

Lecture Notes in Foundations of Mathematics

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Section 1.1: Propositions and Connectives

Definition 1.1.1

A **proposition P** is a sentence which is either true **T** or false **F**. That is, the truth values of propositions are **T** or **F**.

Example 1.1.1

Consider the following sentences:

- Propositions:

a) $\frac{1}{2}$ is a rational number. [**T**].

b) $2 + 4 = 1$. [**F**].

- Not propositions:

c) How are you doing? [not a proposition].

d) $x^2 = 36$. [where is x coming from?].

e) This sentence is false. [depends on the given sentence!].

The previous propositions studied in a and b are called **simple** propositions. **Compound** propositions can be formed by **connectives** with simple propositions. For example,

Compound proposition: $1 + 2 = 5$ "and" the sun is made of an orange.

Definition 1.1.2

Let **P** and **Q** be two propositions. Then,

- the **conjunction** of **P** and **Q**, denoted by $\mathbf{P} \wedge \mathbf{Q}$, is the proposition "**P** and **Q**". $\mathbf{P} \wedge \mathbf{Q}$ is true exactly when both **P** and **Q** are true.

2. the **disjunction** of \mathbf{P} and \mathbf{Q} , denoted by $\mathbf{P} \vee \mathbf{Q}$, is the proposition " \mathbf{P} or \mathbf{Q} ". $\mathbf{P} \vee \mathbf{Q}$ is true exactly when at least one of \mathbf{P} or \mathbf{Q} is true.
3. the **negation** of \mathbf{P} , denoted by $\sim \mathbf{P}$, is the proposition "not \mathbf{P} ". $\sim \mathbf{P}$ is true exactly when \mathbf{P} is false.

Example 1.1.2

Let \mathbf{P} be "Kuwait is an island" and let \mathbf{Q} be "Sea water contains salt". Discuss $\mathbf{P} \wedge \mathbf{Q}$, $\mathbf{P} \vee \mathbf{Q}$, and $\sim \mathbf{P}$.

Solution:

It is clear the \mathbf{P} is false and \mathbf{Q} is true. Thus,

1. $\mathbf{P} \wedge \mathbf{Q}$: Kuwait is an island and sea water contains salt. [F].
2. $\mathbf{P} \vee \mathbf{Q}$: Kuwait is an island or sea water contains salt. [T].
3. $\sim \mathbf{P}$: It is not the case that Kuwait is an island. [T].

\mathbf{P}	\mathbf{Q}	$\mathbf{P} \wedge \mathbf{Q}$	$\mathbf{P} \vee \mathbf{Q}$	$\sim \mathbf{P}$	$\sim \mathbf{Q}$
T	T	T	T	F	F
T	F	F	T	F	T
F	T	F	T	T	F
F	F	F	F	T	T

Definition 1.1.3

A **propositional form** is an expression involving finitely many propositions connected by connectives such as \wedge , \vee , and \sim .

Example 1.1.3

Let \mathbf{P} , \mathbf{Q} , and \mathbf{R} be propositions. Write down the truth table of the propositional form $((\mathbf{P} \wedge \mathbf{Q}) \vee (\mathbf{P} \vee (\sim \mathbf{R})))$.

Solution:

P	Q	R	$\sim \mathbf{R}$	$\mathbf{P} \wedge \mathbf{Q}$	$\mathbf{P} \vee (\sim \mathbf{R})$	$((\mathbf{P} \wedge \mathbf{Q}) \vee (\mathbf{P} \vee (\sim \mathbf{R})))$
T	T	T	F	T	T	T
T	T	F	T	T	T	T
T	F	T	F	F	T	T
T	F	F	T	F	T	T
F	T	T	F	F	F	F
F	T	F	T	F	T	T
F	F	T	F	F	F	F
F	F	F	T	F	T	T

Definition 1.1.4

Two propositional forms **P** and **Q** are called **equivalent** if and only if their truth tables are identical. In that case, we write $\mathbf{P} \equiv \mathbf{Q}$.

Definition 1.1.5

A **denial** of a proposition **P** is any proposition equivalent to $\sim \mathbf{P}$.

A proposition **P** has only one negation " $\sim \mathbf{P}$ ", but it has many denials. For instance, $\sim \mathbf{P}$, $\sim \sim \mathbf{P}$, and $\sim \sim \sim \mathbf{P}$ are all examples of denials. Note that $\sim (\sim \mathbf{P})$ is simply **P**.

Example 1.1.4

Let **P** be " π is an irrational number". Find the negation of **P**, and give some examples of denials of **P**.

Solution:

- negation $\sim \mathbf{P}$: It is not the case that π is irrational.
- denials of **P**: a. π is rational. b. π is the quotient of two integers r/s . c. π has a finite decimal expansion.

Note that since **P** is true, all of its denials are false.

Definition 1.1.6

A propositional form is called a **tautology** if it is true for all possible truth values of its components. It is called a **contradiction** if it is the negation of a tautology.

Example 1.1.5

Show that $((P \vee Q) \vee ((\sim P) \wedge (\sim Q)))$ is a tautology for any propositions **P** and **Q**.

Solution:

P	Q	$\sim P$	$\sim Q$	$P \vee Q$	$(\sim P) \wedge (\sim Q)$	$((P \vee Q) \vee ((\sim P) \wedge (\sim Q)))$
T	T	F	F	T	F	T
T	F	F	T	T	F	T
F	T	T	F	T	F	T
F	F	T	T	F	T	T

Moreover, it can be seen that the negation of $((P \vee Q) \vee ((\sim P) \wedge (\sim Q)))$ is a contradiction.

Remark 1.1.1

The negation of a tautology is a contradiction, and the negation of a contradiction is a tautology.

Section 1.2: Conditionals and Biconditionals

Definition 1.2.1

Given two propositions \mathbf{P} and \mathbf{Q} , the conditional sentence $\mathbf{P} \Rightarrow \mathbf{Q}$ (reads "P implies Q") is the proposition "if P, then Q". In that case, \mathbf{P} is called **antecedent** and \mathbf{Q} is called **consequent**.

Remark 1.2.1

The proposition $\mathbf{P} \Rightarrow \mathbf{Q}$ is true whenever \mathbf{P} is false or \mathbf{Q} is true. In general, $\mathbf{P} \Rightarrow \mathbf{Q}$ is equivalent to $(\sim \mathbf{P}) \vee \mathbf{Q}$.

Example 1.2.1

Consider the following propositions:

- a) if " x is an odd integer", then " $x + 1$ is an even integer". [T].
- b) if " $2 + 1 = 0$ ", then " $1 + 1 = 0$ ". [T].
- c) if " $1 - 1 = 0$ ", then " $2 + 9 = 1$ ". [F].

Definition 1.2.2

For propositions \mathbf{P} and \mathbf{Q} , the **converse** of $\mathbf{P} \Rightarrow \mathbf{Q}$ is $\mathbf{Q} \Rightarrow \mathbf{P}$, and the **contrapositive** of $\mathbf{P} \Rightarrow \mathbf{Q}$ is $(\sim \mathbf{Q}) \Rightarrow (\sim \mathbf{P})$.

Theorem 1.2.1

For any propositions \mathbf{P} and \mathbf{Q} , we have

- (i) $\mathbf{P} \Rightarrow \mathbf{Q}$ is equivalent to $(\sim \mathbf{Q}) \Rightarrow (\sim \mathbf{P})$, and
- (ii) $\mathbf{P} \Rightarrow \mathbf{Q}$ is not equivalent to $\mathbf{Q} \Rightarrow \mathbf{P}$.

Proof:

We prove both results in the following truth table.

P	Q	$\sim P$	$\sim Q$	$P \Rightarrow Q$	$Q \Rightarrow P$	$\sim Q \Rightarrow \sim P$
T	T	F	F	T	T	T
T	F	F	T	F	T	F
F	T	T	F	T	F	T
F	F	T	T	T	T	T

Definition 1.2.3

Let P and Q be two propositions. The **biconditional** sentence $P \Leftrightarrow Q$ is "P if and only if (iff.) Q". $P \Leftrightarrow Q$ is true exactly when both P and Q have the same truth value.

Remark 1.2.2

The following phrases are translated as $P \Rightarrow Q$ for any propositions P and Q :

- | | |
|-------------------------------|---------------------------------------|
| • if P , then Q . | • if $a > 5$, then $a > 3$. |
| • P implies Q . | • $a > 5$ implies $a > 3$. |
| • P is sufficient for Q . | • $a > 5$ is sufficient for $a > 3$. |
| • P only if Q . | • $a > 5$ only if $a > 3$. |
| • Q , if P . | • $a > 3$, if $a > 5$. |
| • Q whenever P . | • $a > 3$ whenever $a > 5$. |
| • Q is necessary for P . | • $a > 3$ is necessary for $a > 5$. |
| • Q , when P . | • $a > 3$, when $a > 5$. |

Remark 1.2.3

Moreover, the following phrases are translated as $P \Leftrightarrow Q$ for any propositions P and Q :

- | | |
|---|---|
| • P if and only if Q . | • $ x = 2$ iff $x^2 = 4$. |
| • P if, but only if, Q . | • $ x = 2$ if, but only if, $x^2 = 4$. |
| • P is equivalent to Q . | • $ x = 2$ is equivalent to $x^2 = 4$. |
| • P is necessary and sufficient for Q . | • $ x = 2$ is necessary and sufficient for $x^2 = 4$. |

Section 1.3: Quantifiers

★ NOTATIONS:

- $\mathbb{N} = \{1, 2, 3, \dots\}$ is the set of **natural numbers**.
- $\mathbb{Z} = \{\dots, -2, -1, 0, 1, 2, \dots\}$ is the set of **integer numbers**.
- $\mathbb{Q} = \{\frac{p}{q} : p, q \in \mathbb{Z} \text{ and } q \neq 0\}$ is the set of **rational numbers**.
- \mathbb{R} is the set of **real numbers**.

