

# Rigour and Metamathematics.

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These questions were not studied systematically until the 19:th century, with the works of Cauchy, Weierstrass, Dedekind, Cantor and others. Strangely enough it seems that the last question was attacked somewhat later than the two first. Here we will discuss it first, but only briefly.



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Why is it important to have a formal definition? You need it in order to *prove* statements about the reals.

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From here, the step is not long to define a real number as an *arbitrary* decimal expansion. In principle, this is fine, but it is too tied to the decimal system and awkward for abstract mathematics. (If we choose binary representation, do we get the same numbers?)

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The other way to define the real numbers is by the *Dedekind cut*. (Not to be confused with the Hip-hop artist 'Dedekind cut'.) This corresponds to another way of approximating real numbers by rationals.

By definition, a Dedekind cut is a partition of the set of rational numbers into two subsets  $A$  and  $B$ , such that  $(A \cup B = \mathbb{Q})$  and any element  $a$  in  $A$  is smaller than any element  $b$  in  $B$ . A Dedekind cut corresponds to the real number  $x = \sup A = \inf B$ , so we can define the set of real numbers as the set of Dedekind cuts.

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After this, when we have the definition of the real numbers firmly established, one can go on and prove things like

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And, the stage is also set for a precise notion of limits and derivatives.

## Interlude: other sorts of numbers.

We have discussed rational numbers and real numbers, but even prior to that people had been discussing intermediate classes of numbers, like algebraic numbers (and transcendental numbers). By definition, a number is *algebraic* if it solves some equation

$$p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots a_0 = 0,$$

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How does one prove that a number is not *algebraic*?

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$$|P(p/q)q^n| \geq 1, \quad |P(p/q)| \geq q^{-n},$$

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This way we can construct many numbers that are not algebraic, by taking non rational numbers that *can* be very well approximated by rationals. (Try!)

# Metamathematics

After the successful clarification of the foundations of analysis, it became natural to ask similar questions about other parts of mathematics. From this emerged the desire to construct 'all mathematics' as a formal system, based only on logic and a few other clearly stated axioms. In fact, in 'Principia Mathematica' by Russel and Whitehead, the goal was to construct mathematics from logic only. One pioneer in this work was Gottlob Frege, and his 'Begriffsschrift' from 1879, was a main influence in the subsequent developments.

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One motivation for this was to ensure that mathematical reasoning was really correct, or more precisely that the system was *consistent*. This means that it is impossible to derive a contradiction from it, something which is generally formulated as the impossibility to prove that  $0 = 1$ . The idea was that once it was made precise what a legitimate mathematical argument is, it would be impossible to make mistakes. Ideally one should even be able to *prove* that the system is consistent.

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We recall first the simple proof that the rationals have the same cardinality as the natural numbers, i.e. the set of rational numbers is *countable*: We can list them in an infinite sequence  $\{r_n\}$ .

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On the other hand, the set of real numbers is not countable. In fact, assume  $x_n$  is a sequence containing of real numbers. Then we can easily find a number that is not in the list, by changing  $x_n$  at the  $n$ :th place in the decimal expansion.

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It is also easy to see that the set of algebraic numbers is countable, since the set of solutions of algebraic equations with integer coefficients that are bounded by  $n$  and with degree less than  $n$  is finite. Hence there are transcendental numbers; in fact, most numbers are transcendental.

Cantor proved:

## Theorem

*Let  $A$  be a set and  $P(A)$  be the set of all subsets of  $A$ . Then the cardinality of  $A$  is strictly smaller than the cardinality of  $P(A)$ .*

## Bevis.

Assume that  $f : A \rightarrow P(A)$  is a bijection. Set

$$B = \{a \in A; a \notin f(a)\}.$$

Now,  $B = f(b)$  for some  $b$  in  $A$ , since  $f$  is surjective. Then  $b \in B$  if and only if  $b \notin B$ , which is a contradiction. □

Notice that the proof gives that there is not even any surjection from  $A$  to  $P(A)$ . Now let  $A$  be the 'set of all sets'. Then  $P(A) \subset A$ , so there is clearly a surjection from  $A$  to  $P(A)$ . Contradiction!



