $\forall a \in A : m_A(a, a) = e_A$ .

So: 'insert  $\in A$  subsubscript  $A$  and say it aloud'.

*Formal bit*: For  $L$ -structure  $A$ , define *interpretation* of a closed term  $t$  to be  $t_A \in A$ , defined inductively by:

$(ft_1 \dots t_n)_A = f_A(t_{1A}, \dots, t_{nA})$  for any  $f \in \Omega$ ,  $\alpha(f) = n$ , closed terms  $t_1, \dots, t_n$ .  
e.g.  $m(e, i(e))_A = m_A(e_A, i_A(e_A))$  (and  $e_A$  already defined).

Atomic formulae: define  $p_A \in \{0, 1\}$  for  $p$  atomic by:

- (i)  $\perp_A = 0$ ;
- (ii)

$$(s = t)_A = \begin{cases} 1 & s_A = t_A \\ 0 & \text{else} \end{cases}$$

for  $s, t$  closed terms;



(iii)

$$\phi(t_1 \dots t_n)_A = \begin{cases} 1 & (t_{1A}, \dots, t_{nA}) \in \phi_A \\ 0 & \text{else} \end{cases}$$

for  $\phi \in \Pi$ ,  $\alpha(\phi) = n$ , closed terms  $t_1, \dots, t_n$ .

Sentences:  $p_A$  defined inductively by:

(i)

$$(p \implies q)_A = \begin{cases} 0 & p_A = 1, q_A = 0 \\ 1 & \text{else} \end{cases}$$

(ii)

$$((\forall i)_p)_A = \begin{cases} 1 & p[\bar{a}/x]_A = 1 \text{ for all } a \in A \\ 0 & \text{else} \end{cases}$$

where, for any  $a \in A$ , add constant symbol  $\bar{a}$  to  $L$ , obtaining  $L'$ , and make  $A$  an  $L'$ -structure by setting  $\bar{a}_A = a$ .

If  $p$  has free variables, we can define  $p_A \subset A^{\text{number of free variables of } p}$ .

e.g. if  $p$  is  $(\exists y)(m(y, y) = x)$ , then  $p_A = \{a \in A : \exists b \in A \text{ with } m_A(b, b) = a\}$ .