The sentence $x \geq 5$ is not a proposition, unless we assign a value to x . It is an open sentence. In general, an open sentence with n variables is denoted by $P(x_1, x_2, \dots, x_n)$. For example, the open sentence $P(x_1, x_2, x_3)$: " x_1 equals to $x_2 + x_3$ " is an open sentence. On the other hand, $P(7, 3, 4)$ and $P(7, 2, 3)$ are propositions with true and false values, respectively.

Definition 1.3.1

The set of objects for which an open sentence is true is called the **truth set**, and is denoted by \mathcal{T} .

On the other hand, the set from where the objects can be taken from is called the **universe**, and is denoted by \mathcal{U} . In particular, two open sentences are said to be equivalent for a particular universe if and only if their truth sets are equal.

Example 1.3.1

Let $\mathcal{U} = \mathbb{N}$. Then, $P(x) : x + 3 > 7$ is equivalent to $Q(x) : x > 4$, since $\mathcal{T} = \{5, 6, 7, \dots\}$ for both P and Q .

Also, $P(x) : x^2 = 4$ is equivalent to $Q(x) : x = 2$. However, if \mathcal{U} was the set of all integers, then $P(x) : x^2 = 4$ with truth set $\{-2, 2\}$ is not equivalent to $Q(x) : x = 2$ with truth set $\{2\}$.

Definition 1.3.2

Let $\mathbf{P}(x)$ be an open sentence with variable $x \in \mathcal{U}$. Then,

- The sentence " $(\forall x)\mathbf{P}(x)$ " reads as "for all x , $\mathbf{P}(x)$ ". It is true iff $\mathcal{T} = \mathcal{U}$ for $\mathbf{P}(x)$. " \forall " is called the **universal quantifiers**.

- b) The sentence " $(\exists x)\mathbf{P}(x)$ " reads as "there exists x such that $\mathbf{P}(x)$ ". It is true iff $\mathcal{T} \neq \emptyset$ (the empty set). " \exists " is called the **existential quantifiers**.
- c) The sentence " $(\exists!x)\mathbf{P}(x)$ " reads as "there exists a unique x such that $\mathbf{P}(x)$ ". It is true iff \mathcal{T} contains only one element. " $\exists!$ " is called the **unique existential quantifiers**.

Example 1.3.2

Let $\mathcal{U} = \mathbb{R}$. Decide the truth value and the truth set for each of the following.

Solution:

Consider the following table where we different sentences along with its truth value as true or false and the corresponding truth set.

sentence	T or F	\mathcal{T}
a. $(\forall x)(x \geq 3)$	F	$[3, \infty)$.
b. $(\forall x)(x > 0)$	F	$\mathbb{R} \setminus \{0\}$.
c. $(\forall x)(x - 1 < x)$	T	\mathbb{R} .
d. $(\exists x)(x \geq 3)$	T	$[3, \infty)$.
e. $(\exists!x)(x = 0)$	T	$\{0\}$.
f. $(\exists!x)(x = 2)$	F	$\{-2, 2\}$.
g. $(\exists x)(x^2 = -4)$	F	\emptyset .
h. $(\exists x)(\exists y)(2x + y = 0 \wedge x - y = 1)$	T	$\{x = \frac{1}{3}, y = -\frac{2}{3}\}$.
i. $(\exists!x)(\exists!y)(2x + y = 0 \vee x - y = 1)$	F	$(x, y) \in \{(0, 0), (1, 0), (3, 2), \dots\}$.
j. $(\forall x)(\forall y)(x^2 + y^2 > 0)$	F	$\mathbb{R}^2 \setminus (0, 0)$.

Definition 1.3.3

Two quantified sentences are equivalent for a particular universe \mathcal{U} iff they have the same truth set in \mathcal{U} . Two quantified sentences are equivalent iff they are equivalent in every universe.

For instance, $(\forall x)(\mathbf{P}(x) \wedge \mathbf{Q}(x))$ is equivalent to $(\forall x)(\mathbf{Q}(x) \wedge \mathbf{P}(x))$ and $(\forall x)[\mathbf{P}(x) \Rightarrow \mathbf{Q}(x)]$ is equivalent to $(\forall x)[\sim \mathbf{Q}(x) \Rightarrow \sim \mathbf{P}(x)]$.

Theorem 1.3.1

Let $\mathbf{P}(x)$ be an open sentence with a variable $x \in \mathcal{U}$ for some \mathcal{U} . Then,

- a. $\sim (\forall x)[\mathbf{P}(x)]$ is equivalent to $(\exists x)[\sim \mathbf{P}(x)]$.
- b. $\sim (\exists x)[\mathbf{P}(x)]$ is equivalent to $(\forall x)[\sim \mathbf{P}(x)]$.

Proof:

(a.) The sentence $\sim (\forall x)[\mathbf{P}(x)]$ is true iff $(\forall x)[\mathbf{P}(x)]$ is false iff the truth set for $\mathbf{P}(x)$ is not the entire universe, i.e. $\mathcal{T} \neq \mathcal{U}$ iff there exists an $x \in \mathcal{U}$ such that $\mathbf{P}(x)$ is false iff $(\exists x)[\sim \mathbf{P}(x)]$ is true.

(b.) The sentence $\sim (\exists x)[\mathbf{P}(x)]$ is true iff $(\exists x)[\mathbf{P}(x)]$ is false iff the truth set of $\mathbf{P}(x)$ is empty iff $(\forall x)[\sim \mathbf{P}(x)]$ is true.

Remark 1.3.1

Let $\mathbf{P}(x)$ be an open sentence with a variable $x \in \mathcal{U}$ for some \mathcal{U} . Then,

$$(\exists!x)\mathbf{P}(x) \equiv (\exists x)[\mathbf{P}(x) \wedge (\forall y)[\mathbf{P}(y) \Rightarrow x = y]].$$

Example 1.3.3

Find a denial (or the negation) for " $(\forall x)[\mathbf{P}(x) \Rightarrow \mathbf{Q}(x)]$ ".

Solution:

Using Theorem 1.3.1 and Theorem 1.2.2 (part e), we conclude

$$\sim (\forall x)[\mathbf{P}(x) \Rightarrow \mathbf{Q}(x)] \equiv (\exists x)[\sim (\mathbf{P}(x) \Rightarrow \mathbf{Q}(x))] \equiv (\exists x)[\mathbf{P}(x) \wedge (\sim \mathbf{Q}(x))].$$

Example 1.3.4

Find a denial (or the negation) for " $(\exists!x)\mathbf{P}(x)$ ".

Solution:

Using Remark 1.3.1 and Theorem 1.2.2, we conclude

$$\begin{aligned}
 \sim (\exists!x)\mathbf{P}(x) &\equiv \sim (\exists x)[\mathbf{P}(x) \wedge (\forall y)[\mathbf{P}(y) \Rightarrow x = y]] \\
 &\equiv (\forall x)[\sim (\mathbf{P}(x) \wedge (\forall y)[\mathbf{P}(y) \Rightarrow x = y])] \\
 &\equiv (\forall x)[\sim \mathbf{P}(x) \vee \sim (\forall y)[\mathbf{P}(y) \Rightarrow x = y]] \\
 &\equiv (\forall x)[\sim \mathbf{P}(x) \vee (\exists y) \sim [\mathbf{P}(y) \Rightarrow x = y]] \\
 &\equiv (\forall x)[\sim \mathbf{P}(x) \vee (\exists y)[\mathbf{P}(y) \wedge \sim (x = y)]] \\
 &\equiv (\forall x)[\sim \mathbf{P}(x) \vee (\exists y)[\mathbf{P}(y) \wedge x \neq y]]
 \end{aligned}$$

Example 1.3.5

Find a denial (or the negation) for

$$(\forall z)(\exists x)(\exists y)[((x > z) \wedge (y > z)) \wedge \sim (\exists w)(x + y < w < xz)]. \quad (1.3.1)$$

Solution:

Using Theorem 1.3.1 and Theorem 1.2.2, we conclude

$$\begin{aligned}
 \sim \text{Equation}(1.3.5) &\equiv \sim (\forall z)(\exists x)(\exists y)[((x > z) \wedge (y > z)) \wedge \sim (\exists w)(x + y < w < xz)] \\
 &\equiv (\exists z)(\forall x)(\forall y) \sim [((x > z) \wedge (y > z)) \wedge \sim (\exists w)(x + y < w < xz)] \\
 &\equiv (\exists z)(\forall x)(\forall y)[((x > z) \wedge (y > z)) \Rightarrow \sim \sim (\exists w)(x + y < w < xz)] \\
 &\equiv (\exists z)(\forall x)(\forall y)[((x > z) \wedge (y > z)) \Rightarrow (\exists w)(x + y < w < xz)].
 \end{aligned}$$

Example 1.3.6

Let $\mathcal{U} = \mathbb{R}$. Decide the truth value and the truth set for each of the following.

