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# Contents

A. Set Theory	1
<i>A1 Basic set theory</i>	3
1 Sets and classes . . . . .	3
2 Stages and histories . . . . .	11
3 The cumulative hierarchy . . . . .	18
<i>A2 Relations</i>	27
1 Relations and functions . . . . .	27
2 Products and unions . . . . .	36
3 Graphs and partial orders . . . . .	39
4 Fixed points and closure operators . . . . .	47
<i>A3 Ordinals</i>	57
1 Well-orders . . . . .	57
2 Ordinals . . . . .	64
3 Induction and fixed points . . . . .	74
4 Ordinal arithmetic . . . . .	85
<i>A4 Zermelo-Fraenkel set theory</i>	105
1 The Axiom of Choice . . . . .	105
2 Cardinals . . . . .	112
3 Cardinal arithmetic . . . . .	116
4 Cofinality . . . . .	121
5 The Axiom of Replacement . . . . .	131

6 Stationary sets . . . . .	134
7 Conclusion . . . . .	145
<b>B. General Algebra</b>	<b>147</b>
<i>B1 Structures and homomorphisms</i>	149
1 Structures . . . . .	149
2 Homomorphisms . . . . .	156
3 Categories . . . . .	162
4 Congruences and quotients . . . . .	175
<i>B2 Trees and lattices</i>	187
1 Trees . . . . .	187
2 Lattices . . . . .	195
3 Ideals and filters . . . . .	203
4 Prime ideals and ultrafilters . . . . .	207
5 Atomic lattices and partition rank . . . . .	215
<i>B3 Universal constructions</i>	227
1 Terms and term algebras . . . . .	227
2 Direct and reduced products . . . . .	238
3 Directed limits and colimits . . . . .	246
4 Equivalent diagrams . . . . .	258
5 Links and dense functors . . . . .	270
<i>B4 Accessible categories</i>	285
1 Filtered limits and inductive completions . . . . .	285
2 Extensions of diagrams . . . . .	300
3 Presentable objects . . . . .	316
4 Accessible categories . . . . .	329

<i>B5 Topology</i>	341
1 Open and closed sets . . . . .	341
2 Continuous functions . . . . .	346
3 Hausdorff spaces and compactness . . . . .	350
4 The Product topology . . . . .	357
5 Dense sets and isolated points . . . . .	361
6 Spectra and Stone duality . . . . .	370
7 Stone spaces and Cantor-Bendixson rank . . . . .	377
<i>B6 Classical Algebra</i>	385
1 Groups . . . . .	385
2 Group actions . . . . .	389
3 Rings . . . . .	397
4 Modules . . . . .	403
5 Fields . . . . .	410
6 Ordered fields . . . . .	425
<b>C. First-Order Logic and its Extensions</b>	<b>441</b>
<i>C1 First-order logic</i>	443
1 Infinitary first-order logic . . . . .	443
2 Axiomatisations . . . . .	454
3 Theories . . . . .	460
4 Normal forms . . . . .	465
5 Translations . . . . .	472
6 Extensions of first-order logic . . . . .	481
<i>C2 Elementary substructures and embeddings</i>	493
1 Homomorphisms and embeddings . . . . .	493
2 Elementary embeddings . . . . .	498
3 The Theorem of Löwenheim and Skolem . . . . .	504

4	The Compactness Theorem . . . . .	511
5	Amalgamation . . . . .	521
<i>C3</i>	<i>Types and type spaces</i> . . . . .	527
1	Types . . . . .	527
2	Type spaces . . . . .	533
3	Retracts . . . . .	546
4	Local type spaces . . . . .	557
5	Stable theories . . . . .	562
<i>C4</i>	<i>Back-and-forth equivalence</i> . . . . .	577
1	Partial isomorphisms . . . . .	577
2	Hintikka formulae . . . . .	586
3	Ehrenfeucht-Fraïssé games . . . . .	589
4	$\kappa$ -complete back-and-forth systems . . . . .	598
5	The theorems of Hanf and Gaifman . . . . .	605
<i>C5</i>	<i>General model theory</i> . . . . .	613
1	Classifying logical systems . . . . .	613
2	Hanf and Löwenheim numbers . . . . .	617
3	The Theorem of Lindström . . . . .	624
4	Projective classes . . . . .	636
5	Interpolation . . . . .	646
6	Fixed-point logics . . . . .	657
<b>D.</b>	<b>Axiomatisation and Definability</b> . . . . .	683
<i>D1</i>	<i>Quantifier elimination</i> . . . . .	685
1	Preservation theorems . . . . .	685
2	Quantifier elimination . . . . .	689
3	Existentially closed structures . . . . .	699
4	Abelian groups . . . . .	704

5	Fields . . . . .	710
<i>D2</i>	<i>Products and varieties</i> . . . . .	715
1	Ultraproducts . . . . .	715
2	The theorem of Keisler and Shelah . . . . .	720
3	Reduced products and Horn formulae . . . . .	734
4	Quasivarieties . . . . .	739
5	The Theorem of Feferman and Vaught . . . . .	751
<i>D3</i>	<i>O-minimal structures</i> . . . . .	757
1	Ordered topological structures . . . . .	757
2	O-minimal groups and rings . . . . .	763
3	Cell decompositions . . . . .	765
<b>E.</b>	<b>Classical Model Theory</b> . . . . .	785
<i>E1</i>	<i>Saturation</i> . . . . .	787
1	Homogeneous structures . . . . .	787
2	Saturated structures . . . . .	793
3	Projectively saturated structures . . . . .	804
4	Pseudo-saturated structures . . . . .	807
<i>E2</i>	<i>Definability and automorphisms</i> . . . . .	815
1	Definability in projectively saturated models . . . . .	815
2	Imaginary elements and canonical parameters . . . . .	826
3	Galois bases . . . . .	834
4	Elimination of imaginaries . . . . .	840
5	Weak elimination of imaginaries . . . . .	846

<i>E3 Prime models</i>	855
1 Isolated types . . . . .	855
2 The Omitting Types Theorem . . . . .	857
3 Prime and atomic models . . . . .	865
4 Constructible models . . . . .	869
<i>E4 <math>\aleph_0</math>-categorical theories</i>	877
1 $\aleph_0$ -categorical theories and automorphisms . . . . .	877
2 Back-and-forth arguments in accessible categories . . . . .	893
3 Fraïssé limits . . . . .	905
4 Zero-one laws . . . . .	917
<i>E5 Indiscernible sequences</i>	925
1 Ramsey Theory . . . . .	925
2 Ramsey Theory for trees . . . . .	929
3 Indiscernible sequences . . . . .	941
4 The independence and strict order properties . . . . .	952
<i>E6 Functors and embeddings</i>	965
1 Local functors . . . . .	965
2 Word constructions . . . . .	972
3 Ehrenfeucht-Mostowski models . . . . .	981
<i>E7 Abstract elementary classes</i>	995
1 Abstract elementary classes . . . . .	995
2 Amalgamation and saturation . . . . .	1004
3 Limits of chains . . . . .	1017
4 Categoricity and stability . . . . .	1021
 F. Independence and Forking	 1029

<i>F1 Geometries</i>	1031
1 Dependence relations . . . . .	1031
2 Matroids and geometries . . . . .	1036
3 Modular geometries . . . . .	1042
4 Strongly minimal sets . . . . .	1049
5 Vaughtian pairs and the Theorem of Morley . . . . .	1057
<i>F2 Ranks and forking</i>	1069
1 Morley rank and $\Delta$ -rank . . . . .	1069
2 Independence relations . . . . .	1083
3 Preforking relations . . . . .	1096
4 Forking relations . . . . .	1113
<i>F3 Simple theories</i>	1125
1 Dividing and forking . . . . .	1125
2 Simple theories and the tree property . . . . .	1134
<i>F4 Theories without the independence property</i>	1153
1 Honest definitions . . . . .	1153
2 Lascar invariant types . . . . .	1167
3 $\sqrt[i]{}$ -Morley sequences . . . . .	1194
4 Dp-rank . . . . .	1206
<i>F5 Theories without the array property</i>	1219
1 The array property . . . . .	1219
2 Forking and dividing . . . . .	1228
3 The Independence Theorem . . . . .	1247
 G. Geometric Model Theory	 1261

*Contents*

<i>G1 Stable theories</i>	1263
1 Definable types . . . . .	1263
2 Forking in stable theories . . . . .	1268
3 Stationary types . . . . .	1272
4 The multiplicity of a type . . . . .	1278
5 Morley sequences in stable theories . . . . .	1285
6 The stability spectrum . . . . .	1290
 <i>G2 Models of stable theories</i>	 1297
1 Isolation relations . . . . .	1297
2 Constructions . . . . .	1306
3 Prime models . . . . .	1314
4 $\bigvee^{\text{at}}$ -constructible models . . . . .	1319
5 Strongly independent stratifications . . . . .	1328
6 Representations . . . . .	1337
 <i>Recommended Literature</i>	 1349
<i>Symbol Index</i>	1351

Part A.

Set Theory

## A1. Basic set theory

### 1. Sets and classes

In mathematics there are basically two ways to define the objects under consideration. On the one hand, one can explicitly construct them from already known objects. For instance, the rational numbers and the real numbers are usually introduced in this way. On the other hand, one can take the axiomatic approach, that is, one compiles a list of desired properties and one investigates any object meeting these requirements. Some well known examples are groups, fields, vector spaces, and topological spaces.

Since set theory is meant as foundation of mathematics there are no more basic objects available in terms of which we could define sets. Therefore, we will follow the axiomatic approach. We will present a list of six axioms and any object satisfying all of them will be called a *model of set theory*. Such a model consists of two parts: (1) a collection  $\mathbb{S}$  of objects that we will call *sets*, and (2) some method which, given two sets  $a$  and  $b$ , tells us whether  $a$  is an *element of*  $b$ .

We will not care what exactly the objects in  $\mathbb{S}$  are or how this method looks like. For example, one could imagine a model of set theory consisting of natural numbers. If we define that a natural number  $a$  is an *element of* the natural number  $b$  if and only if the  $a$ -th bit in the binary encoding of  $b$  is 1, then all but one of our axioms will be satisfied. It is conceivable that a similar but more involved definition might yield a model that satisfies all of them.

We will introduce our axioms in a stepwise fashion during the following sections. To help readers trying to look up a certain axiom we

include a complete list below even if most of the needed definitions are still missing.

*Axiom of Extensionality.* Two sets  $a$  and  $b$  are equal if, and only if, we have  $x \in a \Leftrightarrow x \in b$ , for all sets  $x$ .

