PMATH 333, Solutions to the Exercises for Appendix 2

1: Recall that a formula in first-order set theory only uses symbols from the following symbol set:

 $\neg \,,\,\wedge \,,\,\vee \,,\,\,\rightarrow \,,\,\,\leftrightarrow \,\,,\,(\,,\,)\,,\,=\,,\,\in\,,\,\exists\,,\,\forall$

along with variable symbols including x, y, z, u, v, w, \cdots .

(a) Express the statement $\{\emptyset, \{u\}\} \in w$ as a formula in first-order set theory.

Solution: In the class of sets we have

$$\begin{aligned} v = \{ \emptyset, \{u\} \} &\iff \forall x \left(x \in v \leftrightarrow (x = \emptyset \lor x = \{u\}) \right) \\ &\iff \forall x \left(x \in v \leftrightarrow (\forall y \neg y \in x \lor \forall y \left(y \in x \leftrightarrow y = u \right) \right) \end{aligned}$$

and so

$$\{\emptyset, \{u\}\} \in w \iff \forall v (v = \{\emptyset, \{u\}\} \to v \in w)$$

$$\iff \forall v (\forall x (x \in v \leftrightarrow (\forall y \neg y \in x \lor \forall y (y \in x \leftrightarrow y = u))) \to v \in w)$$

Alternatively,

$$\begin{split} \{ \emptyset, \{u\} \} \in w & \iff \exists v \left(v = \{ \emptyset, \{u\} \} \land v \in w \right) \\ & \iff \exists v \left(\forall x \left(x \in v \leftrightarrow (\forall y \neg y \in x \lor \forall y \left(y \in x \leftrightarrow y = u \right) \right) \right) \land v \in w \right). \end{split}$$

(b) Recall that $(x, y) = \{\{x\}, \{x, y\}\}$. Express the statement "w is a set of ordered pairs" as a formula in first-order set theory.

Solution: In the class of all sets we have

$$w \text{ is a set of ordered pairs } \iff \forall u (u \in w \to \exists x \exists y \ u = (x, y)) \\ \iff \forall u (u \in w \to \exists x \exists y \ u = \{\{x\}, \{x, y\}\}) \\ \iff \forall u (u \in w \to \exists x \exists y \forall v (v \in u \leftrightarrow (v = \{x\} \lor v = \{x, y\}))) \\ \iff \forall u (u \in w \to \exists x \exists y \forall v (v \in u \leftrightarrow (\forall z (z \in v \leftrightarrow z = x) \lor \forall z (z \in v \leftrightarrow (z = x \lor z = y))))))$$

We remark that the statement "w is a set of ordered pairs" is equivalent to the statement "w is a relation".

(c) Express the statement "for every $u \in w$ there exists $x \in u$ such that $u \setminus \{x\} \in w$ " as a formula in first order set theory. Also, determine whether there exists such a set w which is not empty.

Solution: The given statement can be expressed as " $\forall u \in w \exists x \in u \forall y (y = u \setminus \{x\} \to y \in w)$ " which, in turn, can be expressed by the formula

$$\forall u \big(u \in w \to \exists x \big(x \in u \land \forall y \big(\forall z (z \in y \leftrightarrow (z \in u \land \neg z = x)) \to y \in w \big) \big) \big)$$

There do exist such sets w, for example we could take w to be the set of all infinite subsets of \mathbb{N} , that is $w = \{u \in \mathcal{P}(\mathbb{N}) | \exists n \in \mathbb{N} \ u \subseteq n\}$ which is a set by a Separation Axiom (since $\mathcal{P}(\mathbb{N})$ is a set and the statement " $\exists n \in \mathbb{N} \ u \subseteq n$ " can be expressed as a formula in First Order Set Theory). As another example, we could take w to be the set $w = \{\{1, 2, 3, \cdots\}, \{2, 3, 4, \cdots\}, \{3, 4, 5, \cdots\}, \cdots\} = \{u \in \mathcal{P}(\mathbb{N}) | \exists n \in \mathbb{N} \ \forall x (x \in u \leftrightarrow n \in x\}$ which is a set by a Separation Axiom.

2: Recall that $\mathbb{N} = \{0, 1, 2, \dots\}$ is a set where $0 = \emptyset$, $1 = \{0\}$, $2 = \{0, 1\}$ and in general $x + 1 = x \cup \{x\}$.