Solution:

sentence	T or F	\mathcal{T}
a. $(\forall y)(\exists x)[x + y = 0]$	T	for any y , $x = -y$ is a solution.
b. $(\exists x)(\forall y)[x + y = 0]$	F	given $x = 0$ not all $y \in \mathbb{R}$ is a solution.
c. $(\exists x)(\exists y)[x^2 + y^2 = 10]$	T	for $x \in \mathbb{R}$ there is $y = \sqrt{10 - x^2} \in \mathbb{R}$.
d. $(\forall y)(\exists x)(\forall z)[xy = xz]$	T	for any $y \in \mathbb{R}$, $x = 0$ for any $z \in \mathbb{R}$.
e. $(\forall y)(\exists!x)[x = y^2]$	T	for any $y \in \mathbb{R}$, $x = y^2$ is a solution.

Section 1.4: Mathematical Proofs

Definition 1.4.1

A **proof** is a justification of the truth of a given statement called theorem, proposition, claim, or lemma.

Remark 1.4.1

Tools of proofs: We may use any of the following:

- Axioms: Initial statements which are assumed to be true.
- Theorems: Some previously proved statement can be use.
- Assumptions: Assumed fact about the problem at hand.
- Tautologies: Examples follow:

a. $\mathbf{P} \vee (\sim \mathbf{P})$ (Excluded Middle).

b. $(\mathbf{P} \Rightarrow \mathbf{Q}) \Leftrightarrow (\sim \mathbf{Q} \Rightarrow \sim \mathbf{P})$ (Contrapositive).

c.
$$\left. \begin{array}{l} \mathbf{P} \vee (\mathbf{Q} \vee \mathbf{R}) \Leftrightarrow (\mathbf{P} \vee \mathbf{Q}) \vee \mathbf{R} \\ \mathbf{P} \wedge (\mathbf{Q} \wedge \mathbf{R}) \Leftrightarrow (\mathbf{P} \wedge \mathbf{Q}) \wedge \mathbf{R} \end{array} \right\} \text{..... (Associativity).}$$

d.
$$\left. \begin{array}{l} \mathbf{P} \wedge (\mathbf{Q} \vee \mathbf{R}) \Leftrightarrow (\mathbf{P} \wedge \mathbf{Q}) \vee (\mathbf{P} \wedge \mathbf{R}) \\ \mathbf{P} \vee (\mathbf{Q} \wedge \mathbf{R}) \Leftrightarrow (\mathbf{P} \vee \mathbf{Q}) \wedge (\mathbf{P} \vee \mathbf{R}) \end{array} \right\} \text{..... (Distributivity).}$$

e. $(\mathbf{P} \Leftrightarrow \mathbf{Q}) \Leftrightarrow [(\mathbf{P} \Rightarrow \mathbf{Q}) \wedge (\mathbf{Q} \Rightarrow \mathbf{P})]$ (Biconditional).

f. $\sim (\mathbf{P} \Rightarrow \mathbf{Q}) \Leftrightarrow (\mathbf{P} \wedge \sim \mathbf{Q})$ (Denial of Implication).

g.
$$\left. \begin{array}{l} \sim (\mathbf{P} \wedge \mathbf{Q}) \Leftrightarrow (\sim \mathbf{P} \vee \sim \mathbf{Q}) \\ \sim (\mathbf{P} \vee \mathbf{Q}) \Leftrightarrow (\sim \mathbf{P} \wedge \sim \mathbf{Q}) \end{array} \right\} \text{..... (De Morgan's Laws).}$$

h. $\mathbf{P} \Leftrightarrow [\sim \mathbf{P} \Rightarrow (\mathbf{Q} \wedge \sim \mathbf{Q})]$ (Contradiction).

i. $[(\mathbf{P} \Rightarrow \mathbf{Q}) \wedge (\mathbf{Q} \Rightarrow \mathbf{R})] \Leftrightarrow (\mathbf{P} \Rightarrow \mathbf{R})$ (Transitivity).

j. $[\mathbf{P} \wedge (\mathbf{P} \Rightarrow \mathbf{Q})] \Rightarrow \mathbf{Q}$ (Modus Ponens).

In what follows, we consider different types of proof.

1.4.1 Type 1: Direct Proof

Direct proof $P \Rightarrow Q$: Assume P , then $\dots \dots$. Therefore, Q .

Example 1.4.1

Let n be an integer. Show that if n is odd, then $n + 1$ is even.

Solution:

Assume that $n = 2k + 1$ for some integer k . Then, $n + 1 = (2k + 1) + 1$. That is $n + 1 = 2k + 2 = 2(k + 1)$. Therefore, $n + 1$ is even.

Example 1.4.2

Assume that $\sin(x)$ is an odd function, i.e. $\sin(-x) = -\sin(x)$. Show that $f(x) = \sin^2(x)$ for any $x \in \mathbb{R}$ is an even function, i.e. $f(-x) = f(x)$.

Solution:

$f(-x) = (\sin(-x))^2 = (-\sin(x))^2 = \sin^2(x) = f(x)$. Therefore, $f(x)$ is an even function.

Theorem 1.4.1

Suppose that a , b , and c are integers. If a divides b and b divides c , then a divides c .

Proof:

Since a divides b ($a \mid b$), then there is an integer k such that $b = ka$. Also, since $b \mid c$ there is an integer h such that $c = hb$. Thus, $c = hb = h(ka) = (hk)a$, and therefore $a \mid c$.

Theorem 1.4.2

Let $a, b, c \in \mathbb{Z}$. If $a \mid b$ and $a \mid c$, then $a \mid b \pm c$.

Proof:

Since $a \mid b$, $\exists k \in \mathbb{Z}$ such that $b = ka$, and since $a \mid c$, $\exists h \in \mathbb{Z}$ such that $c = ha$. Thus,

$$b \pm c = ka \pm ha = (k \pm h)a.$$

Therefore, $a \mid b \pm c$.

1.4.2 Type 2: Proof By Contradiction

Contradiction to proof **P**: Suppose $\sim \mathbf{P}$, then $\dots\dots$. Thus **Q**. Then, $\dots\dots$. Therefore, $\sim \mathbf{Q}$, contradiction.

This technique uses the tautology $\mathbf{P} \Leftrightarrow [\sim \mathbf{P} \Rightarrow (\mathbf{Q} \wedge \sim \mathbf{Q})]$.

Example 1.4.3

The equation $x^3 + x - 1 = 0$ has at most one real root.

Solution:

Let $f(x) = x^3 + x - 1$. Suppose that $f(x)$ has two real roots a and b , then $f(a) = f(b) = 0$. f is continuous on $[a, b]$ and is differentiable on (a, b) since it is a polynomial. Then, by Rolle's Theorem, there is a $c \in (a, b)$ such that $f'(c) = 0$. But $f'(c) = 3c^2 + 1 \neq 0$ for all $c \in \mathbb{R}$. This is a contradiction. Therefore, f has at most one real root.

Remark 1.4.2

- Any square integer has an even number of 2's as prime factors.
- All natural number greater than 1 has a prime divisor $q > 1$.

Example 1.4.4

Prove that $\sqrt{2}$ is an irrational number.

Solution:

Recall the fact that any square integer number has an even number of 2's as prime factors. Suppose that $\sqrt{2}$ is rational number. Then, $\sqrt{2} = \frac{p}{q}$ for some $p, q \in \mathbb{Z}$. Thus, $2 = \frac{p^2}{q^2}$ or $p^2 = 2q^2$. Since p^2 and q^2 are both square numbers, p^2 contains an even number of 2's as prime factors (might be 0 times for odd numbers) and q^2 contains an even number of 2's as prime factors. But then $2q^2$ has an odd number of 2's as prime factors and thus p^2 has an odd number of 2's as prime factors because $p^2 = 2q^2$. This is a contradiction. Thus, $\sqrt{2}$ is an irrational number.

Theorem 1.4.3

The set of primes in \mathbb{N} is infinite.

Proof:

Suppose that the set of primes $W = \{p_1, p_2, \dots, p_k\}$ is finite for some $k \in \mathbb{N}$. Let $n = p_1 p_2 \cdots p_k + 1 \in \mathbb{N}$. (fact) All natural number has a prime divisor $q > 1$. So, $q \mid n$, and since q is a prime, then $q \in W$ and $q \mid p_1 p_2 \cdots p_k$ (because $q = p_i$ for some $1 \leq i \leq k$). Also, $q \mid n$. Therefore, $q \mid (n - p_1 p_2 \cdots p_k)$, but $n - p_1 p_2 \cdots p_k = 1$. Thus $q = 1$, Contradiction. Thus W is infinite.

1.4.3 Type 3: Contrapositive Proofs

Contraposition to show $\mathbf{P} \Rightarrow \mathbf{Q}$: Suppose $\sim \mathbf{Q}$, then $\dots\dots$. Thus $\sim \mathbf{P}$.