*Axiom of Separation.* If  $a$  is a set and  $\varphi$  a property then  $\{x \in a \mid \varphi\}$  is a set.

*Axiom of Creation.* For every set  $a$  there is a set  $S$  such that  $S$  is a stage and  $a \in S$ .

*Axiom of Infinity.* There exists a set that is a limit stage.

*Axiom of Choice.* For every set  $A$  there exists a well-order  $R$  over  $A$ .

*Axiom of Replacement.* If  $F$  is a function and  $\text{dom } F$  is a set then so is  $\text{rng } F$ .

Asking whether these axioms are *true* does make as much sense as the question of whether the field axioms are true, or those of a vector space. Instead, what we are concerned with is their *consistency* and *completeness*. That is, there should *exist* at least one object satisfying these axioms and all such objects should *look alike*. Unfortunately, one can prove that there is no complete axiom system for set theory. Hence, we will have to deal with the fact that there are many different models of set theory and there is no way to choose one of them as the ‘canonical one’. In particular, there is no such thing as ‘the real model of set theory’.

More seriously, it is even impossible to prove that our axiom system is consistent. That is, it might be the case that there is *no* model of set theory and we have wasted our time studying a nonsensical theory.

The first problem is dealt with rather easily. It does not matter which of these models we are given since any theorem that we can derive from the axioms holds in every model. But the second problem is serious. All we can do is to restrict ourselves to as few axioms as possible and to hope that no one will ever be able to derive a contradiction. Of course, the weaker the axioms the more different models we might get and the fewer theorems we will be able to prove.

In the following we will assume that  $\mathbb{S}$  is an arbitrary but fixed model of set theory. That is,  $\mathbb{S}$  is a collection of objects that satisfies all the axioms we will introduce below.  $\mathbb{S}$  will be called the *universe* and its elements are called *sets*. Note that  $\mathbb{S}$  itself is not a set since we will prove below that no set is an element of itself. By convention, if below we say that some set *exists* then we mean that it is contained in  $\mathbb{S}$ . Similarly, we say that *all* sets have some property if all elements of  $\mathbb{S}$  do so.

Intuitively, a set is a collection of objects called its *elements*. If  $a$  and  $b$  are sets, i.e., elements of  $\mathbb{S}$ , we write  $a \in b$  if  $a$  is an *element of*  $b$  and we define

$$a \subseteq b \quad : \text{iff} \quad \text{every element } x \in a \text{ is also an element } x \in b.$$

If  $a \subseteq b$ , we call  $a$  a *subset* of  $b$ , and we say that  $a$  is *included* in  $b$ , or that  $b$  is a *superset* of  $a$ . We use the usual abbreviations such as  $a \subset b$  for  $a \subseteq b$  and  $a \neq b$ ;  $a \ni b$  for  $b \in a$ ; and  $a \notin b$  if  $a \in b$  does not hold.

Since a set is a collection of objects it is natural to require that a set is uniquely determined by its elements. Our first axiom can therefore be regarded as the definition of a set.

**Axiom of Extensionality.** Two sets  $a$  and  $b$  are equal if, and only if,

$$x \in a \quad \text{iff} \quad x \in b, \quad \text{for all sets } x.$$

**Lemma 1.1.** Two sets  $a$  and  $b$  are equal if and only if  $a \subseteq b$  and  $b \subseteq a$ .

In order to define a set we have to say what its elements are. If the set is finite we can just enumerate them. Otherwise, we have to find some property  $\varphi$  such that an object  $x$  is an element of  $a$  if, and only if, it has the property  $\varphi$ .

**Definition 1.2.** (a) Let  $\varphi$  be a property.  $\{x \mid \varphi\}$  denotes the set  $a$  such that, for all sets  $x$ , we have

$$x \in a \quad \text{iff} \quad x \text{ has property } \varphi.$$

If  $\mathbb{S}$  does not contain such an object then the expression  $\{x \mid \varphi\}$  is undefined.

(b) Let  $b_0, \dots, b_{n-1}$  be sets. We define

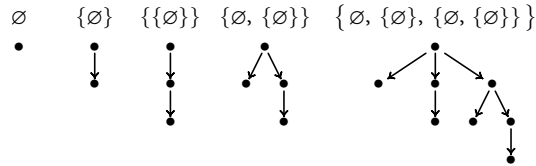
$$\{b_0, \dots, b_{n-1}\} := \{x \mid x = b_i \text{ for some } i < n\}.$$

(c) The *empty set* is  $\emptyset := \{x \mid x \neq x\}$ .

Note that, by the Axiom of Extensionality, if the set  $\{x \mid \varphi\}$  exists, it is unique.

In a model of set theory nothing but sets exists. But how can we have sets without some objects that serve as elements? The answer of course is to construct sets of other sets. First of all, there is one set that we can form even if we do not have any suitable elements: the empty set  $\emptyset$ . So we already have one object and we use it as element of other sets. In the next step we can form the set  $\{\emptyset\}$ , then we can form the sets  $\{\{\emptyset\}\}$  and  $\{\emptyset, \{\emptyset\}\}$  and so on.

Sometimes it is helpful to imagine such sets as trees. The empty set  $\emptyset$  corresponds to a single vertex  $\bullet$ . To a nonempty sets  $a$  we associate the tree consisting of a root to which we attach, for every element  $b \in a$  the tree corresponding to  $b$ . For example, we have



To better understand this inductive construction of sets we introduce a toy version of set theory which has the advantage that it can be defined explicitly. It consists of all sets that one can construct from the empty set in finitely many steps.

**Definition 1.3.** We construct a sequence  $\text{HF}_0 \subseteq \text{HF}_1 \subseteq \dots$  of sets as follows. We start with the empty set  $\text{HF}_0 := \emptyset$ . When the set  $\text{HF}_n$  has

already been defined, the next stage

$$\text{HF}_{n+1} := \{x \mid x \subseteq \text{HF}_n\}$$

consists of all sets that we can construct from elements of  $\text{HF}_n$ .

A set is called *hereditary finite* if it is an element of some  $\text{HF}_n$ . The set of all hereditary finite sets is

$$\text{HF} := \{x \mid x \in \text{HF}_n \text{ for some } n\}.$$

Note that we cannot prove at the moment that  $\text{HF}$  really is a set. Since the empty universe  $\mathbb{S} = \emptyset$  trivially satisfies the Axiom of Extensionality, we even cannot show that the empty set exists without additional axioms. Let us assume for the moment that  $\text{HF}$  does exist. Its first stages are

$$\begin{aligned} \text{HF}_0 &= \emptyset \\ \text{HF}_1 &= \{\emptyset\} \\ \text{HF}_2 &= \{\emptyset, \{\emptyset\}\} \\ \text{HF}_3 &= \{\emptyset, \{\emptyset\}, \{\{\emptyset\}\}, \{\emptyset, \{\emptyset\}\}\} \\ &\dots \end{aligned}$$

By induction on  $n$ , one can prove that  $\text{HF}_n \subseteq \text{HF}_{n+1}$  and each set  $a \in \text{HF}_{n+1}$  is of the form  $a = \{b_0, \dots, b_{k-1}\}$ , for finitely many elements  $b_0, \dots, b_{k-1} \in \text{HF}_n$ . Note that each stage  $\text{HF}_n$  is hereditary finite since  $\text{HF}_n \in \text{HF}_{n+1} \subseteq \text{HF}$ , but their union  $\text{HF}$  is not because  $\text{HF} \notin \text{HF}$ .

**Exercise 1.1.** Prove the following statements by induction on  $n$ . (Although we have not defined the natural numbers yet, you may assume for this exercise that they are available and that their usual properties hold.)

- (a)  $\text{HF}_n \subseteq \text{HF}_{n+1}$ .
- (b)  $\text{HF}_n$  has finitely many elements.
- (c) Every set  $a \in \text{HF}_{n+1}$  is of the form  $a = \{b_0, \dots, b_{k-1}\}$ , for finitely many elements  $b_0, \dots, b_{k-1} \in \text{HF}_n$ .



HF can be regarded as an approximation to the class of all sets. In fact, all but one of the usual axioms of set theory hold for HF. The only exception is the Axiom of Infinity which states that there exists an infinite set.

We can encode natural numbers by special hereditary finite sets.

**Definition 1.4.** To each natural number  $n$  we associate the set

$$[n] := \{[0], \dots, [n-1]\}.$$

The set of all natural numbers is

$$\mathbb{N} := \{[n] \mid n \text{ a natural number}\}.$$

Note that  $[n] \in \text{HF}_{n+1}$  but  $[n] \notin \text{HF}_n$ , and  $\mathbb{N} \notin \text{HF}$ . This construction can be used to define the natural numbers in purely set theoretic terms. In the following by a *natural number* we will always mean a set of the form  $[n]$ .

It would be nice if there were a universe  $\mathbb{S}$  that contains all sets of the form  $\{x \mid \varphi\}$ . Unfortunately, such a universe does not exist, that is, if we add the axiom that claims that  $\{x \mid \varphi\}$  is defined for all  $\varphi$ , we obtain a theory that is inconsistent, i.e., it contradicts itself. In fact, we can even show that there are properties  $\varphi$  such that *no* model of set theory contains a set of the form  $\{x \mid \varphi\}$ . And we can do so without using a single axiom of set theory.

**Theorem 1.5** (Zermelo-Russell Paradox).  $\{x \mid x \notin x\}$  is not a set.

*Proof.* Suppose that the set  $a := \{x \mid x \notin x\}$  exists. Let  $x$  be an arbitrary set. By definition, we have  $x \in a$  if and only if  $x \notin x$ . In particular, for  $x = a$ , we obtain  $a \in a$  iff  $a \notin a$ . A contradiction.  $\square$

To better understand what is going on, let us see what happens if we restrict ourselves to hereditary finite sets. The set  $\{x \in \text{HF} \mid x \notin x\}$  equals HF since no hereditary finite set contains itself. But  $\text{HF} \notin \text{HF}$  is not hereditary finite. The same happens in real set theory. The condition

$x \notin x$  is satisfied by all sets and we have  $\{x \mid x \notin x\} = \mathbb{S}$ , which is not a set.