(a) Show that if u is a set then the collection $w = \{x \cup \{x\} | x \in u\}$ is a set.

Solution: We provide two solutions by explaining how w can be constructed from u using the ZFC axioms in two slightly different ways. In both solutions we use the fact that the statement " $y = x \cup \{x\}$ " is considered to be an allowable mathematical statement because it can be expressed as the first-order formula

$$F(x,y) \equiv \forall z (z \in y \leftrightarrow (z \in x \lor z = x))$$

For the first solution, we note that when u is a set, the given collection $w = \{x \cup \{x\} | x \in u\}$ is equal to

$$w = \left\{ y \, \big| \, \exists x \! \in \! u \ y = x \cup \left\{ x \right\} \right\} = \left\{ y \, \big| \, \exists x \! \in \! u \ F(x, y) \right\},$$

which is a set by a Replacement Axiom, because the statement F(x, y) has the property that for every set x there is a unique set y such that F(x, y) is true (indeed, given a set x, to make F(x, y) true we must take $y = x \cup \{x\}$, which is a set by the Pair and Union Axioms).

For the second solution, note that when x, y and u are sets with $x \in u$, if $y \in x$ then $y \in \bigcup u$ and if $y \in \{x\}$ then y = x so $y \in u$, and so if $y \in x \cup \{x\}$ then $y \in u \cup \bigcup u$. Thus the given collection is

$$w = \{x \cup \{x\} | x \in u\} = \{y \mid \exists x \in u \ F(x, y)\} = \{y \in u \cup \bigcup u \mid \exists x (x \in u \land F(x, y))\}$$

which is a set by a Separation Axiom, since $u \cup \bigcup u$ is a set by the Pair and/or Union Axioms.

(b) Show that the collection $w = \{\{0, 1\}, \{1, 2\}, \{2, 3\}, \{3, 4\}, \dots\}$ is a set.

Solution: Again we provide two solutions. Note that when x and y are sets we have

$$\begin{array}{ll} y = \left\{ x, x \cup \{x\} \right\} & \Longleftrightarrow & \forall z \big(z \in y \leftrightarrow (z = x \lor z = x \cup \{x\}) \big) \\ & \Longleftrightarrow & \forall z \big(z \in y \leftrightarrow \big(z = x \lor \forall u (u \in z \leftrightarrow (u \in x \lor u = x)) \big) \big) \end{array}$$

so the statement " $y = \{x, x \cup \{x\}\}$ " can be expressed as the formula

$$F(x,y) \equiv \forall z \left(z \in y \leftrightarrow \left(z = x \lor \forall u (u \in z \leftrightarrow (u \in x \lor u = x)) \right) \right).$$

For the first solution we note that

$$w = \{\{0,1\},\{1,2\},\{2,3\},\cdots\} = \{\{x,x+1\} | x \in \mathbb{N}\} = \{\{x,x \cup \{x\}\} | x \in \mathbb{N}\} = \{y \mid \exists x \in \mathbb{N} \ F(x,y)\}$$

which is a set by a Replacement Axiom, since \mathbb{N} is known to be a set by the Axiom of Infinity, and since the statement F(x, y) has the property that for every set x there exists a unique set y such that the statement is true (indeed given x, to make the statement true we must choose $y = \{x, x \cup \{x\}\}$, which is a set by the Pair and Union Axioms).

For the second solution, note that when $x \in \mathbb{N}$ we have $\{x, x+1\} \in P(\mathbb{N})$ and so

$$w = \{\{x, x+1\} | x \in \mathbb{N}\} = \{y \mid \exists x \in \mathbb{N} \ y = \{x, x+1\}\} = \{y \in P(\mathbb{N}) \mid \exists x (x \in \mathbb{N} \land F(x, y))\}$$

which is a set by a Separation Axiom, since $P(\mathbb{N})$ is a set by the Axiom of Infinity and the Power Set Axiom, and since the statement " $x \in \mathbb{N} \land F(x, y)$ " is an allowable mathematical statement.