Therefore, $\mathbf{P} \Rightarrow \mathbf{Q}$. This technique uses the tautology $(\mathbf{P} \Rightarrow \mathbf{Q}) \Leftrightarrow (\sim \mathbf{Q} \Rightarrow \sim \mathbf{P})$.

Example 1.4.5

Let $m \in \mathbb{Z}$. If m^2 is odd, then m is odd.

Solution:

Assume that m is even. Then $m = 2k$ for some $k \in \mathbb{Z}$ and $m^2 = 4k^2 = 2(2k^2)$ which is even.

By contraposition, the result is proved.

Example 1.4.6

Let $x, y \in \mathbb{R}$ such that $x < 2y$. Show that if $7xy \leq 3x^2 + 2y^2$, then $3x \leq y$.

Solution:

Assume that $x < 2y$. By contraposition, assume that $3x > y$. Then, $2y - x > 0$ and $3x - y > 0$, but

$$(2y - x)(3x - y) = 7xy - 3x^2 - 2y^2 > 0 \quad \Rightarrow \quad 7xy > 3x^2 + 2y^2.$$

Therefore, if $7xy \leq 3x^2 + 2y^2$, then $3x \leq y$.

1.4.4 Type 4: Two-Directions Proofs

Two directions to show $\mathbf{P} \Leftrightarrow \mathbf{Q}$: By any method, (i) Show that $\mathbf{P} \Rightarrow \mathbf{Q}$. (ii) Show that $\mathbf{Q} \Rightarrow \mathbf{P}$. Therefore, $\mathbf{P} \Leftrightarrow \mathbf{Q}$.

Theorem 1.4.4

Let a be a prime number, and let b and c be positive integers. Prove that $a \mid bc$ if and only if $a \mid b$ or $a \mid c$.

Proof:

We show the result by two direction: " \Rightarrow " and " \Leftarrow ".

" \Rightarrow ": Assume that $a \mid bc$. By Fundamental Theorem of Arithmetic, b and c can be written uniquely as products of primes. Assume $b = p_1 p_2 \cdots p_k$ and $c = q_1 q_2 \cdots q_h$ for some $h, k \in \mathbb{N}$. But then $bc = p_1 p_2 \cdots p_k q_1 q_2 \cdots q_h$. Since $a \mid bc$ and a is a prime, a is one of the prime factors. If $a = p_i$ for some $1 \leq i \leq k$, then $a \mid b$ or if $a = q_i$ for some $1 \leq i \leq h$, then $a \mid c$. Thus, either $a \mid b$ or $a \mid c$.

" \Leftarrow ": Assume that $a \mid b$ or $a \mid c$. Thus,

Case 1: $a \mid b$ then $b = ka$ for some $k \in \mathbb{Z}$ and hence $bc = (ka)c = (kc)a$. Thus $a \mid bc$.

Case 2: $a \mid c$ then $c = ha$ for some $h \in \mathbb{Z}$ and hence $bc = b(ha) = (bh)a$. Thus $a \mid bc$.

In either cases, $a \mid bc$.

1.4.5 Type 5: Proofs By Cases (Exhaustion)

Contradiction to show $(\mathbf{P}_1 \vee \mathbf{P}_2) \Rightarrow \mathbf{Q}$: By any method, (i) Show that $\mathbf{P}_1 \Rightarrow \mathbf{Q}$ and (ii) show that $\mathbf{P}_2 \Rightarrow \mathbf{Q}$. Using the tautology $[(\mathbf{P}_1 \vee \mathbf{P}_2) \Rightarrow \mathbf{Q}] \Leftrightarrow [(\mathbf{P}_1 \Rightarrow \mathbf{Q}) \wedge (\mathbf{P}_2 \Rightarrow \mathbf{Q})]$.

Example 1.4.7

Show that for any $x, y \in \mathbb{Z}$, if either x or y is even, then xy is even.

Solution:

We have two cases:

Case 1: Assume x -even. Then $x = 2k$ for some $k \in \mathbb{Z}$. That is $xy = 2(ky)$ which is even.

Case 2: Assume y -even. Then $y = 2h$ for some $h \in \mathbb{Z}$. That is $xy = 2(xh)$ which is even.

Thus, in both cases, xy is even.

Example 1.4.8

Let $x, y \in \mathbb{Z}$. If x and y are both odd, then xy is odd.

Solution:

- a. Direct Proof: Assume x and y are odd integers. Then, there are m and n in \mathbb{Z} such that $x = 2m + 1$ and $y = 2n + 1$. Thus, $xy = (2m + 1)(2n + 1) = 4mn + 2m + 2n + 1 = 2(2mn + m + n) + 1$. Therefore, xy is odd as well.
- b1. Proof by Contradiction: Assume that xy is even. Thus $2 \mid xy$ which implies that $2 \mid x$ or $2 \mid y$ (since 2 is a prime number) which is a contradiction both ways since both of x and y are odd.
- b2. Another Proof by Contradiction: Assume that xy is even. Since x and y are odd, there are m and n in \mathbb{Z} such that $x = 2m + 1$ and $y = 2n + 1$. Thus, $xy = (2m + 1)(2n + 1) = 4mn + 2m + 2n + 1 = 2(2mn + m + n) + 1$ which is odd, contradiction. Therefore, xy is odd.
- c. Proof by Contraposition: We use $\sim (xy \text{ is odd}) \Rightarrow \sim (x \text{ is odd and } y \text{ is odd})$ which is equivalent to $(xy \text{ is even}) \Rightarrow [(x \text{ is even}) \text{ or } (y \text{ is even})]$.
Assume that xy is even. Thus, $2 \mid xy$. Since 2 is a prime number, we have either $2 \mid x$ or $2 \mid y$. Thus, either x is even or y is even. Therefore, if x and y are odd, then xy is odd.

Exercise 1.4.1

Let $a, b \in \mathbb{Z}$. Use a contrapositive proof to show that if ab -odd, then a - odd and b -odd.

Section 1.6: Proofs Involving Quantifiers

1.6.1 Type 1: Proof of $(\exists x)\mathbf{P}(x)$

- Direct proof: Name or construct an element $x \in \mathcal{U}$ which has the property $\mathbf{P}(x)$.
- Proof by contradiction: Suppose $\sim (\exists x)\mathbf{P}(x)$. Then $(\forall x)(\sim \mathbf{P}(x)) \dots \dots \dots$. Therefore, $\mathbf{Q}(x) \wedge \sim \mathbf{Q}(x)$, contradiction. Hence, $\sim (\exists x)\mathbf{P}(x)$ is false, then $(\exists x)\mathbf{P}(x)$ is true.

Example 1.6.1

Show that there is an even prime number.

Solution:

2 is a prime even number.

Example 1.6.2

Let $\mathcal{U} = \mathbb{R}$. Show that $(\exists x)[x^3 + 3x^2 + x - 1 = 0]$.

Solution:

Using direct proof: $x = -1$ is a solution. On the other hand, using a proof by contradiction:

Assume $\sim (\exists x)[x^3 + 3x^2 + x - 1 = 0] \equiv (\forall x)[x^3 + 3x^2 + x - 1 \neq 0]$. Therefore, either:

Case 1: $(\forall x)[x^3 + 3x^2 + x - 1 > 0]$ which is false for if $x = -10$, or

Case 2: $(\forall x)[x^3 + 3x^2 + x - 1 < 0]$ which is false for if $x = 10$.

Therefore, $(\exists x)[x^3 + 3x^2 + x - 1 = 0]$.

1.6.2 Type 2: Proof of $(\forall x)\mathbf{P}(x)$

- Direct proof: Let $x \in \mathcal{U}$ be arbitrary, then $\dots \dots$. Hence, $\mathbf{P}(x)$ is true. Since x was arbitrary chosen, $(\forall x)\mathbf{P}(x)$ is true.
- Proof by contradiction: Suppose $\sim (\forall x)\mathbf{P}(x)$. Then $(\exists x)(\sim \mathbf{P}(x)) \dots \dots \dots$. Therefore, $\mathbf{Q}(x) \wedge \sim \mathbf{Q}(x)$, contradiction. Hence, $\sim (\forall x)\mathbf{P}(x)$ is false, then $(\forall x)\mathbf{P}(x)$ is true.

Example 1.6.3

Let $\mathcal{U} = \mathbb{Z}$. Show that $(\forall x)$, if x is even, then x^2 is even.

Solution:

Assume that $x \in \mathbb{Z}$ so that $x = 2k$ for some integer k . Then $x^2 = (2k)^2 = 2(2k^2)$ which is even.

Example 1.6.4

Show that for all rational numbers p and q , $\frac{p+q}{2}$ is rational.

Solution:

Assume that $p = \frac{x}{y}$ and $q = \frac{u}{v}$ where $x, y, u, v \in \mathbb{Z}$ with $y, v \neq 0$. Then,

$$\frac{p+q}{2} = \frac{1}{2} \left(\frac{x}{y} + \frac{u}{v} \right) = \frac{1}{2} \left(\frac{xv + yu}{yv} \right) = \frac{xv + yu}{2yv},$$

which is rational.