In general, an expression of the form  $\{x \mid \varphi\}$  denotes a collection  $X \subseteq \mathbb{S}$  that may or may not be a set, i.e., an element  $X \in \mathbb{S}$ . We will call objects of the form  $\{x \mid \varphi\}$  *classes*. Classes that are not sets will be called *proper classes*. If  $X = \{x \mid \varphi\}$  and  $Y = \{x \mid \psi\}$  are classes and  $a$  is a set, we write

$$\begin{aligned} a \in X & \quad \text{iff} \quad a \text{ has property } \varphi, \\ X \subseteq Y & \quad \text{iff} \quad \text{every set with property } \varphi \text{ also has property } \psi, \\ \text{and } X = Y & \quad \text{iff} \quad X \subseteq Y \text{ and } Y \subseteq X. \end{aligned}$$

If  $X$  is a proper class then we define  $X \notin Y$ , for every  $Y$ . Note that, if  $X$  and  $Y$  are sets then these definitions coincide with the ones above. Finally, we remark that every set  $a$  is a class since we can write  $a$  as  $\{x \mid x \in a\}$ .

When defining classes we have to be a bit careful about what we call a property. Let us define a property to be a statement that is build up from basic propositions of the form  $x \in y$  and  $x = y$  by

- ♦ logical conjunctions like ‘and’, ‘or’, ‘not’, ‘if-then’;
- ♦ constructs of the form ‘there exists a set  $x$  such that ...’ and ‘for all sets  $x$  it holds that ...’.

(Such statements will be defined in a more formal way in Chapter C1 where we will call them ‘first-order formulae’.) Things we are not allowed to say include statements of the form ‘There exists a property  $\varphi$  such that ...’ or ‘For all classes  $X$  it holds that ...’.

We have defined a class to be an object of the form  $\{x \mid \varphi\}$  where  $\varphi$  is a statement about sets. What happens if we allow statements about arbitrary classes? Note that, if  $\varphi$  is a property referring to a class  $X = \{x \mid \psi\}$  then we can transform  $\varphi$  into an equivalent statement only talking about sets by replacing all propositions  $y \in X$ ,  $X \in y$ ,  $X = y$ , etc. by their respective definitions.

*Example.* Let  $X = \{x \mid \emptyset \notin x\}$ . We can write the class

$$\{y \mid y \neq \emptyset \text{ and } y \subseteq X\}$$

in the form

$$\{y \mid y \neq \emptyset \text{ and } \emptyset \notin x \text{ for all } x \in y\}.$$

The situation is analogous to the case of the complex numbers which are obtained from the real numbers by adding imaginary elements. We can translate any statement about complex numbers  $x + iy$  into one about pairs  $\langle x, y \rangle$  of real numbers. Consequently, it does not matter whether we allow classes in the definition of other classes.

Intuitively, the reason for a proper class such as  $\mathbb{S}$  not being a set is that it is too ‘large’. For instance, when considering HF we see that a set  $a \subseteq \text{HF}$  is hereditary finite if, and only if, it has only finitely many elements. Hence, if we can show that a class  $X = \{x \mid \varphi\}$  is ‘small’, it should form a set. What do we mean by ‘small’? Clearly, we would like every set to be small. Furthermore, it is natural to require that, if  $Y$  is small and  $X \subseteq Y$  then  $X$  is also small. Therefore, we define a class  $X$  to be small if it is a subclass  $X \subseteq a$  of some set  $a$ .

**Definition 1.6.** For a class  $A$  and a property  $\varphi$  we define

$$\{x \in A \mid \varphi\} := \{x \mid x \in A \text{ and } x \text{ has property } \varphi\}.$$

This definition ensures that every class of the form  $X = \{x \in a \mid \varphi\}$  where  $a$  is a set is small. Conversely, if  $X = \{x \mid \varphi\}$  is small then  $X \subseteq a$ , for some set  $a$ , and we have  $X = \{x \in a \mid \varphi\}$ . Our second axiom states that every small class is a set.

**Axiom of Separation.** If  $a$  is a set and  $\varphi$  a property then the class

$$\{x \in a \mid \varphi\}$$

is a set.

With this axiom we still cannot prove that there is any set. But if we have at least one set  $a$ , we can deduce, for instance, that also the empty set  $\emptyset = \{x \in a \mid x \neq x\}$  exists.

**Definition 1.7.** Let  $A$  and  $B$  be classes.

(a) The *intersection* of  $A$  is the class

$$\bigcap A := \{x \mid x \in y \text{ for all } y \in A\}.$$

(b) The *intersection* of  $A$  and  $B$  is

$$A \cap B := \{x \mid x \in A \text{ and } x \in B\}.$$

(c) The *difference* between  $A$  and  $B$  is

$$A \setminus B := \{x \in A \mid x \notin B\}.$$

**Lemma 1.8.** Let  $a$  be a set and  $B$  a class. Then  $a \cap B$  and  $a \setminus B$  are sets. If  $B$  contains at least one element then  $\bigcap B$  is a set.

*Proof.* The fact that  $a \cap B = \{x \in a \mid x \in B\}$  and  $a \setminus B$  are sets follows immediately from the Axiom of Separation. If  $B$  contains at least one element  $c \in B$  then we can write

$$\bigcap B = \{x \in c \mid x \in y \text{ for all } y \in B\}.$$

□

Note that  $\bigcap \emptyset = \mathbb{S}$  is not a set.

## 2. Stages and histories

The construction of HF above can be extended to one of the class  $\mathbb{S}$  of all sets. We define  $\mathbb{S}$  as the union of an increasing sequence of sets  $S_\alpha$ , called the *stages* of  $\mathbb{S}$ . Again, we start with the empty set  $S_0 := \emptyset$ . If  $S_\alpha$  is defined then the next stage  $S_{\alpha+1}$  contains all subsets of  $S_\alpha$ . But this time, we do not stop when we have defined  $S_\alpha$  for all natural numbers  $\alpha$ . Instead,

every time we have defined an infinite sequence of stages we continue by taking their union to form the next stage. So our sequence starts with

$$S_0 = \text{HF}_0, \quad S_1 = \text{HF}_1, \quad S_2 = \text{HF}_2, \quad \dots$$

The next stage after all the finite ones is  $S_\omega := \text{HF}$  and we continue with

$$S_{\omega+1} = \{x \mid x \subseteq \text{HF}\}, \quad S_{\omega+2} = \{x \mid x \subseteq S_{\omega+1}\}, \quad \dots$$

After we have defined  $S_{\omega+n}$  for all natural numbers  $n$  we again take the union

$$S_{\omega+\omega} = \{x \mid x \in S_{\omega+n} \text{ for some } n\},$$

and so on.

Unfortunately, making this construction precise turns out to be quite technical since we cannot define the numbers  $\alpha$  yet that we need to index the sequence  $S_\alpha$ . This has to wait until Section A3.2. Instead, we start by giving a condition for some set  $S$  to be a *stage*, i.e., one of the  $S_\alpha$ . If we order all such sets by inclusion then we obtain the desired sequence

$$S_0 \subseteq S_1 \subseteq \dots \subseteq S_\omega \subseteq S_{\omega+1} \subseteq \dots,$$

without the need to refer to its indices.

First, we isolate some characteristic properties of the sets  $\text{HF}_n$  which we would like that our stages  $S_\alpha$  share. Note that, at the moment, we cannot prove that any of the sets mentioned below actually exists.

**Definition 2.1.** Let  $A$  be a class.

- (a) We call  $A$  *transitive* if  $x \in y \in A$  implies  $x \in A$ .
- (b) We call  $A$  *hereditary* if  $x \subseteq y \in A$  implies  $x \in A$ .
- (c) The *accumulation* of  $A$  is the class

$$\text{acc}(A) := \{x \mid \text{there is some } y \in A \text{ such that } x \in y \text{ or } x \subseteq y\}.$$

Note that each stage  $\text{HF}_n$  of  $\text{HF}$  is hereditary and transitive.

**Exercise 2.1.** By induction on  $n$ , show that the set  $[n]$  is transitive. Give an example of a number  $n$  such that  $[n]$  is not hereditary.

The next lemmas follow immediately from the definitions.

**Lemma 2.2.** Let  $A$  be a class, and  $b, c$  sets. The following statements are equivalent:

- (a)  $c \in b \in A$  implies  $c \in A$ , that is,  $A$  is transitive.
- (b)  $b \in A$  implies  $b \subseteq A$ .
- (c)  $b \in A$  implies  $b \cap A = b$ .

**Lemma 2.3.** Let  $A$  and  $B$  be classes.

- (a)  $A \subseteq \text{acc}(A)$
- (b) If  $B$  is hereditary and transitive and if  $A \subseteq B$ , then  $\text{acc}(A) \subseteq B$ .
- (c)  $A$  is hereditary and transitive if, and only if,  $\text{acc}(A) = A$ .

**Lemma 2.4.** If  $A$  and  $B$  are transitive classes then so is  $A \cap B$ .

**Exercise 2.2.** Prove Lemmas 2.2, 2.3, and 2.4.

**Definition 2.5.** Let  $A$  be a class.

- (a) A *minimal element* of  $A$  is an element  $b \in A$  such that  $b \cap A = \emptyset$ , that is, there is no element  $c \in A$  with  $c \in b$ .
- (b) A set  $a$  is *founded* if every set  $b \ni a$  has a minimal element.
- (c) The *founded part* of  $A$  is the set

$$\text{fnd}(A) := \{x \in A \mid x \text{ is founded}\}.$$

*Example.* The empty set  $\emptyset$  and the set  $\{\emptyset\}$  are founded. To see that  $\{\emptyset\}$  is founded, consider a set  $b \ni \{\emptyset\}$ . If  $\{\emptyset\}$  is not a minimal element of  $b$ , then  $b \cap \{\emptyset\} \neq \emptyset$ . Hence,  $\emptyset \in b$  is a minimal element of  $b$ .

**Exercise 2.3.** Prove that every hereditary finite set is founded.

We will introduce an axiom below which implies that every class has a minimal element. Hence, every set is founded and we have  $\text{fnd}(A) = A$ , for all classes  $A$ . Although the notions of a founded set and the founded part of a set will turn out to be trivial, we still need them to define stages and to formulate the axiom.

**Lemma 2.6.** *If  $B$  is a hereditary class and  $a \in B$  then  $\text{fnd}(a) \in \text{fnd}(B)$ .*

*Proof.* For a contradiction suppose that  $\text{fnd}(a) \notin \text{fnd}(B)$ . Since  $B$  is hereditary and  $\text{fnd}(a) \subseteq a \in B$ , we have  $\text{fnd}(a) \in B$ . Consequently,  $\text{fnd}(a) \notin \text{fnd}(B)$  implies that there is some set  $x \ni \text{fnd}(a)$  without minimal element. In particular,  $\text{fnd}(a)$  is not a minimal element of  $x$ , that is, there exists some set  $y \in x \cap \text{fnd}(a)$ . But  $y \in \text{fnd}(a)$  implies that  $y$  is founded. Therefore, from  $y \in x$  it follows that  $x$  has a minimal element. A contradiction.  $\square$

In the language of Section A3.1 the next theorem states that the membership relation  $\in$  is well-founded on every class of transitive, hereditary sets.