To be careful, we should verify that the statements " $u = \mathbb{N}$ " and " $x \in \mathbb{N}$ " can be expressed as formulas (in first-order set theory) so that they are allowable mathematical statements. It is not clear, from reading Chapter 1 in the Lecture Notes, exactly how this should be done. After reading the definition of the set \mathbb{N} given in Appendix 1, you will be able to work out that the statement " $u = \mathbb{N}$ " can be expressed as

$$\emptyset \in u \land \forall x (x \in u \to x \cup \{x\} \in u) \land \forall w ((\emptyset \in w \land \forall x (x \in w \to x \cup \{x\} \in w)) \to u \subseteq w))$$

which can, in turn, be expressed as a formula. The statement " $x \in \mathbb{N}$ " can be expressed as $\forall u(u = \mathbb{N} \to x \in u)$.

(c) Show that the collection $w = \{\emptyset, \{\emptyset\}, \{\{\emptyset\}\}\}, \dots\}$ is a set.

Solution: We shall only provide an incomplete solution. Define sets s_n , for $n \in \mathbb{N}$, recursively by $s_0 = \emptyset$ and $s_{n+1} = \{s_n\}$. If we can express the statement " $u = s_n$ " as a formula F(n, u) (with free variables n and u) then we have

$$w = \left\{ s_n \middle| n \in \mathbb{N} \right\} = \left\{ u \middle| \exists n \in \mathbb{N} \ u = s_n \right\} = \left\{ u \middle| \exists n \in \mathbb{N} \ F(u, n) \right\}$$

which is a set by a Replacement Axiom. For $n \in \mathbb{N}$, let

$$w_n = \{(0, \emptyset), (1, \{\emptyset\}), \cdots, (n, s_n)\}$$

In order to show that the statement " $u = s_n$ " is expressible as a formula, we shall first show that the (apparently more complicated) statement " $v = w_n$ " is expressible as a formula. We recall that the statements " $u = \mathbb{N}$ " and " $x \in \mathbb{N}$ " are each expressible as formulas. When $n \in \mathbb{N}$ and v is a set we have

$$\begin{array}{l} v = w_n \iff \forall z \in v \; \exists x \in \{0, 1, \cdots, n\} \; \exists y \; z = (x, y) \\ & \text{and} \; \; \forall x \in \{0, 1, \cdots, n\} \; \exists y \; (x, y) \in v \\ & \text{and} \; \; \forall x \; \forall y \; \forall z \; \left(\left((x, y) \in v \land (x, z) \in v \right) \rightarrow y = z \right) \right) \\ & \text{and} \; \; (0, \emptyset) \in v \\ & \text{and} \; \; \forall x \in \{0, 1, \cdots, n-1\} \; \forall y \; \left((x, y) \in v \rightarrow (x+1, \{y\}) \in v \right) \end{array}$$

We leave it as a (long but not particularly difficult) exercise to verify that the rather long statement on the right can be expressed as a formula, say H(n, v), with free variables n and v. When $n \in \mathbb{N}$ and u is a set we have

$$u = s_n \iff (n, u) \in w_n \iff \forall v \big(v = w_n \to (n, u) \in v \big) \iff \forall v \big(H(n, v) \to (n, u) \in v \big)$$

which can be expressed as a formula, say G(n, u). Finally, to be careful, the statement F(n, u) which is used in the Replacement Axiom, must have the property that for every set n (not necessarily with $n \in \mathbb{Z}$) there is a unique set u for which F(n, u) is true, and so we take F(n, u) to be the statement $(n \in \mathbb{N} \to G(n, u)) \land (\neg n \in \mathbb{N} \to u = \emptyset)$.

For our solution to be complete, we would need to prove that our statement F(u, n) has the property that for every set n there is a unique set u such that F(n, u) is true. To do this, we would first prove that for every $n \in \mathbb{N}$ there is a unique set v such that H(n, v) is true. This can be proven using Induction. **3:** In some books on set theory, the list of ZFC axioms includes an additional axiom called the Axiom of Regularity, which states that every nonempty set u contains an element v such that $u \cap v = \emptyset$. Assuming the Axiom of Regularity (along with the other ZFC axioms), prove each of the following statements.

(a) There does not exist a set u such that $u \in u$.