1.6.3 Type 3: Proof of $(\exists!x)\mathbf{P}(x)$

1. Prove that $(\exists x)\mathbf{P}(x)$ by any method.
2. Assume that $x, y \in \mathcal{U}$ such that $\mathbf{P}(x)$ and $\mathbf{P}(y)$ are true Thus, $x = y$. Therefore, $(\exists!x)\mathbf{P}(x)$.

Example 1.6.5

Prove that every nonzero real number has a unique multiplicative inverse.

Solution:

Let x be any nonzero real number. We want to show that $xy = 1$ for exactly one real number y . Let $y = \frac{1}{x}$, then y is a real number. Since $x \neq 0$, then $xy = x \frac{1}{x} = 1$. Thus, x has a multiplicative inverse.

Assume that y and z are two real numbers such that $xy = xz = 1$. Since $x \neq 0$, $xy = xz$ implies that $y = z$. Therefore, every nonzero real number has a unique multiplicative inverse.

Exercise 1.6.1

Prove that every nonsingular matrix has a unique inverse.

Section 2.1: Basic Notations of Set Theory

Definition 2.1.1

A **set** is a collection of objects called elements. Sets are usually denoted by capital letters A, B, C, \dots while elements are usually denoted by small letters a, b, c, \dots .

- If a is an element of a set A , then we write $a \in A$. Otherwise, we write $a \notin A$.
- The empty set $\phi := \{x : x \neq x\}$. That is, ϕ is a set with no elements.
- A set B is a **subset** of A , denoted by $B \subseteq A$, if and only if every elements of B is also an element of A . That is, $\forall b \in B \Rightarrow b \in A$.
- A set B is called a **proper subset** of set A , if $B \subseteq A$ and $B \neq \phi$, but $B \neq A$. In this case, we write $B \subset A$.
- Two subsets A and B are equal, denoted by $A = B$, if and only of $A \subseteq B$ and $B \subseteq A$.
- If a set A contains n elements, we say that $|A| = n$.

Theorem 2.1.1

For any sets A, B , and C , we have:

- 1) $\phi \subseteq A$,
- 2) $A \subseteq A$, and
- 3) if $A \subseteq B$ and $B \subseteq C$, then $A \subseteq C$.

Proof:

The first two results are trivial so we leave those. For part 3) let a be any element of A . Since $A \subseteq B$, $a \in B$. But since $B \subseteq C$, $a \in C$. Thus, if $a \in A \Rightarrow a \in C$. Thus, $A \subseteq C$.

Definition 2.1.2

Let A be a set. The **power set** of A is the set whose elements are all the subsets of A and is denoted by $\mathcal{P}(A)$. Thus,

$$\mathcal{P}(A) = \{B : B \subseteq A\}.$$

Example 2.1.1

Let $A = \{a, b, c\}$. Find $\mathcal{P}(A)$.

Solution:

$$\mathcal{P}(A) = \{\phi, \{a\}, \{b\}, \{c\}, \{a, b\}, \{a, c\}, \{b, c\}, A\}.$$

Remark 2.1.1

Let A be any given set. Then,

- a. Theorem: If $|A| = n$, then $|\mathcal{P}(A)| = 2^n$.
- b. $A \not\subseteq \mathcal{P}(A)$, but $A \in \mathcal{P}(A)$.

Example 2.1.2

Let $A = \{1, \{1, 3\}, \{2, 3\}\}$. Find $\mathcal{P}(A)$.

Solution:

$$\mathcal{P}(A) = \{\phi, \{1\}, \{\{1, 3\}\}, \{\{2, 3\}\}, \{1, \{1, 3\}\}, \{1, \{2, 3\}\}, \{\{1, 3\}, \{2, 3\}\}, A\}.$$

Note that, $1 \in A$, while $2 \notin A$ and $3 \notin A$. Also, $\{1\} \notin A$ where $\{2, 3\} \in A$ and $\{\{2, 3\}\} \subseteq A$ hence $\{\{2, 3\}\} \in \mathcal{P}(A)$. Moreover, $1 \notin \mathcal{P}(A)$, $\{1\} \in \mathcal{P}(A)$, and $\{\{1\}\} \subseteq \mathcal{P}(A)$. Also, $\phi \subseteq A$, $\phi \in \mathcal{P}(A)$ and $\{\phi\} \subseteq \mathcal{P}(A)$. Finally, $\{1, 3\} \notin \mathcal{P}(A)$, but $\{\{1, 3\}\} \in \mathcal{P}(A)$ and $\{\{\{1, 3\}\}\} \subseteq \mathcal{P}(A)$.

Theorem 2.1.2

Let A and B be two sets. Then, $A \subseteq B$ if and only if $\mathcal{P}(A) \subseteq \mathcal{P}(B)$.

Proof:

” \Rightarrow ” : Assume that $A \subseteq B$. Let $X \in \mathcal{P}(A)$. Then, $X \subseteq A \subseteq B$. That is, $X \in \mathcal{P}(B)$. Thus, $\mathcal{P}(A) \subseteq \mathcal{P}(B)$.

” \Leftarrow ” : Assume that $\mathcal{P}(A) \subseteq \mathcal{P}(B)$. Since $A \in \mathcal{P}(A) \subseteq \mathcal{P}(B)$, we have $A \in \mathcal{P}(B) \Rightarrow A \subseteq B$.

Exercise 2.1.1

Let $A = \{9^n : n \in \mathbb{Z}\}$ and $B = \{3^n : n \in \mathbb{Z}\}$. Show that $A \subsetneq B$.

Exercise 2.1.2

Let $A = \{9^n : n \in \mathbb{Q}\}$ and $B = \{3^n : n \in \mathbb{Q}\}$. Show that $A = B$.

Exercise 2.1.3

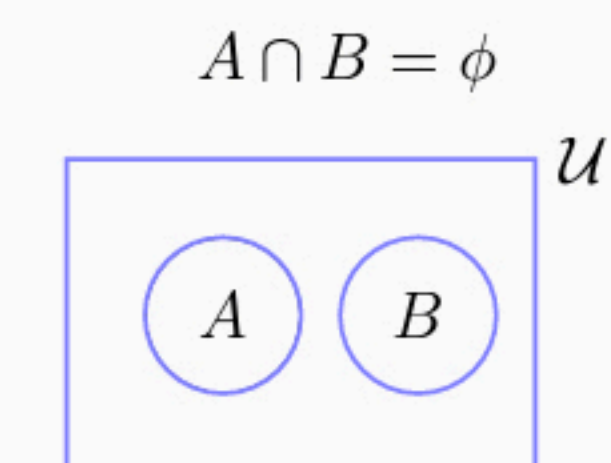
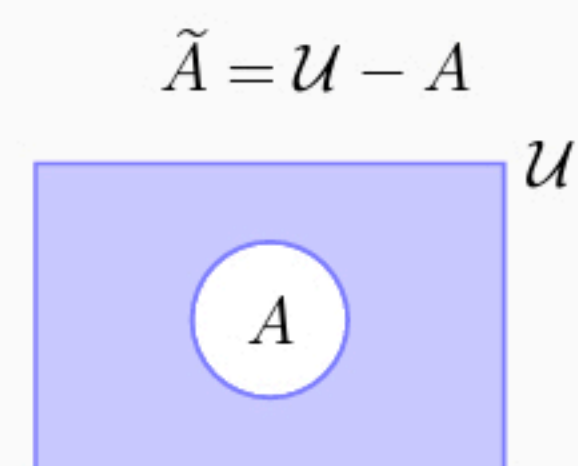
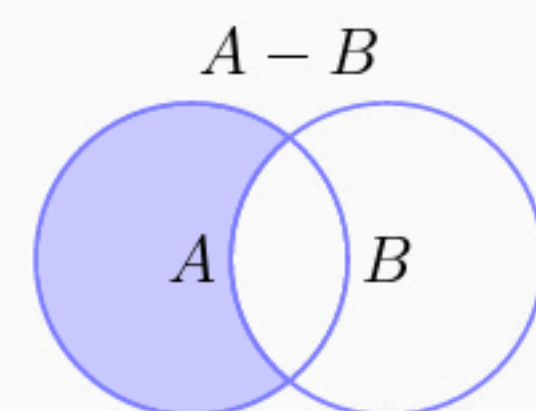
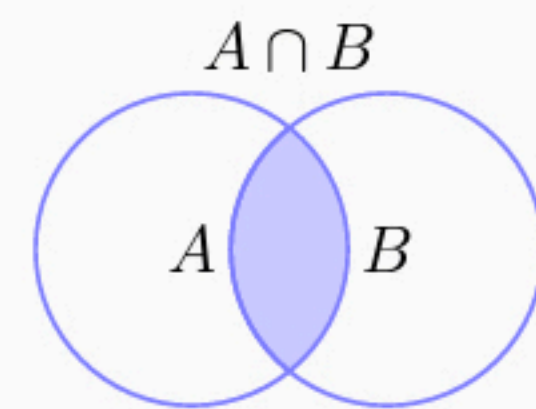
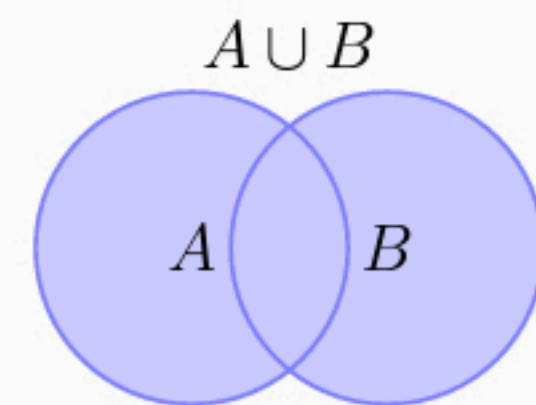
Find $\mathcal{P}(\emptyset)$, $\mathcal{P}(\mathcal{P}(\emptyset))$, and $\mathcal{P}(\mathcal{P}(\mathcal{P}(\emptyset)))$.