**Theorem 2.7.** *Let  $A$  be a nonempty class. If every element  $x \in A$  is hereditary and transitive, then  $A$  has a minimal element.*

*Proof.* Choose an arbitrary element  $c \in A$  and set

$$b := \{ \text{fnd}(x) \mid x \in c \cap A \}.$$

If  $b = \emptyset$  then  $c \cap A = \emptyset$  and  $c$  is a minimal element of  $A$ . Therefore, we may assume that  $b \neq \emptyset$ . Since  $c \in A$  is hereditary, it follows from Lemma 2.6 that  $b \subseteq \text{fnd}(c)$ . Fix some  $x \in b \subseteq \text{fnd}(c)$ . Then  $x$  is founded and  $x \in b$  implies that  $b$  has a minimal element  $y$ . By definition of  $b$ , we have  $y = \text{fnd}(z)$ , for some  $z \in c \cap A$ .

We claim that  $z$  is a minimal element of  $A$ . Suppose otherwise. Then there exists some element  $u \in z \cap A$ . Since  $c$  is transitive we have  $u \in c$ . Hence,  $u \in c \cap A$  implies  $\text{fnd}(u) \in b$ . On the other hand, since  $z \in A$  is hereditary it follows from Lemma 2.6 that  $\text{fnd}(u) \in \text{fnd}(z)$ . Hence,

$\text{fnd}(u) \in \text{fnd}(z) \cap b \neq \emptyset$  and  $y = \text{fnd}(z)$  is not a minimal element of  $b$ . A contradiction.  $\square$

We would like to define that a set  $S$  is a stage if it is hereditary and transitive. Unfortunately, this definition is too weak to show that the stages can be arranged in an increasing sequence  $S_0 \subseteq S_1 \subseteq \dots \subseteq S_\alpha \subseteq \dots$ . Therefore, our definition will be slightly more involved. To each stage  $S_\alpha$  we will associate its *history*

$$H(S_\alpha) = \{ S_\beta \mid \beta < \alpha \},$$

and we will call a set  $S$  a *stage* if  $S = \text{acc}(H(S))$ . Note that, for  $\text{HF}_n$ , we have

$$H(\text{HF}_n) = \{ \text{HF}_0, \dots, \text{HF}_{n-1} \} \quad \text{and} \quad \text{HF}_n = \text{acc}(H(\text{HF}_n)).$$

Of course, to avoid a vicious cycle we have to define a history without mentioning stages.

**Definition 2.8.** (a) A class  $H$  is a *history* if every element  $a \in H$  is hereditary, transitive, and satisfies

$$a = \text{acc}(H \cap a).$$

(b) If  $H$  is a history, we call the class  $S := \text{acc}(H)$  the *stage* with history  $H$ .

Let us show that these definitions have the desired effect.

**Lemma 2.9.** *Let  $S$  be a stage with history  $H$ .*

- (a)  $H \subseteq S$ .
- (b) Every set  $a \in H$  is a stage with history  $H \cap a$ .
- (c)  $S$  is hereditary and transitive.
- (d)  $S = \{ x \mid x \subseteq s \text{ for some stage } s \in S \}$ .
- (e)  $H(S) := \{ s \in S \mid s \text{ is a stage} \}$  is a history of  $S$ .

*Proof.* (a)  $a \subseteq a \in H$  implies  $a \in \text{acc}(H) = S$ .

(b) By definition of a history, we have  $a = \text{acc}(H \cap a)$ . Hence, if we can show that  $H \cap a$  is a history then its stage is  $a$ . Clearly, every element of  $H \cap a \subseteq H$  is hereditary and transitive. Let  $b \in H \cap a$ . Then  $b \subseteq \text{acc}(H \cap a) = a$ . It follows that  $H \cap b = (H \cap a) \cap b$ . Furthermore, since  $H$  is a history we have

$$b = \text{acc}(H \cap b) = \text{acc}((H \cap a) \cap b),$$

which shows that  $H \cap a$  is a history.

(c) Let  $b \in S$ . The class

$$a := \{s \in H \mid b \in s \text{ or } b \subseteq s\}$$

is nonempty because  $b \in S = \text{acc}(H)$ . By Theorem 2.7, it has a minimal element  $s \in a$ .

If  $b \in s = \text{acc}(H \cap s)$ , there is some set  $z \in H \cap s$  such that  $b \in z$  or  $b \subseteq z$ . It follows that  $z \in a$ . But  $z \in s \cap a$  implies that  $s$  is not a minimal element of  $a$ . Contradiction.

Therefore,  $b \notin s$  which implies, by definition of  $a$ , that  $b \subseteq s$ . For transitivity, note that  $x \in b$  implies

$$x \in b \subseteq s = \text{acc}(H \cap s) \subseteq \text{acc}(H) = S.$$

For hereditariness, let  $x \subseteq b$ . Then  $x \subseteq b \subseteq s \in H$ , which implies  $x \in \text{acc}(H) = S$ .

(d) By (c) we know that  $x \subseteq s \in S$  implies  $x \in S$ . For the other direction, suppose that  $x \in S = \text{acc}(H)$ . There is some set  $s \in H$  such that  $x \in s$  or  $x \subseteq s$ . By (a), (b), and (c) it follows that  $s \in S$ ,  $s$  is a stage, and  $s$  is hereditary and transitive. By transitivity, if  $x \in s$  then  $x \subseteq s$ . Consequently, we have  $x \subseteq s \in S$  in both cases and the claim follows.

(e) By (d), we have  $S = \text{acc}(H(S))$ . It remains to show that  $H(S)$  is a history. By (c), every element  $s \in H(S)$  is hereditary and transitive. Furthermore, since  $S$  is transitive we have  $s \subseteq S$  and it follows that

$$H(S) \cap s = \{x \in s \mid x \text{ is a stage}\}.$$

Since  $s$  is a stage we know by (d) that  $s = \text{acc}(H(S) \cap s)$ . □

Note that, by (a) and (b) above, we have  $H \subseteq H(S)$ , for all histories  $H$  of  $S$ . In fact,  $H(S)$  is the only history of  $S$  but we need some further results before we can prove this.

**Exercise 2.4.** Prove, by induction on  $n$ , that  $\{\text{HF}_0, \dots, \text{HF}_{n-1}\}$  is a history with stage  $\text{HF}_n$ .

**Exercise 2.5.** Construct a hereditary transitivity set  $a$  that is not a stage. *Hint.* It is sufficient to consider sets  $\text{HF}_n \subset a \subset \text{HF}_{n+1}$ , for a small  $n$ .

After we have seen how to define stages we now prove that they form a strictly increasing sequence  $S_0 \subseteq S_1 \subseteq \dots$ . Together with Theorem 2.7 it follows that the class of all stages is well-ordered by the membership relation  $\in$  (see Section A3.1).

**Theorem 2.10.** *If  $S$  and  $T$  are stages that are sets then we have*

$$S \in T \quad \text{or} \quad S = T \quad \text{or} \quad T \in S.$$

*Proof.* Suppose that there are stages  $S$  and  $T$  such that

$$(*) \quad S \notin T, \quad S \neq T, \quad \text{and} \quad T \notin S.$$

Define

$$A := \{s \mid s \text{ is a stage and there is some stage } t \text{ such that } s \text{ and } t \text{ satisfy } (*)\}.$$

By Theorem 2.7, the class  $A$  has a minimal element  $S_0$ . Define

$$B := \{t \mid t \text{ is a stage such that } S_0 \text{ and } t \text{ satisfy } (*)\}.$$

Again there is a minimal element  $T_0 \in B$ .

If we can show that  $H(S_0) = H(T_0)$ , it follows that

$$S_0 = \text{acc}(H(S_0)) = \text{acc}(H(T_0)) = T_0$$

in contradiction to our choice of  $S_o$  and  $T_o$ .

Let  $s \in S_o$  be a stage. Then  $s \neq T_o$  since  $T_o \notin S_o$ . Furthermore, we have  $T_o \notin s$  since, otherwise, transitivity of  $S_o$  would imply that  $T_o \in S_o$ . By minimality of  $S_o$  it follows that  $s$  and  $T_o$  do not satisfy  $(*)$ . Therefore, we have  $s \in T_o$ .

We have shown that  $H(S_o) \subseteq H(T_o)$ . A symmetric argument shows that  $H(T_o) \subseteq H(S_o)$ . Hence, we have  $H(S_o) = H(T_o)$  as desired.  $\square$

**Lemma 2.11.** *Let  $S$  and  $T$  be stages that are sets.*

- (a)  $S \notin S$
- (b)  $S \subseteq T$  if and only if  $S \in T$  or  $S = T$ .
- (c)  $S \subseteq T$  or  $T \subseteq S$ .
- (d)  $S \subset T$  if, and only if,  $S \in T$ .

*Proof.* (a) Suppose otherwise. Let  $X$  be the class of all stages  $s$  such that  $s \in s$ . By Theorem 2.7,  $X$  has a minimal element  $s$ , that is, an element such that  $s \cap X = \emptyset$ . But  $s \in s \cap X$ . Contradiction.

(b) If  $S = T$  then  $S \subseteq T$ , and if  $S \in T$  then  $S \subseteq T$ , by transitivity of  $T$ . Conversely, if neither  $S = T$  nor  $S \in T$  then Theorem 2.10 implies that  $T \in S$ . If  $S \subseteq T$  then  $T \in S \subseteq T$  would contradict (a).

(c) If  $S \not\subseteq T$  then (b) implies that  $S \notin T$  and  $S \neq T$ . By Theorem 2.10, it follows that  $T \in S$  which, again by (b), implies  $T \subseteq S$ .

(d) We have  $S \subset T$  iff  $S \subseteq T$  and  $S \neq T$ . By (a) and (b), the latter is equivalent to  $S \in T$ .  $\square$

### 3. The cumulative hierarchy

In the previous section we have seen that we can arrange all stages in an increasing sequence

$$S_o \subset S_1 \subset \cdots \subset S_\alpha \subset \cdots,$$

which we will call the *cumulative hierarchy*. If  $S \in T$  are stages then we will say that  $S$  is *earlier* than  $T$ , or that  $T$  is *later* than  $S$ .

From the axioms we have available we cannot prove that there actually are any stages. We introduce a new axiom which ensures that enough stages are available.

**Axiom of Creation.** *For every set  $a$  there is a set  $S \ni a$  which is a stage.*

In particular, this axiom implies that

- ♦ for every stage  $S$  that is a set, there exists a later stage  $T \ni S$  that is also a set.
- ♦ the universe  $\mathbb{S}$  is the union of all stages.