Solution: Suppose, for a contradiction, that u is a set with $u \in u$. Since $u \in \{u\}$ and $u \in u$ we have $u \in \{u\} \cap u$ and so $\{u\} \cap u \neq \emptyset$. Let $w = \{u\}$. By the Axiom of Regularity (applied to the set w) we can choose an element $v \in w$ such that $w \cap v = \emptyset$. Since $v \in w = \{u\}$ we must have v = u, so we have $\{u\} \cap u = w \cap v = \emptyset$. We have shown that $\{u\} \cap u = \emptyset$ and that $\{u\} \cap u \neq \emptyset$, so we have obtained the desired contradiction, hence there is no set u with $u \in u$.

(b) There do not exist sets u and v such that $u \in v$ and $v \in u$.

Solution: Suppose, for a contradiction, that u and v are sets with $u \in v$ and $v \in u$. Let $w = \{u, v\}$. By the Axiom of Regularity (applied to the set w), either $w \cap u = \emptyset$ or $w \cap v = \emptyset$. But since $u \in v$ and $u \in w$ we have $u \in w \cap v$ so $w \cap v \neq \emptyset$ and, similarly, since $v \in u$ and $v \in w$ we have $v \in w \cap u$ so that $w \cap u \neq \emptyset$. We have shown that either $w \cap u = \emptyset$ or $w \cap v = \emptyset$, and we have also shown that $w \cap u \neq \emptyset$ and $w \cap v \neq \emptyset$, so we have obtained the desired contradiction.

(c) For all sets u and v, if $u \cup \{u\} = v \cup \{v\}$ then u = v.

Solution: Let u and v be sets. Suppose that $u \cup \{u\} = v \cup \{v\}$. Suppose, for a contradiction, that $u \neq v$. Since $u \in u \cup \{u\}$ and $u \cup \{u\} = v \cup \{v\}$ we have $u \in v \cup \{v\}$. Since $u \in v \cup \{v\}$ it follows that either $u \in v$ or u = v. Since $u \neq v$ it follows that $u \in v$. A similar argument shows that $v \in u$. But then we have $u \in v$ and $v \in u$, which contradicts the result of Part (b).

(d) For all sets u, v, x and y, if $\{u, \{u, v\}\} = \{x, \{x, y\}\}$ then u = x and v = y.

Solution: Let u, v, x, y be sets. Suppose that $\{u, \{u, v\}\} = \{x, \{x, y\}\}$. Note that $u \neq \{u, v\}$ because if we had $u = \{u, v\}$ then we would have $u \in \{u, v\} = u$ which contradicts Part (a). Similarly $x \neq \{x, y\}$ so the sets $\{u, \{x, y\}\}$ and $\{u, \{u, v\}\}$ are 2-element sets. Since $\{u, \{u, v\}\} = \{x, \{x, y\}\}$, with the sets on each side having 2 distinct elements, either $(u = x \text{ and } \{u, v\} = \{x, y\})$ or $(u = \{x, y\}$ and $\{u, v\} = x$).

Case 1: suppose that u = x and $\{u, v\} = \{x, y\}$. We need to show that v = y. Since $v \in \{u, v\}$ and $\{u, v\} = \{x, y\}$ we have $v \in \{x, y\}$ hence either v = x or v = y. If v = y we are done, so suppose that v = x. Then we have u = x = v hence $\{u, v\} = \{v\}$. Since $y \in \{x, y\} = \{u, v\} = \{v\}$ we have y = v, as required.

Case 2: suppose that $u = \{x, y\}$ and $\{u, v\} = x$. Since $u \in \{u, v\}$ and $\{u, v\} = x$ we have $u \in x$. Since $x \in \{x, y\}$ and $\{x, y\} = u$ we have $x \in u$. But then we have $u \in x$ and $x \in u$ which contradicts Part (b), and so Case 2 does not arise.

4: In this problem, and in the following problem, you may use any known properties of $\mathbb{N}, \mathbb{Z}, \mathbb{Q}$ and \mathbb{R} .

(a) Let X and Y be nonempty sets and let $f: X \to Y$. Prove that f is injective if and only if we have $f(A \cap B) = f(A) \cap f(B)$ for all subsets $A, B \subseteq X$.