Section 2.2: Set Operations

Definition 2.2.1

Let A and B be two sets. Then,

1. **Union:** $A \cup B = \{x : x \in A \text{ or } x \in B\}$.
What is the meaning of $x \notin A \cup B$?
2. **Intersection:** $A \cap B = \{x : x \in A \text{ and } x \in B\}$.
What is the meaning of $x \notin A \cap B$?
3. **Difference:** $A - B = \{x : x \in A \text{ and } x \notin B\}$.
What is the meaning of $x \notin A - B$?
4. **Complement:** If \mathcal{U} is the universal, then
 $\tilde{A} = \{x : x \notin A\} = \{x : x \in \mathcal{U} - A\}$.
5. **Disjoint:** A and B are called **disjoint** if $A \cap B = \phi$.



Theorem 2.2.1

Let A , B , and C be sets. Then,

1. $A \subseteq A \cup B$.
2. $A \cap B \subseteq A$.
3. $A \cap \phi = \phi$.
4. $A \cup \phi = A$.

5. $A \cap A = A$.
6. $A \cup A = A$.
7. $A \cup B = B \cup A$.
8. $A \cap B = B \cap A$.
9. $A - \phi = A$.
10. $\phi - A = \phi$.
11. $A \cup (B \cup C) = (A \cup B) \cup C$.
12. $A \cap (B \cap C) = (A \cap B) \cap C$.
13. $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$.
14. $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$.
15. $A \subseteq B$ if and only if $A \cup B = B$.
16. $A \subseteq B$ if and only if $A \cap B = A$.
17. if $A \subseteq B$, then $A \cup C \subseteq B \cup C$.
18. if $A \subseteq B$, then $A \cap C \subseteq B \cap C$.

Proof:

Proof of (13): Using the fact " $\mathbf{P} \wedge (\mathbf{Q} \vee \mathbf{R}) = (\mathbf{P} \wedge \mathbf{Q}) \vee (\mathbf{P} \wedge \mathbf{R})$ " as follows.

$$\begin{aligned}
 x \in A \cap (B \cup C) & \text{ iff } x \in A \text{ and } x \in B \cup C \\
 & \text{ iff } x \in A \text{ and } (x \in B \text{ or } x \in C) \\
 & \text{ iff } (x \in A \text{ and } x \in B) \text{ or } (x \in A \text{ and } x \in C) \\
 & \text{ iff } x \in A \cap B \text{ or } x \in A \cap C \\
 & \text{ iff } x \in (A \cap B) \cup (A \cap C).
 \end{aligned}$$

Proof of (15): " \Rightarrow ": Assume that $A \subseteq B$. By part (1), $B \subseteq A \cup B$ so we only show that $A \cup B \subseteq B$. Let $x \in A \cup B$, then $x \in A \subseteq B$ or $x \in B$. In both cases, $x \in B$. Thus, $A \cup B \subseteq B$. Therefore, $B = A \cup B$.

" \Leftarrow ": Assume that $A \cup B = B$. By part (1) $A \subseteq A \cup B = B$. Thus, $A \subseteq B$.

Proof of (18): Assume that $A \subseteq B$. Let $x \in A \cap C$, then $x \in A \subseteq B$ and $x \in C$. Thus, $x \in B$ and $x \in C$, which implies that $x \in B \cap C$. Therefore, $A \cap C \subseteq B \cap C$.

Theorem 2.2.2

Let A and B be two subsets of the universe \mathcal{U} . Then:

1. $\tilde{\tilde{A}} = A$.
2. $A \cup \tilde{A} = \mathcal{U}$.
3. $A \cap \tilde{A} = \phi$.
4. $A - B = A \cap \tilde{B}$.
5. $A \subseteq B$ iff $\tilde{B} \subseteq \tilde{A}$.
6. $A \cap B = \phi$ iff $A \subseteq \tilde{B}$.
7. $\left. \begin{array}{l} \text{a. } \widetilde{A \cup B} = \tilde{A} \cap \tilde{B}. \\ \text{b. } \widetilde{A \cap B} = \tilde{A} \cup \tilde{B}. \end{array} \right\} \dots\dots\dots \text{(De Morgan's Laws).}$

Proof:

Proof of (2): If $x \in A \cup \tilde{A}$ then $x \in A \subseteq \mathcal{U}$ or $x \in \tilde{A} = \mathcal{U} - A$. In either cases, $x \in \mathcal{U}$. Thus, $A \cup \tilde{A} \subseteq \mathcal{U}$.

Assume now that $x \in \mathcal{U}$. Thus, $x \in A$ or $x \in \mathcal{U} - A = \tilde{A}$ which implies $x \in A \cup \tilde{A}$. Thus $\mathcal{U} \subseteq A \cup \tilde{A}$. Therefore, $\mathcal{U} = A \cup \tilde{A}$.

Proof of (5): Using a contrapositive proof as follows:

$$\begin{aligned} A \subseteq B & \text{ iff } (\forall x)(x \in A \Rightarrow x \in B) \\ & \text{ iff } (\forall x)(x \notin B \Rightarrow x \notin A) \\ & \text{ iff } (\forall x)(x \in \tilde{B} \Rightarrow x \in \tilde{A}) \\ & \text{ iff } \tilde{B} \subseteq \tilde{A}. \end{aligned}$$

Proof of (7.b): Recall that $\sim (\mathbf{P} \wedge \mathbf{Q}) = \sim \mathbf{P} \vee \sim \mathbf{Q}$:

$$\begin{aligned} x \in \widetilde{A \cap B} & \text{ iff } x \notin A \cap B \\ & \text{ iff } \sim (x \in A \text{ and } x \in B) \\ & \text{ iff } x \notin A \text{ or } x \notin B \\ & \text{ iff } x \in \tilde{A} \text{ or } x \in \tilde{B} \\ & \text{ iff } x \in \tilde{A} \cup \tilde{B}. \end{aligned}$$

Example 2.2.1

Let $\mathcal{U} = \{1, 2, 3, 4, 5, 6, 7, 8\}$ be the universe and let $A = \{1, 5, 7\}$, $B = \{2, 5, 8\}$, and $C = \{3, 4, 5, 6, 7\}$. Answer Each of the following:

1. $A \cap B = \{5\}$.
2. $B \cup C = \{2, 3, 4, 5, 6, 7, 8\}$.
3. $(A \cap B) \cup (A \cap C) = \{5\} \cup \{5, 7\} = \{5, 7\}$.
4. $A - C = \{1\}$.
5. $(A \cup C) - (B \cap C) = \{1, 3, 4, 5, 6, 7\} - \{5\} = \{1, 3, 4, 6, 7\}$.
6. $\tilde{A} = \mathcal{U} - A = \{2, 3, 4, 6, 8\}$.
7. $\tilde{A} \cap \tilde{B} = \{2, 3, 4, 6, 8\} \cap \{1, 3, 4, 6, 7\} = \{3, 4, 6\}$.

Example 2.2.2

Let $A \subseteq B \cup C$ and $A \cap B = \phi$. Show that $A \subseteq C$.

Solution:

Let $x \in A$. Since $A \subseteq B \cup C$, $x \in B$ or $x \in C$. If $x \in B$, then $x \in A \cap B$, contradiction. Thus, $x \in C$ and therefore, $A \subseteq C$.

Example 2.2.3

Show that $\mathcal{P}(A \cap B) = \mathcal{P}(A) \cap \mathcal{P}(B)$.

Solution:

$$\begin{aligned}
 \text{Let } X \in \mathcal{P}(A \cap B) &\text{ iff } X \subseteq A \cap B \\
 &\text{ iff } X \subseteq A \text{ and } X \subseteq B \\
 &\text{ iff } X \in \mathcal{P}(A) \text{ and } X \in \mathcal{P}(B) \\
 &\text{ iff } X \in \mathcal{P}(A) \cap \mathcal{P}(B).
 \end{aligned}$$

Example 2.2.4

Show that $\mathcal{P}(A) \cup \mathcal{P}(B) \subseteq \mathcal{P}(A \cup B)$. Is $\mathcal{P}(A) \cup \mathcal{P}(B) = \mathcal{P}(A \cup B)$ in general? Explain.

Solution:

$$\begin{aligned} \text{Let } X \in \mathcal{P}(A) \cup \mathcal{P}(B) &\Rightarrow X \in \mathcal{P}(A) \text{ or } X \in \mathcal{P}(B) \\ &\Rightarrow X \subseteq A \text{ or } X \subseteq B \\ &\Rightarrow X \subseteq A \cup B \\ &\Rightarrow X \in \mathcal{P}(A \cup B). \end{aligned}$$

In general, $\mathcal{P}(A \cup B) \not\subseteq \mathcal{P}(A) \cup \mathcal{P}(B)$ and thus $\mathcal{P}(A) \cup \mathcal{P}(B) \neq \mathcal{P}(A \cup B)$.