Of course, even with this new axiom we might still have  $\mathbb{S} = \emptyset$ . But if at least one set exists, we can now prove that  $\text{HF} \subseteq \mathbb{S}$ . In particular,  $\mathbb{S} = \text{HF}$  satisfies all axioms we have introduced so far.

**Exercise 3.1.** Prove that  $\mathbb{S}$  is a stage with history

$$H(\mathbb{S}) = \{ S \mid S \text{ is a stage} \}.$$

**Definition 3.1.** (a) We say that a stage  $T$  is the *successor* of the stage  $S$  if  $S \in T$  and there exists no stage  $T'$  such that  $S \in T' \in T$ . A nonempty stage is a *limit* if it is not the successor of some other stage.

(b) Let  $A$  be a class. We denote by  $S(A)$  the earliest stage such that  $A \subseteq S(A)$ .

Note that  $S(A)$  is well-defined by Theorem 2.7. We have  $S(s) = s$ , for every stage  $s$ , in particular,  $S(\emptyset) = \emptyset$ . The stages  $\mathbb{S}$  and  $\text{HF}$  are limits and  $\text{HF}_{n+1}$  is the successor of the stage  $\text{HF}_n$ .

**Lemma 3.2.**  $a \in b$  implies  $S(a) \in S(b)$ .

*Proof.* Since  $a \in b \subseteq S(b) = \text{acc}(H(S(b)))$  it follows that there is some stage  $s \in S(b)$  such that  $a \in s$  or  $a \subseteq s$ . In particular,  $S(a)$  is not later than  $s$  which implies that  $S(a) \subseteq s \in S(b)$ . As  $S(b)$  is hereditary we therefore have  $S(a) \in S(b)$ .  $\square$

**Lemma 3.3.**  $\mathbb{S}$  is the only stage that is a proper class.

*Proof.* Let  $S$  be a stage. If  $S \neq \mathbb{S}$ , there is some set  $a \in \mathbb{S} \setminus S$ . Hence,  $S(a) \notin S$  which implies that

$$T \notin H(S), \quad \text{for all stages } T \supseteq S(a).$$

By Lemma 2.9 (e) and Theorem 2.10, we have

$$H(S) \subseteq \{ T \mid T \text{ is a stage with } T \in S(a) \} = H(S(a)).$$

In particular,  $H(S)$  is a set, which implies that so is  $S = \text{acc}(H(S))$ .  $\square$

**Lemma 3.4.** *Let  $A$  be a class. The following statements are equivalent:*

- (1)  $A$  is a proper class.
- (2)  $S(A)$  is a proper class.
- (3)  $S(A) = \mathbb{S}$ .

*Proof.* (3)  $\Rightarrow$  (1) By the Axiom of Creation, if  $A$  is a set then so is  $S(A)$ .

(1)  $\Rightarrow$  (2) If  $S(A)$  is a set then  $A \subseteq S(A)$  implies that

$$A = \{ x \in S(A) \mid x \in A \}$$

is also a set.

(2)  $\Rightarrow$  (3) follows by Lemma 3.3.  $\square$

With the Axiom of Creation we are finally able to prove most ‘obvious’ properties of sets such that no set is an element of itself or that the union of sets is a set.

**Lemma 3.5.** *If  $a$  is a set then  $a \notin a$ .*

*Proof.* Suppose that there exists some set such that  $a \in a$ . Then  $a \in a \subseteq S(a)$  and, by Lemma 2.9 (d), there is some stage  $s \in S(a)$  with  $a \subseteq s$ . This contradicts the minimality of  $S(a)$ .  $\square$

**Theorem 3.6.** *Every nonempty class  $A$  has a minimal element.*

*Proof.* By Theorem 2.7, we can choose some element  $b \in A$  such that  $S(b)$  is minimal. We claim that  $b$  is a minimal element of  $A$ . Suppose otherwise. Then there exists some element  $x \in A \cap b$ . Since  $x \in b \subseteq S(b)$ , Lemma 2.9 (d) implies that there is some stage  $s \in S(b)$  such that  $x \subseteq s$ . Hence,  $x$  is an element of  $A$  with  $S(x) \in S(b)$  in contradiction to the choice of  $b$ .  $\square$

We will see in Section A3.1 that Theorem 3.6 implies that there are no infinite descending sequences  $a_0 \ni a_1 \ni \dots$  of sets. (If such a sequence exists then the set  $\{a_0, a_1, \dots\}$  has no minimal element.)

*Example.* By induction on  $n$ , it trivially follows that, if  $a_0 \ni \dots \ni a_{k-1}$  is a sequence of sets starting with  $a_0 \in \text{HF}_n$ , then  $k < n$ . What happens if  $a_0 = \text{HF}$ ? Then  $a_1 \in \text{HF}_n$ , for some  $n$ , and the sequence is of length  $k \leq n$ . But note that, for every  $n$ , we can find a sequence of length  $n$  starting with  $a_0 = \text{HF}$ . So there is no one bound that works for all sequences.

**Definition 3.7.** Let  $A$  and  $B$  be classes.

(a) The *union* of  $A$  is the class

$$\bigcup A := \{ x \mid x \in b \text{ for some } b \in A \}.$$

(b) The *union* of  $A$  and  $B$  is

$$A \cup B := \{ x \mid x \in A \text{ or } x \in B \}.$$

(c) The *power set* of  $A$  is the class

$$\wp(A) := \{ x \mid x \subseteq A \}.$$

*Remark.* Note that, by definition, a class contains only sets. In particular, the power set  $\wp(A)$  of a proper class contains only the *subsets* of  $A$ , not all subclasses. For instance, we have  $\wp(\mathbb{S}) = \mathbb{S}$ .

**Lemma 3.8.** *If  $a$  and  $b$  are sets then so are  $\bigcup a$ ,  $a \cup b$ ,  $\{a\}$ , and  $\wp(a)$ .*

*Proof.* Let  $S_0$  and  $S_1$  be stages such that  $a \in S_0$  and  $b \in S_1$ . We know that  $S_0 \subseteq S_1$  or  $S_1 \subseteq S_0$ . By choosing either  $S_0$  or  $S_1$  we can find a stage  $S$  such that  $S_0 \subseteq S$  and  $S_1 \subseteq S$ . By transitivity of  $S$  it follows that

$$\bigcup a = \{x \in S \mid x \in b \text{ for some } b \in a\},$$

$$a \cup b = \{x \in S \mid x \in a \text{ or } x \in b\},$$

$$\{a\} = \{x \in S \mid x = a\},$$

$$\text{and } \wp(a) = \{b \in S \mid b \subseteq a\}.$$

□

**Corollary 3.9.** *If  $a_0, \dots, a_{n-1}$  are sets then so is*

$$\{a_0, \dots, a_{n-1}\} = \{a_0\} \cup \dots \cup \{a_{n-1}\}.$$

*In particular, every finite class is a set.*

The next definition provides a useful tool which sometimes allows us to replace a proper class  $A$  by a set  $a$ . Instead of taking every element  $x \in A$  we only consider those such that  $S(x)$  is minimal.

**Definition 3.10.** The *cut* of a class  $A$  is the set

$$\text{cut } A := \{x \in A \mid S(x) \subseteq S(y) \text{ for all } y \in A\}.$$

**Exercise 3.2.** What are  $\text{cut } S$  and  $\text{cut } \{x \mid a \in x\}$ ?

**Lemma 3.11.** *Every class of the form  $\text{cut } A$  is a set.*

*Proof.* If  $A = \emptyset$  then  $\text{cut } A = \emptyset$ . Otherwise, choose an arbitrary set  $a \in A$ . Then  $\text{cut } A \subseteq S(a)$  which implies that  $\text{cut } A$  is a set. □

The following lemmas clarify the structure of the cumulative hierarchy.

**Lemma 3.12.** *The successor of a stage  $S$  is  $\wp(S)$ .*

*Proof.* By Theorem 2.7, there exists a minimal stage  $T$  with  $S \in T$ . We have to prove that  $T = \wp(S)$ .  $a \subseteq S \in T$  implies  $a \in T$  since  $T$  is hereditary. Hence,  $\wp(S) \subseteq T$ .

Conversely, if  $s \in T$  is a stage then  $S \notin s$  because  $T$  is the successor of  $S$ . By Theorem 2.10, it follows that  $s \in S$  or  $s = S$ . This implies  $s \subseteq S$ .

We have shown that  $s \in T$  iff  $s \subseteq S$ , for all stages  $s$ . It follows by Lemma 2.9 (d) that

$$T = \{x \mid x \subseteq s \text{ for some stage } s \in T\}$$

$$= \{x \mid x \subseteq s \text{ for some stage } s \subseteq S\} = \wp(S). \quad \square$$

**Lemma 3.13.** *Let  $S$  be a nonempty stage. The following statements are equivalent:*

- (1)  $S$  is a limit stage.
- (2)  $S = \bigcup H(S)$ .
- (3) For every set  $a \in S$ , there exists some stage  $s \in S$  with  $a \in s$ .
- (4) If  $a \in S$  then  $\wp(a) \in S$ .
- (5) If  $a \in S$  then  $\{a\} \in S$ .
- (6) If  $a \subseteq S$  then  $\text{cut } a \in S$ .

*Proof.* (2)  $\Rightarrow$  (1) Suppose that  $S$  is the successor of a stage  $T$ . Then we have

$$H(S) = \{T\} \cup H(T).$$

Since  $s \subseteq T$ , for all  $s \in H(T)$ , it follows that

$$\bigcup H(S) = T \neq S.$$

(1)  $\Rightarrow$  (2) Suppose that  $S$  is a limit stage. By Lemma 2.9 (d), we have

$$\begin{aligned} S &= \bigcup \{\wp(s) \mid s \in H(S)\} \\ &= \bigcup \{t \mid t \text{ is the successor of some stage } s \in H(S)\} \\ &= \bigcup \{t \mid t \in H(S)\} \\ &= \bigcup H(S). \end{aligned}$$



(1)  $\Rightarrow$  (3) Suppose that  $S$  is a limit and let  $a \in S$ . By Lemma 2.9 (d), there is some stage  $s \in S$  with  $a \subseteq s$ . Hence,  $a \in \wp(s)$ . Since  $T := \wp(s)$  is the successor of  $s$  we have  $T \in S$ .

(3)  $\Rightarrow$  (4) For each  $a \in S$ , there is some stage  $s \in S$  with  $a \in s$ . Since  $s$  is transitive it follows that  $x \subseteq a$  implies  $x \in s$ . Hence,  $\wp(a) \subseteq s$ . By transitivity of  $S$ , we obtain  $\wp(a) \in S$ .