Solution: Suppose that f is injective. Let $A, B \subseteq X$. Let $y \in f(A \cap B)$. Choose $x \in A \cap B$ with f(x) = y. Since $x \in A$ and y = f(x) we have $y \in f(A)$. Since $x \in B$ and y = f(x) we have $y \in f(B)$. Thus $y \in f(A) \cap f(B)$, showing that that $f(A \cap B) \subseteq f(A) \cap f(B)$ (we did not use the fact that f was injective). Now let $y \in f(A) \cap f(B)$. Since $y \in f(A)$ we can choose $x_1 \in A$ with $f(x_1) = y$. Since $y \in f(B)$ we can choose $x_2 \in B$ with $f(x_2) = y$. Since $f(x_1) = y = f(x_2)$ and f is injective, we must have $x_1 = x_2$, say $x_1 = x_2 = x$. Since $x = x_1 \in A$ and $x = x_2 \in B$ we have $x \in A \cap B$. Since $x \in A \cap B$ and $y = f(x_1) = f(x_2) = f(x)$ we have $y \in f(A \cap B)$, hence $f(A) \cap f(B) \subseteq f(A \cap B)$. Thus $f(A \cap B) = f(A) \cap f(B)$ for all $A, B \subseteq X$.

Suppose that f is not injective. Choose $x_1, x_2 \in X$ with $x_1 \neq x_2$ such that $f(x_1) = f(x_2)$, and let $y = f(x_1) = f(x_2)$. Let $A = \{x_1\}$ and $B = \{x_2\}$. Then $f(A) \cap f(B) = \{y\} \cap \{y\} = \{y\}$ but $A \cap B = \{x_1\} \cap \{x_2\} = \emptyset$ so $f(A \cap B) = f(\emptyset) = \emptyset$. For these sets A, B, we do not have $f(A \cap B) = f(A) \cap f(B)$.

(b) Show that $|\mathbb{R}| = |[0,1)|$ without using the Cantor-Schröder-Bernstein Theorem.

Solution: The map $f: [0, \infty) \to [0, 1)$ given by $f(x) = \frac{x}{x+1}$ is bijective with inverse given by $f^{-1}(y) = \frac{y}{1-y}$ because for all $x \in [0, \infty)$ and all $y \in [0, 1)$ we have

$$y = \frac{x}{x+1} \iff xy + y = x \iff x(1-y) = y \iff x = \frac{y}{1-y}$$
.

The map $g: \mathbb{N} \times [0,1) \to [0,\infty)$ given by g(n,t) = n+t is bijective with inverse $g^{-1}(x) = (\lfloor x \rfloor, x - \lfloor x \rfloor)$ because for all $(n,t) \in \mathbb{N} \times [0,1)$ and all $x \in [0,\infty)$ we have

 $x = n + t \iff (n = \lfloor x \rfloor \text{ and } t = x - \lfloor x \rfloor) \iff (n, t) = (\lfloor x \rfloor, x - \lfloor x \rfloor).$

We claim that the map $h: \mathbb{Z} \times [0,1) \to \mathbb{N} \times [0,1)$ given by

$$h(n,t) = \begin{cases} (2n,t) & \text{if } n \ge 0, \\ (-2n-1,t) & \text{if } n < 0 \end{cases}$$

is bijective with inverse $\ell : \mathbb{N} \times [0,1) \to \mathbb{Z} \times [0,1)$ given by $\ell(2j,t) = (j,t)$ and $\ell(2j+1,t) = (-j-1,t)$ for $j \in \mathbb{N}$. For $n \in \mathbb{Z}$ and $t \in [0,1)$, when $n \ge 0$ we have $\ell(h(n,t)) = \ell(2n,t) = (n,t)$ and when n is odd we have $\ell(h(t)) = \ell(-2n-1,t) = \ell(2(-n-1)+1,t) = (-(-n-1),t) = (n,t)$. Thus $\ell(h(n,t) = (n,t)$ for all $n \in \mathbb{Z}$ and all $t \in [0,1)$, and so ℓ is a left inverse for h. For $m \in \mathbb{N}$ and $t \in [0,1)$, we can write m = 2j or m = 2j + 1 with $j \in \mathbb{N}$, and then we have $h(\ell(2j,t)) = h(j,t) = (2j,t)$ and we have $h(\ell((2j+1,t)) = h(-j-1,t)) = (-2(-j-1)-1,t) = (2j+1,t)$. Thus $h(\ell(m,t)) = (m,t)$ for all $m \in \mathbb{N}$ and all $t \in [0,1)$ and so ℓ is a right inverse for h. Since ℓ is both a left inverse and a right inverse for h, it is the (two-sided) inverse of h, as claimed. Finally, the map $k : \mathbb{R} \to \mathbb{Z} \times [0,1)$ given by $k(x) = (\lfloor x \rfloor, x - \lfloor x \rfloor)$ is bijective with inverse given by $k^{-1}(n,t) = n+t$ by the same calculation which showed that g was bijective. The composite map $f \circ g \circ h \circ k$ is a bijective map from \mathbb{R} to [0,1) so we have $|\mathbb{R}| = |[0,1)|$, as required.