For instance, consider $A = \{a\}$ and $B = \{b\}$. Then $A \cup B = \{a, b\}$, $\mathcal{P}(A) = \{\phi, \{a\}\}$ and $\mathcal{P}(B) = \{\phi, \{b\}\}$. Therefore,

$$\mathcal{P}(A \cup B) = \{\phi, \{a\}, \{b\}, \{a, b\}\} \neq \mathcal{P}(A) \cup \mathcal{P}(B) = \{\phi, \{a\}, \{b\}\}.$$

Remark 2.2.1

If $A \subseteq B$, then $\mathcal{P}(A) \cup \mathcal{P}(B) = \mathcal{P}(A \cup B)$.

Exercise 2.2.1

Suppose that A , B , and C are three nonempty sets. Show that if $A \subseteq B$, then $A - C \subseteq B - C$.

Exercise 2.2.2

Suppose that A , and B are two nonempty sets. Show that $A - B = \phi$ iff $A \cap B = A$.

Section 2.3: Extended Set Operations

Definition 2.3.1

Let \mathcal{I} be a nonempty set. Suppose that for each $i \in \mathcal{I}$, there is a corresponding set A_i . Then, the family of sets $\mathcal{A} = \{A_i : i \in \mathcal{I}\}$ is called an **indexed family of sets**. Each $i \in \mathcal{I}$ is called an **index** and \mathcal{I} is called an **indexing set**. Then

1. The **union over \mathcal{A}** is defined by

$$\bigcup_{i \in \mathcal{I}} A_i = \{x : (\exists A_i \in \mathcal{A}) [x \in A_i]\} = \{x : (\exists A_i) [A_i \in \mathcal{A} \wedge x \in A_i]\}.$$

2. the **intersection over \mathcal{A}** is defined by

$$\bigcap_{i \in \mathcal{I}} A_i = \{x : (\forall A_i \in \mathcal{A}) [x \in A_i]\} = \{x : (\forall A_i) [A_i \in \mathcal{A} \Rightarrow x \in A_i]\}.$$

3. The indexed family \mathcal{A} of sets is said to be **pairwise disjoint** if and only if for all i and j in \mathcal{I} , either $A_i = A_j$ or $A_i \cap A_j = \phi$.

Example 2.3.1

Let $\mathcal{I} = \{1, 2, 3\}$, and define $A_i = \{i, i + 1\}$ for each $i \in \mathcal{I}$. Find $\bigcup_{i \in \mathcal{I}} A_i$ and $\bigcap_{i \in \mathcal{I}} A_i$.

Solution:

Note that $A_1 = \{1, 2\}$, $A_2 = \{2, 3\}$, and $A_3 = \{3, 4\}$. Thus, $\bigcup_{i \in \mathcal{I}} A_i = \{1, 2, 3, 4\}$, and

$$\bigcap_{i \in \mathcal{I}} A_i = \phi.$$

Example 2.3.2

For each $i \in \mathbb{N}$, let $A_i = \{j \in \mathbb{N} : j \leq i\}$. Find $\bigcup_{i \in \mathbb{N}} A_i$ and $\bigcap_{i \in \mathbb{N}} A_i$.

Solution:

Note that $A_1 = \{1\}$, $A_2 = \{1, 2\}$, \dots , $A_n = \{1, 2, \dots, n\}$ and so on. Thus, $\bigcup_{i \in \mathbb{N}} A_i = \mathbb{N}$ while

$$\bigcap_{i \in \mathbb{N}} A_i = \{1\}.$$

Theorem 2.3.1

Let $\mathcal{A} = \{A_i : i \in \mathcal{I}\}$ be an indexed family of sets. Then,

1. For each $k \in \mathcal{I}$, $A_k \subseteq \bigcup_{i \in \mathcal{I}} A_i$.

2. For each $k \in \mathcal{I}$, $\bigcap_{i \in \mathcal{I}} A_i \subseteq A_k$.

3. $\left. \begin{array}{l} \text{a. } \widetilde{\bigcup_{i \in \mathcal{I}} A_i} = \bigcap_{i \in \mathcal{I}} \widetilde{A_i}. \\ \text{b. } \widetilde{\bigcap_{i \in \mathcal{I}} A_i} = \bigcup_{i \in \mathcal{I}} \widetilde{A_i}. \end{array} \right\} \dots\dots\dots \text{(De Morgan's Laws).}$

Proof:

Proof of (1): Let $x \in A_k$. Since $A_k \in \mathcal{A}$, $x \in \bigcup_{i \in \mathcal{I}} A_i$. Thus, $A_k \subseteq \bigcup_{i \in \mathcal{I}} A_i$.

Proof of (2): Let $x \in \bigcap_{i \in \mathcal{I}} A_i$. Then, $x \in A_i$ for every $i \in \mathcal{I}$. Since $k \in \mathcal{I}$, $x \in A_k$. Thus,

$$\bigcap_{i \in \mathcal{I}} A_i \subseteq A_k.$$

Proof of (3.a):

$$\begin{aligned} x \in \widetilde{\bigcup_{i \in \mathcal{I}} A_i} &\Leftrightarrow x \notin \bigcup_{i \in \mathcal{I}} A_i \\ &\Leftrightarrow x \notin A_i \text{ for all } i \in \mathcal{I} \\ &\Leftrightarrow x \in \widetilde{A_i} \text{ for all } i \in \mathcal{I} \\ &\Leftrightarrow x \in \bigcap_{i \in \mathcal{I}} \widetilde{A_i}. \end{aligned}$$

Proof of (3.b): A similar proof as that in part (3.a) can be shown in this part as well. However, we use a different style as follows: Using $A_i = \widetilde{\widetilde{A_i}}$ together with part (3.a) of this theorem, we get

$$\widetilde{\bigcap_{i \in \mathcal{I}} A_i} = \widetilde{\bigcap_{i \in \mathcal{I}} \widetilde{\widetilde{A_i}}} = \widetilde{\bigcup_{i \in \mathcal{I}} \widetilde{\widetilde{A_i}}} = \bigcup_{i \in \mathcal{I}} \widetilde{A_i}.$$

Example 2.3.3

Let $\mathcal{I} = \{1, 2, 3, 4\}$ so that $A_1 = \{1, 2, 7\}$, $A_2 = \{3, 4, 8\}$, $A_3 = \{1, 4, 8\}$, and $A_4 = \{1, 3, 4, 7\}$.

If $\mathcal{U} = \{1, 2, 3, \dots, 10\}$, answer each of the following:

a. $\bigcup_{i \in \mathcal{I}} A_i = \{1, 2, 3, 4, 7, 8\}$.

$$\text{b. } \bigcap_{i \in \mathcal{I}} A_i = \phi.$$

$$\text{c. } \bigcup_{i \in \mathcal{I}} \widetilde{A}_i = \widetilde{\bigcap_{i \in \mathcal{I}} A_i} = \mathcal{U}.$$

$$\text{d. } \bigcap_{i \in \mathcal{I}} \widetilde{A}_i = \widetilde{\bigcup_{i \in \mathcal{I}} A_i} = \{5, 6, 9, 10\}.$$

e. Is $\mathcal{A} = \{A_i : i \in \mathcal{I}\}$ a pairwise disjoint? Explain. Answer: No, $A_3 \cap A_4 = \{1, 4\} \neq \phi$.

Example 2.3.4

Let $\mathcal{U} = \mathbb{N}$ and $\mathcal{I} = \mathbb{N}$. Define $A_i = \mathbb{N} - \{1, 2, \dots, i\}$ for all $i \in \mathcal{I}$. Find:

$$\text{a. } A_{10} = \{11, 12, 13, \dots\}.$$

$$\text{b. } \bigcup_{i \in \mathcal{I}} A_i = \{2, 3, 4, 5, \dots\}.$$

$$\text{c. } \bigcap_{i \in \mathcal{I}} A_i = \phi.$$

Example 2.3.5

If $\mathcal{U} = \mathbb{R}$, let $A_n = [-\frac{1}{n}, 2 + \frac{1}{n})$ for all $n \in \mathbb{N}$. Find:

$$\text{a. } \bigcup_{n \in \mathbb{N}} A_n = [-1, 3) =: A_1.$$

$$\text{b. } \bigcap_{n \in \mathbb{N}} A_n = [0, 2].$$

$$\text{c. } \bigcap_{n \in \mathbb{N}} \widetilde{A}_n = \widetilde{\bigcup_{n \in \mathbb{N}} A_n} = \mathbb{R} - [-1, 3).$$

$$\text{d. } \bigcup_{n \in \mathbb{N}} \widetilde{A}_n = \widetilde{\bigcap_{n \in \mathbb{N}} A_n} = \mathbb{R} - [0, 2].$$

Example 2.3.6

Let $\mathcal{U} = \mathbb{R}$ and define $S_a = (-a, a)$ for all $a \in \mathbb{N}$. Find

$$\text{a. } \bigcup_{a \in \mathbb{N}} S_a = \mathbb{R}.$$

$$\text{b. } \bigcap_{a \in \mathbb{N}} S_a = (-1, 1).$$

Exercise 2.3.1

Let $\mathcal{A} = \{A_i : i \in \mathcal{I}\}$ be an indexed family of sets for a nonempty set \mathcal{I} . Show that if $B \subseteq A_i$ for every $i \in \mathcal{I}$, then $B \subseteq \bigcap_{i \in \mathcal{I}} A_i$.