(4)  $\Rightarrow$  (5) If  $a \in S$  then  $\{a\} \subseteq \wp(a) \in S$ . Since  $S$  is hereditary, it follows that  $\{a\} \in S$ .

(5)  $\Rightarrow$  (1) If  $S$  is no limit, there is some stage  $T \in S$  such that  $S = \wp(T)$ . By assumption,  $\{T\} \in S = \wp(T)$ . Hence,  $\{T\} \subseteq T$  which implies that  $T \in T$ . A contradiction.

(3)  $\Rightarrow$  (6) Let  $b := \text{cut } a$ . If  $a = \emptyset$  then  $b = \emptyset$  and we are done. If there is some element  $x \in a$  then, by assumption, we can find a stage  $s \in S$  with  $x \in s$ . By definition,  $b \subseteq s$ , and it follows that  $b \in S$ .

(6)  $\Rightarrow$  (5) Let  $a \in S$  and set  $b := \{x \in S \mid a \subseteq x\}$ . Clearly,  $b \subseteq S$ . By assumption, we therefore have  $c := \text{cut } b \in S$ . Hence,  $\{a\} \subseteq c$  implies  $\{a\} \in S$ .  $\square$

So far, we still might have  $\mathbb{S} = \emptyset$  or  $\mathbb{S} = \text{HF}$ . To exclude these cases we introduce a new axiom which states that  $\text{HF} \in \mathbb{S}$ .

**Axiom of Infinity.** *There exists a set that is a limit stage.*

We call the theory consisting of the four axioms

- ◆ Axiom of Extensionality
- ◆ Axiom of Creation
- ◆ Axiom of Separation
- ◆ Axiom of Infinity

*basic set theory.* Every model of this theory consist of a hierarchy of stages

$$S_0 \subset S_1 \subset \dots \subset S_\omega \subset S_{\omega+1} \subset \dots$$

where  $S_n = \text{HF}_n$ , for finite  $n$ . The differences between two such models can be classified according to two axes: the length of the hierarchy and the size of each stage.

Let  $\mathbb{S}$  and  $\mathbb{S}'$  be two models with stages  $(S_\alpha)_{\alpha < \kappa}$  and  $(S'_\alpha)_{\alpha < \lambda}$ , respectively. We know that their lengths  $\kappa$  and  $\lambda$  are at least what we will call  $\omega + \omega$  in Section A3.2. But our current axioms do not tell us whether the process of creation stops there or whether we again take the union of all stages and continue taking power sets until we reach  $\omega + \omega + \omega$ . At this point we again have to decide whether to stop or to continue, and so on.

The second possible difference stems from the fact that the power-set operation is ambiguous. We know that  $S_n = \text{HF}_n = S'_n$ , for all finite  $n$ . But we might have  $S_\alpha \neq S'_\alpha$ , for infinite  $\alpha$ . The reason is that there is no way to express that *all* subsets of  $S_\alpha$  are contained in  $S_{\alpha+1}$ . We have the Axiom of Separation which states that all subsets exist that we can explicitly define. But there are much more possible subsets than there are definitions.

## A2. Relations

### 1. Relations and functions

With basic set theory available we can define most of the concepts used in mathematics. The simplest one is the notion of an ordered pair. The characteristic property of such pairs is that  $\langle a, b \rangle = \langle c, d \rangle$  implies  $a = c$  and  $b = d$ .

**Definition 1.1.** (a) Let  $a$  and  $b$  be sets. The *ordered pair*  $\langle a, b \rangle$  is the set

$$\langle a, b \rangle := \{\{a\}, \{a, b\}\}.$$

(b) Let  $A$  and  $B$  be classes. The *cartesian product* of  $A$  and  $B$  is the class

$$A \times B := \{c \mid c = \langle a, b \rangle \text{ for some } a \in A \text{ and } b \in B\}.$$

Let us show that ordered pairs have the desired property.

**Lemma 1.2.** *If  $\{a, b\} = \{a, c\}$  then  $b = c$ .*

*Proof.* We have  $b \in \{a, b\} = \{a, c\}$ . Hence,  $b = a$  or  $b = c$ . In the latter case we are done. Otherwise, we have  $c \in \{a, c\} = \{a, b\} = \{b\}$  which implies that  $c = b$ .  $\square$

**Lemma 1.3.** *If  $\langle a, b \rangle = \langle c, d \rangle$  then  $a = c$  and  $b = d$ .*

*Proof.* Suppose that  $\langle a, b \rangle = \langle c, d \rangle$ .

$$\{a\} \in \{\{a\}, \{a, b\}\} = \{\{c\}, \{c, d\}\}$$

implies  $\{a\} = \{c\}$  or  $\{a\} = \{c, d\}$ . In the latter case, we have  $a = c = d$ . In both cases, we therefore have  $\{a\} = \{c\}$ . By the preceding lemma, it follows that  $\{a, b\} = \{c, d\}$  and, applying the lemma again, we obtain  $b = d$ .  $\square$

*Remark.* The above definition of an ordered pair  $\langle a, b \rangle$  does only work for sets. Nevertheless we will use also pairs  $\langle A, B \rangle$  where  $A$  or  $B$  are proper classes. There are several ways to make such an expression well-defined. A simple one is to define

$$\langle A, B \rangle := (\{[0]\} \times A) \cup (\{[1]\} \times B) \quad (= A \cup B)$$

whenever at least one of  $A$  and  $B$  is a proper class. (The operation  $\cup$  will be defined more generally in the next section.) It is easy to check that with this definition the term  $\langle A, B \rangle$  has the properties of an ordered pair, that is,  $A \cup B = C \cup D$  implies  $A = C$  and  $B = D$ .

**Definition 1.4.** (a) For sets  $a_0, \dots, a_n$  we define inductively

$$\langle \rangle := \emptyset, \quad \langle a_0 \rangle := a_0,$$

and  $\langle a_0, \dots, a_n \rangle := \langle \langle a_0, \dots, a_{n-1} \rangle, a_n \rangle$ .

We call  $\langle a_0, \dots, a_{n-1} \rangle$  a *tuple of length  $n$* .  $\langle \rangle$  is the *empty tuple*.

(b) For a class  $A$ , we define its  *$n$ -th power* by

$$A^0 := \{\langle \rangle\}, \quad A^1 := A, \quad \text{and} \quad A^{n+1} := A^n \times A, \quad \text{for } n > 1.$$

**Definition 1.5.** A *relation*, or a *predicate*, of *arity  $n$*  is a subclass  $R \subseteq \mathbb{S}^n$ . If  $R \subseteq A^n$ , for some class  $A$ , we say that  $R$  is *over  $A$* .

Note that  $\emptyset$  and  $\{\langle \rangle\}$  are the only relations of arity 0. In logic they are usually interpreted as *false* and *true*. A relation of arity 1 over  $A$  is just a subclass  $R \subseteq A$ .

**Definition 1.6.** Let  $R$  be a binary relation. The *domain* of  $R$  is the class

$$\text{dom } R := \{a \mid \langle a, b \rangle \in R \text{ for some } b\},$$

and its *range* is

$$\text{rng } R := \{b \mid \langle a, b \rangle \in R \text{ for some } a\}.$$

The *field* of  $R$  is  $\text{dom } R \cup \text{rng } R$ .

In particular,  $\text{dom } R$  and  $\text{rng } R$  are the smallest classes such that

$$R \subseteq \text{dom } R \times \text{rng } R.$$

**Definition 1.7.** (a) A binary relation  $R$  is called *functional* if, for every  $a \in \text{dom } R$ , there exists exactly one set  $b$  such that  $\langle a, b \rangle \in R$ . We denote this unique element  $b$  by  $R(a)$ . Hence, we can write  $R$  as

$$R = \{\langle a, R(a) \rangle \mid a \in \text{dom } R\}.$$

A functional relation  $R \subseteq A \times B$  is also called a *partial function* from  $A$  to  $B$ .

(b) A *function* from  $A$  to  $B$  is a functional relation  $f \subseteq A \times B$  with  $\text{dom } f = A$  and  $\text{rng } f \subseteq B$ . Functions are also called *maps* or *mappings*. We write  $f : A \rightarrow B$  to denote the fact that  $f$  is a function from  $A$  to  $B$ .

A function of *arity  $n$*  is a function of the form

$$f : A_0 \times \dots \times A_{n-1} \rightarrow B.$$

We will write  $x \mapsto y$  to denote the function  $f$  such that  $f(x) = y$ . (Usually,  $y$  will be an expression depending on  $x$ .)

(c) For a set  $a$  and a class  $B$ , we denote by  $B^a$  the class of all functions  $f : a \rightarrow B$ .

*Remark.* A 0-ary function  $f : A^0 \rightarrow B$  is uniquely determined by the value  $f(\langle \rangle)$ . We will call such functions *constants* and identify them with their only value.

Sometimes we write binary relations and functions in infix notation, that is, for a relation  $R \in A \times A$ , we write  $a R b$  instead of  $\langle a, b \rangle \in R$  and, for  $f : A \times A \rightarrow A$ , we write  $a f b$  instead of  $f(a, b)$ .

**Definition 1.8.** (a) For every class  $A$ , we define the *identity function*  $\text{id}_A : A \rightarrow A$  by  $\text{id}_A(a) := a$ .

(b) If  $R \subseteq A \times B$  and  $S \subseteq B \times C$  are relations, we can define their *composition*  $S \circ R : A \times C$  by

$$S \circ R := \{ \langle a, c \rangle \mid \text{there is some } b \in B \text{ such that } \langle a, b \rangle \in R \text{ and } \langle b, c \rangle \in S \}.$$

(Note the reversal of the ordering.) In particular, if  $f : A \rightarrow B$  and  $g : B \rightarrow C$  are functions then

$$(g \circ f)(x) := g(f(x)).$$

(c) The *inverse* of a relation  $R \subseteq A \times B$  is the relation

$$R^{-1} := \{ \langle b, a \rangle \mid \langle a, b \rangle \in R \}.$$

In particular, a function  $g : B \rightarrow A$  is the inverse of the function  $f : A \rightarrow B$  if

$$g(f(a)) = a \quad \text{and} \quad f(g(b)) = b, \quad \text{for all } a \in A \text{ and } b \in B,$$

that is, if  $g \circ f = \text{id}_A$  and  $f \circ g = \text{id}_B$ .

For  $b \in B$ , we will write

$$R^{-1}(b) := \{ a \mid \langle a, b \rangle \in R \}.$$

Note that, if  $R^{-1}$  is a function, we have already defined

$$R^{-1}(b) := a \quad \text{for the unique } a \text{ such that } \langle a, b \rangle \in R.$$

It should always be clear from the context which of these two definitions we have in mind when we write  $R^{-1}(b)$ .