5: (a) Show that the cardinality of the set of all finite subsets of \mathbb{N} is equal to \aleph_0 .

Solution: Let A be the set of finite subsets of N. We define a bijective map $F : \mathbb{N} \to A$ as follows. Given $n \in \mathbb{N}$ we can write n (uniquely) in its binary representation as $n = a_m a_{m-1} \cdots a_1 a_0$, so we have $n = \sum_{i=0}^m a_i 2^i$ where each $a_i \in \{0, 1\}$ with $a_m = 1$ (unless n = 0 in which case $m = a_m = 0$). We then define

$$F(n) = F\left(\sum_{k=0}^{m} a_k 2^k\right) = \{k \in \mathbb{N} | a_k = 1\}.$$

(for example, when n = 19, in binary notation n = 10011 and so $F(n) = \{0, 1, 4\}$). The inverse map $G: A \to \mathbb{N}$ is given by

$$G(S) = \sum_{k=0}^{\infty} a_k 2^k \text{ where } a_k = \begin{cases} 1 \text{ if } k \in S, \\ 0 \text{ if } k \notin S. \end{cases}$$

In the above equation, S is a finite subset of N, and the sum $\sum_{k=0}^{\infty} a_k 2^k$ finite because S is finite so that $a_k = 1$ for only finitely many values of $k \in \mathbb{N}$.

(b) Show that the cardinality of the set of all functions from \mathbb{N} to \mathbb{N} is equal to 2^{\aleph_0} .

Solution: Recall that $2^{\mathbb{N}}$ denotes the set of functions from \mathbb{N} to $\{0,1\}$, and $\mathbb{N}^{\mathbb{N}}$ denotes the set of functions from \mathbb{N} to \mathbb{N} . Note that $2^{\mathbb{N}} \subseteq \mathbb{N}^{\mathbb{N}}$ (since every function from \mathbb{N} to $\{0,1\}$ is also a function from \mathbb{N} to \mathbb{N}) and so we have $|2^{\mathbb{N}}| \leq |\mathbb{N}^{\mathbb{N}}|$. Recall that each element $n \in \mathbb{N}$ can be written uniquely in the form $n = 2^k(2l+1) - 1$ with $k, l \in \mathbb{N}$. Define $F : \mathbb{N}^{\mathbb{N}} \to 2^{\mathbb{N}}$ by

$$F(f)(2^{k}(2l+1)-1) = \begin{cases} 1 \text{ if } k = f(l), \\ 0 \text{ if } k \neq f(l). \end{cases}$$

(In the above equation, $f: \mathbb{N} \to \mathbb{N}$ and $F(f): \mathbb{N} \to \{0, 1\}$). We claim that F is injective. Let $f, g: \mathbb{N} \to \mathbb{N}$. Suppose that F(f) = F(g). Then F(f)(n) = F(g)(n) for all $n \in \mathbb{N}$. Given $k, l \in \mathbb{N}$, let $n = 2^k(2l-1) - 1$. Then we have $k = f(l) \iff F(f)(n) = 1 \iff F(g)(n) = 1 \iff k = g(l)$. Thus f(l) = g(l) for all $l \in \mathbb{N}$, and so f = g. Thus F is injective, as claimed, and so we have $|\mathbb{N}^{\mathbb{N}}| \leq |2^{\mathbb{N}}|$. By the Cantor-Schroeder-Bernstein Theorem, it follows that $|\mathbb{N}^{\mathbb{N}}| = |2^{\mathbb{N}}|$.