Exercise 2.3.2

For each natural number $n \geq 3$, let $A_n = \left[\frac{1}{n}, 2 + \frac{1}{n}\right]$, and $\mathcal{A} = \{A_n : n \geq 3\}$. Find $\bigcap_{n \geq 3} A_n$ and $\bigcup_{n \geq 3} A_n$.

Section 2.4: Proof by Induction

Definition 2.4.1: Principle of Mathematical Induction (PMI)

If S is a subset of \mathbb{N} so that:

1. $1 \in S$, and
2. for all $n \in \mathbb{N}$, if $n \in S$, then $n + 1 \in S$,

then $S = \mathbb{N}$.

2.4.1 Proof of $(\forall n \in \mathbb{N})P(n)$ using PMI

- **Basic Step:** Show that $P(1)$ is true.
- **Induction Step:** Show that for all $n \in \mathbb{N}$, if $P(n)$ is true, then $P(n + 1)$ is true.
- **Conclusion:** By step 1 and step 2 and using the PMI, $P(n)$ is true for all $n \in \mathbb{N}$.

Example 2.4.1

Show that for all $n \in \mathbb{N}$,

$$1 + 2 + 3 + \cdots + n = \frac{n(n + 1)}{2}.$$

Solution:

For $n = 1$, clearly $1 = \frac{1(1+1)}{2}$ is true. Assume that for some $n \in \mathbb{N}$, we have

$$1 + 2 + 3 + \cdots + n = \frac{n(n + 1)}{2}.$$

Now, we want to show that $1 + 2 + 3 + \cdots + n + (n + 1) = \frac{(n+1)(n+2)}{2}$.

$$\begin{aligned} \overbrace{1 + 2 + 3 + \cdots + n}^{\text{use our assumption}} + (n + 1) &= \frac{n(n + 1)}{2} + (n + 1) \\ &= \frac{n(n + 1)}{2} + \frac{2(n + 1)}{2} \\ &= \frac{n(n + 1) + 2(n + 1)}{2} \\ &= \frac{(n + 1)(n + 2)}{2}. \end{aligned}$$

Example 2.4.2

Show that for all $n \in \mathbb{N}$, $\sum_{i=1}^n (2i - 1) = n^2$.

Solution:

For $n = 1$, $2(1) - 1 = 1 = 1^2$, which is true. Assume that for some $n \in \mathbb{N}$, we have $\sum_{i=1}^n (2i - 1) = n^2$. We want to show that $\sum_{i=1}^{n+1} (2i - 1) = (n + 1)^2$. Thus,

$$\sum_{i=1}^{n+1} (2i - 1) = \sum_{i=1}^n (2i - 1) + 2(n + 1) - 1 = n^2 + 2n + 1 = (n + 1)^2.$$

Example 2.4.3

Show that for all $n \in \mathbb{N}$, $n + 3 < 5n^2$.

Solution:

For $n = 1$ we have $1 + 3 = 4 < 5$ which is true. So, assume that for n , $n + 3 < 5n^2$ is true.

For $n + 1$, we want to show that $(n + 1) + 3 < 5(n + 1)^2 = 5n^2 + 10n + 5$. Then,

$$(n + 1) + 3 = (n + 3) + 1 < 5n^2 + 1 < 5n^2 + (10n + 4) + 1 = 5(n + 1)^2.$$

Therefore, for all $n \in \mathbb{N}$, $n + 3 < 5n^2$.

Definition 2.4.2

For $n \in \mathbb{N}$, define $0! = 1$ and $n! = n \cdot (n - 1) \cdot (n - 2) \cdots 2 \cdot 1$. Then, the **binomial coefficient** " n choose k ", where $0 \leq k \leq n$, is

$$\binom{n}{k} = \frac{n!}{k!(n - k)!} = \frac{n(n - 1)(n - 2) \cdots (n - k + 2)(n - k + 1)}{k!}.$$

Moreover, the **binomial expansion** of any $a, b \in \mathbb{R}$ is given by

$$(a + b)^n = \sum_{k=0}^n \binom{n}{k} a^k b^{n-k}.$$

Remark 2.4.1: Pascal's Triangle

Let $a, b \in \mathbb{R}$. Then, the coefficients of the binomial expansion $(a + b)^n$ can be computed by the Pascal's Triangle for each n .

$n = 0$				1			
$n = 1$				1	1		
$n = 2$			1	2	1		
$n = 3$		1	3	3	1		
$n = 4$	1	4	6	4	1		
$n = 5$	1	5	10	10	5	1	
\vdots	\vdots	\vdots	\vdots	\vdots	\vdots	\vdots	\vdots

Example 2.4.4

Show that for all $n \in \mathbb{N}$, $\frac{n^3}{3} + \frac{n^5}{5} + \frac{7n}{15}$ is an integer.

Solution:

$\frac{n^3}{3} + \frac{n^5}{5} + \frac{7n}{15} = \frac{5n^3 + 3n^5 + 7n}{15}$ is an integer iff $15 \mid 5n^3 + 3n^5 + 7n$ iff $\exists k \in \mathbb{N}$ such that $5n^3 + 3n^5 + 7n = 15k$.

For $n = 1$, we have $5 + 3 + 7 = 15$ which is true. So assume that there $k \in \mathbb{N}$ such that $5n^3 + 3n^5 + 7n = 15k$. Then, we want to show that

$$5(n + 1)^3 + 3(n + 1)^5 + 7(n + 1) = 15h \quad (2.4.1)$$

for some $h \in \mathbb{N}$. Thus, using the Pascal's Triangle we get

$$\begin{aligned} \text{Eqn. (2.4.1)} &= 5(n^3 + 3n^2 + 3n + 1) + 3(n^5 + 5n^4 + 10n^3 + 10n^2 + 5n + 1) + 7n + 7 \\ &= \underbrace{(5n^3 + 3n^5 + 7n)}_{=15k} + \textcircled{15}n^2 + \textcircled{15}n + 5 + \textcircled{15}n^4 \\ &\quad + \textcircled{30}n^3 + \textcircled{30}n^2 + \textcircled{15}n + 3 + 7 \\ &= 15k + 15[n^2 + n + n^4 + 2n^3 + 2n^2 + n + 1] \end{aligned}$$

Thus $15 \mid 5(n + 1)^3 + 3(n + 1)^5 + 7(n + 1)$ and $\frac{n^3}{3} + \frac{n^5}{5} + \frac{7n}{15}$ is an integer for all $n \in \mathbb{N}$.

Example 2.4.5

Express the terms of $(2x - 4yz^2)^5$ for $x, y, z \in \mathbb{R}$.

Solution:

Let $a = 2x$, $b = -4yz^2$, and $n = 5$. Using the binomial expansion form, we get

$$(2x - 4yz^2)^5 = (2x)^5 + 5(2x)^4(-4yz^2) + 10(2x)^3(-4yz^2)^2 + 10(2x)^2(-4yz^2)^3 + 5(2x)(-4yz^2)^4 + (-4yz^2)^5.$$

Definition 2.4.3: Generalized Principle of Mathematical Induction (GPMI)

Let k be a natural number. If S is a subset of \mathbb{N} so that:

1. $k \in S$, and
2. for all $n \in \mathbb{N}$ with $n \geq k$, if $n \in S$, then $n + 1 \in S$,

then S contains all natural number greater than or equal to k .

Example 2.4.6

Show that for all $n \geq 5$, $n^2 - n - 20 \geq 0$.

Solution:

For $n = 5$, we have $25 - 5 - 20 = 0 \geq 0$ which is true. Assume that for some $n \geq 5$, $n^2 - n - 20 \geq 0$ is true. For $n + 1$, we have

$$(n + 1)^2 - (n + 1) - 20 = n^2 + 2n + 1 - n - 1 - 20 = (n^2 - n - 20) + \underbrace{2n}_{\text{positive}} \geq 0.$$

Thus, $n^2 - n - 20 \geq 0$ for all $n \geq 5$.

Example 2.4.7

Let $n \in \mathbb{N}$. Show that $(n + 1)! > 2^{n+3}$ for all $n \geq 5$.

Solution:

For $n = 5$, we have $6! = 720 \geq 2^8 = 256$ which is true. Assume that for some $n \geq 5$, $(n + 1)! > 2^{n+3}$ is true.

For $n + 1$, we want to show that $(n + 2)! > 2^{n+4}$ for all $n + 1 \geq 5$. Since $n + 2 > 2$ for all $n \geq 4$, we get

$$(n + 2)! = (n + 2)(n + 1)! > (n + 2)2^{n+3} > 2 \cdot 2^{n+3} = 2^{n+4}.$$

Thus, $(n + 1)! > 2^{n+3}$ for all $n \geq 5$.