(d) The *restriction* of a relation  $R \subseteq A \times B$  to a class  $C$  is the relation

$$R|_C := R \cap (C \times C).$$

Its *left restriction* is

$$R \upharpoonright C := R \cap (C \times B).$$

(e) The *image* of a class  $C$  under a binary relation  $R \subseteq A \times B$  is the class

$$R[C] := \text{rng}(R \upharpoonright C).$$

*Remark.* The set  $A^A$  together with the operation  $\circ$  forms a *monoid*, that is,  $\circ$  is *associative*

$$f \circ (g \circ h) = (f \circ g) \circ h, \quad \text{for all } f, g, h \in A^A,$$

and there exists a *neutral element*

$$\text{id}_A \circ f = f \quad \text{and} \quad f \circ \text{id}_A = f \quad \text{for all } f \in A^A.$$

**Exercise 1.1.** Is it true that  $R^{-1} \circ R = \text{id}_A$ , for all relations  $R \subseteq A \times B$ ?

**Exercise 1.2.** Prove that  $\circ$  is associative and that  $\text{id}_A$  is a neutral element.

**Definition 1.9.** Let  $f : A \rightarrow B$  be a function.

- (a)  $f$  is *injective* if there is no pair  $a, a' \in A$  of distinct elements such that  $f(a) = f(a')$ .
- (b)  $f$  is *surjective* if  $\text{rng } f = B$ .
- (c)  $f$  is called *bijective* if it is both injective and surjective.

**Lemma 1.10.** Let  $f : A \rightarrow B$  be a function.

- (a) The following statements are equivalent:
  - (1)  $f$  is bijective.
  - (2)  $f^{-1}$  is a function  $B \rightarrow A$ .
  - (3) There exists a function  $g : B \rightarrow A$  such that  $g \circ f = \text{id}_A$  and  $f \circ g = \text{id}_B$ .

(b) The following statements are equivalent:

- (1)  $f$  is injective.
- (2)  $f \circ g = f \circ h$  implies  $g = h$ , for all functions  $g, h : C \rightarrow A$ .
- (3)  $A = \emptyset$  or there exists some function  $g : B \rightarrow A$  such that  $g \circ f = \text{id}_A$ .
- (4)  $f^{-1}[f[X]] = X$ , for all  $X \subseteq A$ .

(c) The following statements are equivalent:

- (1)  $f$  is surjective.
- (2)  $g \circ f = h \circ f$  implies  $g = h$ , for all functions  $g, h : B \rightarrow C$ .
- (3)  $f[f^{-1}[Y]] = Y$ , for all  $Y \subseteq B$ .

(d) If there exists some function  $g : B \rightarrow A$  such that  $f \circ g = \text{id}_B$  then  $f$  is surjective.

*Proof.* (a) (1)  $\Rightarrow$  (2) Let  $b \in B$ . Since  $f$  is surjective there exists some  $a \in A$  such that  $f(a) = b$ . If  $a' \in A$  is some element with  $f(a') = b$  then the injectivity of  $f$  implies that  $a' = a$ . We have shown that, for every element  $b \in B$ , there is a unique  $a \in A$  such that  $f^{-1}(b) = a$ . Hence,  $f^{-1}$  is functional and  $\text{dom } f^{-1} = B$ .

(2)  $\Rightarrow$  (3)  $f^{-1} : B \rightarrow A$  is a function and we have  $f^{-1} \circ f = \text{id}_A$  and  $f \circ f^{-1} = \text{id}_B$ .

(3)  $\Rightarrow$  (1) If  $f(a) = f(b)$ , for  $a, b \in A$ , then

$$a = \text{id}_A(a) = (g \circ f)(a) = (g \circ f)(b) = \text{id}_A(b) = b.$$

Consequently,  $f$  is injective. To show that it is also surjective let  $b \in B$ . Setting  $a := g(b)$  we have

$$f(a) = (f \circ g)(b) = \text{id}_B(b) = b.$$

Hence,  $b \in \text{rng } f$ .

(b) (1)  $\Rightarrow$  (4) Let  $X \subseteq A$ . For every  $a \in X$ , we have  $f(a) \in f[X]$  and, therefore,  $a \in f^{-1}[f[X]]$ . Consequently,  $X \subseteq f^{-1}[f[X]]$ . Conversely,

suppose that  $a \in f^{-1}[f[X]]$  and set  $b := f(a)$ . Since  $b \in f[X]$  there is some  $c \in X$  with  $f(c) = b$ . As  $f$  is injective this implies that  $a = c \in X$ .

(4)  $\Rightarrow$  (3) If  $A = \emptyset$  then there is nothing to do. Hence, assume that  $A \neq \emptyset$ . We define  $g$  as follows. For every  $b \in \text{rng } f$ , there is some element  $a \in A$  with  $f(a) = b$ . Since  $f^{-1}(b) = f^{-1}[f[\{a\}]] = \{a\}$  it follows that this element  $a$  is unique. Hence, fixing  $a_o \in A$  we can define  $g$  by

$$g(b) := \begin{cases} a & \text{if } f^{-1}(b) = \{a\}, \\ a_o & \text{if } b \notin \text{rng } f. \end{cases}$$

(3)  $\Rightarrow$  (2) If  $A = \emptyset$ , there are no functions  $C \rightarrow A$  and the claim holds trivially. Hence, assume that  $A \neq \emptyset$  and let  $k$  be a function such that  $k \circ f = \text{id}_A$ . Then  $f \circ g = f \circ h$  implies

$$g = \text{id}_A \circ g = k \circ f \circ g = k \circ f \circ h = \text{id}_A \circ h = h.$$

(2)  $\Rightarrow$  (1) Suppose that  $f$  is not injective. Then there are two elements  $a, b \in A$  with  $a \neq b$  such that  $f(a) = f(b)$ . Let  $C := [1] = \{o\}$  be a set with a single element and define  $g, h : C \rightarrow A$  by  $g(o) := a$  and  $h(o) := b$ . Then  $g \neq h$  but  $f \circ g = f \circ h$ .

(c) (1)  $\Rightarrow$  (2) Suppose that  $g \neq h$ . There is some element  $b \in B$  with  $g(b) \neq h(b)$ . Since  $f$  is surjective we can find an element  $a \in A$  with  $f(a) = b$ . Hence,  $(g \circ f)(a) = g(b) \neq h(b) = (h \circ f)(a)$ .

(2)  $\Rightarrow$  (1) Suppose that  $f$  is not surjective. Then there is some element  $b \in B \setminus \text{rng } f$ . Let  $C := [2] = \{o, 1\}$  be a set with two elements and define  $g, h : B \rightarrow C$  by

$$g(x) := \begin{cases} 1 & \text{if } x = b, \\ o & \text{otherwise,} \end{cases} \quad \text{and} \quad h(x) := o, \quad \text{for all } x \in B.$$

Then we have  $g \neq h$  but  $g \circ f = h \circ f$ .

(3)  $\Rightarrow$  (1)  $f[f^{-1}[B]] = B$  implies that  $\text{rng } f = B$ .

(1)  $\Rightarrow$  (3) Let  $Y \subseteq B$ . If  $b \in f[f^{-1}[Y]]$  then there is some  $a \in f^{-1}[Y]$  with  $f(a) = b$ . Hence,  $a \in f^{-1}[Y]$  implies that  $b = f(a) \in Y$ . Consequently, we have  $f[f^{-1}[Y]] \subseteq Y$ .

For the converse, let  $b \in Y$ . Since  $f$  is surjective there is some  $a \in A$  with  $f(a) = b$ . Hence,  $a \in f^{-1}[Y]$  and it follows that  $b = f(a) \in f[f^{-1}[Y]]$ .

(d) Let  $k$  be a function such that  $f \circ k = \text{id}_B$ . Then  $g \circ f = h \circ f$  implies

$$g = g \circ \text{id}_B = g \circ f \circ k = h \circ f \circ k = h \circ \text{id}_B = h.$$

By (c), it follows that  $f$  is surjective.  $\square$

*Remark.* The converse of (d) also holds but we cannot prove it without the Axiom of Choice, which we will introduce in Section A4.1 below. Actually one can prove that the Axiom of Choice is equivalent to the claim that, for every surjective function  $f$ , there exists some function  $g$  with  $f \circ g = \text{id}$ .

*Remark.* The subset of all bijective functions  $f : A \rightarrow A$  forms a *group* since, by the preceding lemma, every element  $f$  has an *inverse*  $f^{-1}$ .

**Exercise 1.3.** Let  $f : A \rightarrow B$  and  $g : B \rightarrow C$  be functions. Prove that, if  $f$  and  $g$  are (a) injective, (b) surjective, or (c) bijective then so is  $g \circ f$ .

We conclude this section with two important results about the existence of functions. The first one can be used to prove that there exists a bijection between two given sets without constructing this function explicitly.

**Lemma 1.11.** *Let  $A \subseteq B \subseteq C$  be sets. If there exists a bijective function  $f : C \rightarrow A$ , there is also a bijection  $g : C \rightarrow B$ .*

*Proof.* Let

$$Z := \bigcap \{ X \subseteq C \mid C \setminus B \subseteq X \text{ and } f[X] \subseteq X \}.$$

Then  $C \setminus B \subseteq Z$  and  $f[Z] \subseteq Z$ . We claim that

$$g(x) := \begin{cases} f(x) & \text{if } x \in Z, \\ x & \text{otherwise,} \end{cases}$$

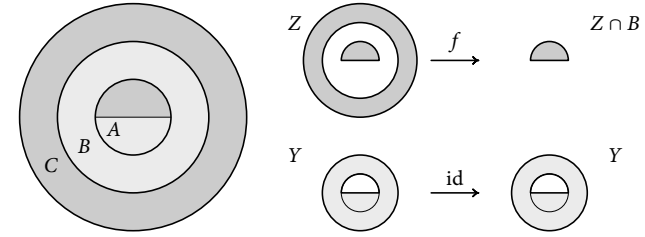


Figure 1.. The proof of Lemma 1.11.

is the desired bijection  $g : C \rightarrow B$ .

Let  $Y := C \setminus Z$  be the complement of  $Z$ . Since  $g[Y] \subseteq Y$  and  $g[Z] \subseteq Z$  it is sufficient to show that the restrictions  $g \upharpoonright Y : Y \rightarrow Y$  and  $g \upharpoonright Z : Z \rightarrow Z \cap B$  are bijections. Clearly,  $g \upharpoonright Y = \text{id}_Y$  is bijective and  $g \upharpoonright Z = f \upharpoonright Z$  is injective. Therefore, we only need to prove that  $f[Z] = Z \cap B$ .