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Thus we have been able to derive a contradiction ‘within the system’; except that the meaning of the system that we work in has not been given a clear formal meaning. Frege’s objective was precisely to give a formal system in which mathematics could be formulated, but Russell’s paradox showed that it was too liberal: Contradictions could also be formulated within the system.

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In spite of this, Frege's 'Begriffsschrift' has had a great influence and is considered to be where *predicate logic* was introduced. In 'Principia Mathematics' (1910-13), Russell and Whitehead formulated a 'theory of types', that was designed to eliminate all paradoxes, but it is probably correct that it has not had a great impact. (Reputedly it is the one book in history that **no one** has read; not even the authors, since neither of them read what the other wrote.)

At about the same time as Principia Mathematica the Zermelo-Fraenkel set theory was developed. The objective was to describe precisely which operations that are permittable in mathematics, and in particular what is a legitimate way to define a set. Everything in the ZF-theory is a set, in particular a number is a set, a function is a set etc.

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At about the same time as Principia Mathematica the Zermelo-Fraenkel set theory was developed. The objective was to describe precisely which operations that are permissible in mathematics, and in particular what is a legitimate way to define a set. Everything in the ZF-theory is a set, in particular a number is a set, a function is a set etc. On the other hand, not any property defines a set, and e.g. the 'set of all sets' does not exist, which offered a way out of Russell's paradox.

Now it seemed that the case was closed, in the sense that nobody had found any paradoxes or contradictions that could be formulated within the system. But, can we be sure that this does not happen in the future? Can we *prove* that the system is consistent? Again, how do we prove that we cannot prove something?



This situation was clarified by Gödel in 1931. He proved that it is impossible to prove that set theory is consistent, without introducing a more powerful theory, whose consistency would then be even more dubious. (The same thing goes for arithmetics.) This is Gödel's second incompleteness theorem and it follows from Gödel's first incompleteness theorem:

## Theorem

*In any sufficiently strong system (like arithmetics or set theory), there are statements that can be neither proved nor disproved. (Unless the system is inconsistent, and then we can both prove and disprove the statement.)*

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## Bevis.

We associate to any formula or statement in the theory a number – the ‘Gödel number’. This way statements about formulas become statements about numbers. E g the statement ‘there is a proof of formula  $n$ ’, becomes a statement in the theory; like ‘there is a sequence of numbers that are Gödel numbers of formulas, such that each formula follows from the preceeding one by one of our laws of deduction, which starts with the Gödel number of an axiom and ends with  $n$ ’. In the same way, statements about formulas are given Gödel numbers. Then one shows that there is a Gödel number of a statement,  $n$ , that says ‘the statement with Gödel number  $n$  cannot be proven’. Then the statement can be neither proved nor disproved. □

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Gödel's theorems were a fatal blow to Hilbert's formalist program in mathematics. It also lead to further discussion about which kind of reasoning that is permitted. E g : Are proofs by contradiction acceptable? Does the law of the excluded middle hold: Either a statement holds or the negation of that statement holds.



## Example

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Yes; let  $a = b = \sqrt{2}$ . Let  $c = \sqrt{2}^{\sqrt{2}}$ . Either  $c$  is rational, and we are done. If  $c$  is not rational, look at  $c^{\sqrt{2}} = \sqrt{2}^2 = 2$ , and we are done again.

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The *constructivist viewpoint* in mathematics does not accept the law of excluded middle, or proofs by contradiction. The only acceptable proof of the existence of something is to construct it. This viewpoint has gained new popularity with the appearance of computer science.

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1. The axiom of choice
2. The continuum hypothesis.

## Applications of the axiom of choice:

Say that two real numbers  $x$  and  $y$  are equivalent if  $x - y$  is rational. This is an equivalence relation, and we can partition

$$\mathbb{R} = \bigcup_{i \in I} A_i$$

where  $A_i$  are the equivalence classes. If we believe in the axiom of choice, we can form a new set  $B$  that contains exactly one element from each equivalence class. We can also arrange that  $B \subset [-1, 1]$ . Then

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Hence,  $\mathbb{R}$  is the union of countably many translates of  $B$ . What is the measure of  $B$ ?