By definition of  $Z$ , we have  $f[Z] \subseteq Z \cap \text{rng } f \subseteq Z \cap B$ . For the other inclusion, suppose that there exists some element  $a \in (Z \cap B) \setminus f[Z]$ . Since  $a \in B$  the set  $X := Z \setminus \{a\}$  satisfies  $C \setminus B \subseteq X$  and  $f[X] \subseteq X$ . By definition of  $Z$ , it follows that  $Z \subseteq X$ . Contradiction.  $\square$

**Theorem 1.12 (Bernstein).** *If there are injective functions  $f : A \rightarrow B$  and  $g : B \rightarrow A$  then there exists a bijective function  $h : A \rightarrow B$ .*

*Proof.* We have  $g[f[A]] \subseteq g[B] \subseteq A$ . Since  $f$  and  $g$  are injective so is their composition  $g \circ f$ . When regarded as function  $g \circ f : A \rightarrow g[f[A]]$  it is also surjective. Hence, by the preceding lemma, there exists a bijective mapping  $h : A \rightarrow g[B]$ . Since  $k := g^{-1} \upharpoonright g[B] : g[B] \rightarrow B$  is bijective it follows that so is  $k \circ h : A \rightarrow B$ .  $\square$

The second result deals with functions between a set and its power set.

**Theorem 1.13 (Cantor).** *For every set  $a$ , there exists an injective function  $a \rightarrow \wp(a)$  but no surjective one.*

*Proof.* The function  $f : a \rightarrow \wp(a)$  with  $f(x) := \{x\}$  is injective.

For a contradiction, suppose that there is also a surjective function  $f : a \rightarrow \wp(a)$ . We define the set

$$z := \{x \in a \mid x \notin f(x)\} \subseteq a.$$

Since  $f$  is surjective there is some element  $b \in a$  with  $f(b) = z$ . By definition of  $z$ , we have

$$b \in z \quad \text{iff} \quad b \notin f(b) = z.$$

A contradiction.  $\square$

**Corollary 1.14.** *For all sets  $a$ , there are no injective functions  $\wp(a) \rightarrow a$ .*

*Proof.* Suppose that  $f : \wp(a) \rightarrow a$  is injective. We define a function  $g : a \rightarrow \wp(a)$  by

$$g(x) := \begin{cases} f^{-1}(x) & \text{if } x \in \text{rng } f, \\ \emptyset & \text{otherwise.} \end{cases}$$

Note that  $g$  is well-defined since  $f$  is injective. Furthermore, we have  $g \circ f = \text{id}_{\wp(a)}$ . Hence, Lemma 1.10 (d) implies that  $g$  is surjective. This contradicts the Theorem of Cantor.  $\square$

## 2. Products and unions

So far, we have defined cartesian products of finitely many sets and tuples of finite length. In this section we will show how to generalise these definitions to infinitely many factors.

*Remark.* (a) There is a canonical bijection  $\pi : A^{[n]} \rightarrow A^n$  between the set  $A^{[n]}$  of all functions  $[n] \rightarrow A$  and the  $n$ -th power  $A^n$  of  $A$ .  $\pi$  maps a function  $f : [n] \rightarrow A$  to the tuple

$$\pi(f) := \langle f(0), \dots, f(n-1) \rangle,$$

and its inverse  $\pi^{-1}$  maps a tuple  $\langle a_0, \dots, a_{n-1} \rangle$  to the function  $f : [n] \rightarrow A$  with  $f(i) = a_i$ .

(b) There is also a canonical bijection  $\pi : (A \times B) \times C \rightarrow A \times (B \times C)$  defined by

$$\pi(\langle \langle a, b \rangle, c \rangle) := \langle a, \langle b, c \rangle \rangle.$$

(c) Finally, let us define a canonical bijection  $\pi : A^{B \times C} \rightarrow (A^C)^B$  that maps a function  $f : B \times C \rightarrow A$  to the function  $g : B \rightarrow A^C$  with

$$g(b) := h_b \quad \text{where} \quad h_b(c) := f(b, c), \quad \text{for } b \in B, c \in C.$$

In the theory of programming languages this transformation of a function  $B \times C \rightarrow A$  into a function  $B \rightarrow A^C$  is called *currying*.

Part (a) of the above remark gives a hint on how to generalise finite tuples. A tuple of length  $n$  corresponds to a map  $[n] \rightarrow A$ . Therefore, we define an infinite tuple as map  $\mathbb{N} \rightarrow A$ .

**Definition 2.1.** (a) Let  $A$  be a class and  $I$  a set. A function  $f : I \rightarrow A$  is called a *sequence*, or *family*, over  $I$ . If  $f(i) = a_i$  then we also write  $f$  in the form  $(a_i)_{i \in I}$ .

(b) Let  $I$  be a set,  $(A_i)_{i \in I}$  a sequence of sets, and  $A := \bigcup \{A_i \mid i \in I\}$  their union. The *product* of  $(A_i)_{i \in I}$  is the class

$$\prod_{i \in I} A_i := \{f \in A^I \mid f(i) \in A_i \text{ for all } i\}.$$

(c) Let  $(A_i)_{i \in I}$  be a sequence of sets and  $k \in I$ . The *projection* to the  $k$ -th coordinate is the map

$$\text{pr}_k : \prod_{i \in I} A_i \rightarrow A_k \quad \text{with} \quad \text{pr}_k(f) := f(k).$$

*Remark.* (a) If  $A_i = A$ , for all  $i \in I$ , then  $\prod_{i \in I} A_i = A^I$ .

(b) As we have seen above there is a canonical bijection between  $A_0 \times A_1$  and  $\prod_{i \in [2]} A_i$ . In the following we will not distinguish between these sets.

Let us introduce some notation and conventions regarding sequences. To indicate that a certain variable refers to a sequence we will write it with a bar  $\bar{a}$ . If the sequence is over  $I$ , the components of  $\bar{a}$  will always be  $(a_i)_{i \in I}$ . Sometimes we will not distinguish between a sequence  $\bar{a} = (a_i)_{i \in I}$  and its range  $\text{rng } \bar{a} = \{a_i \mid i \in I\}$ . In particular, we write  $\bar{a} \cup \bar{b}$  instead of  $\text{rng } \bar{a} \cup \text{rng } \bar{b}$  and, if we do not want to specify the index set  $I$ , we will write  $\bar{a} \subseteq A$  instead of  $\bar{a} \in A^I$ . Finally, for a function  $f : A \rightarrow B$ , we write  $f(\bar{a})$  to denote the sequence  $(f(a_i))_{i \in I}$ .

**Lemma 2.2.** *Let  $A$  be a set and  $(B_i)_{i \in I}$  a sequence of sets. For every sequence  $(f_i)_{i \in I}$  of functions  $f_i : A \rightarrow B_i$  there exists a unique function  $g : A \rightarrow \prod_i B_i$  such that*

$$\text{pr}_i \circ g = f_i, \quad \text{for all } i \in I.$$

*Proof.* The function

$$g(a) := (f_i(a))_{i \in I}$$

has obviously the desired properties. We have to show that it is unique. Let  $h : A \rightarrow \prod_i B_i$  be another such function. If  $g \neq h$ , there is some element  $a \in A$  such that  $g(a) \neq h(a)$ . Let  $(b_i)_{i \in I} := h(a)$ . For every  $i \in I$ , we have

$$b_i = (\text{pr}_i \circ h)(a) = f_i(a).$$

Hence  $g(a) = (f_i(a))_i = (b_i)_i = h(a)$ . A contradiction.  $\square$

**Definition 2.3.** The *disjoint union* of a sequence  $(A_i)_{i \in I}$  of sets is the class

$$\bigcup_{i \in I} A_i := \{ \langle i, a \rangle \mid i \in I, a \in A_i \}.$$

Similarly, if  $A$  and  $B$  are classes then we can define their disjoint union as

$$A \sqcup B := (\{[0]\} \times A) \cup (\{[1]\} \times B).$$

The  $k$ -th *insertion* is the canonical map

$$\text{in}_k : A_k \rightarrow \bigcup_{i \in I} A_i \quad \text{with} \quad \text{in}_k(a) := \langle k, a \rangle.$$

*Remark.* If  $A_i = A$ , for all  $i \in I$ , then  $\bigcup_{i \in I} A_i = I \times A$ .

**Lemma 2.4.** *Let  $B$  be a set and  $(A_i)_{i \in I}$  a sequence of sets. For every sequence  $(f_i)_{i \in I}$  of functions  $f_i : A_i \rightarrow B$  there exists a unique function  $g : \bigcup_i A_i \rightarrow B$  such that*

$$g \circ \text{in}_i = f_i, \quad \text{for all } i \in I.$$

*Proof.* The function

$$g(i, a) := f_i(a)$$

has obviously the desired properties. We have to show that it is unique. Let  $h : \bigcup_i A_i \rightarrow B$  be another such function. If  $g \neq h$  then there is some element  $\langle k, a \rangle \in \bigcup_i A_i$  such that  $g(k, a) \neq h(k, a)$ . We have

$$h(k, a) = (h \circ \text{in}_k)(a) = f_k(a) = g(k, a).$$

A contradiction.  $\square$

### 3. Graphs and partial orders

When considering relations it is frequently necessary to specify the sets they are over.

**Definition 3.1.** A *graph* is a pair  $\langle A, R \rangle$  where  $R \subseteq A \times A$  is a binary relation on  $A$ .

More generally one can consider sets together with several relations and functions. This will lead to the notion of a structure in Chapter B1.

**Definition 3.2.** Let  $\langle A, R \rangle$  be a graph.



- (a)  $R$  is *reflexive* if  $\langle a, a \rangle \in R$ , for all  $a \in A$ .
- (b)  $R$  is *irreflexive* if  $\langle a, a \rangle \notin R$ , for all  $a \in A$ .
- (c)  $R$  is *symmetric* if we have  $\langle a, b \rangle \in R$  if, and only if,  $\langle b, a \rangle \in R$ , for all  $a, b \in A$ .
- (d)  $R$  is *antisymmetric* if  $\langle a, b \rangle \in R$  and  $\langle b, a \rangle \in R$  implies  $a = b$ .
- (e)  $R$  is *transitive* if  $\langle a, b \rangle \in R$  and  $\langle b, c \rangle \in R$  implies  $\langle a, c \rangle \in R$ , for all  $a, b, c \in A$ .

Note that, for the definition of reflexivity, it is important to specify the set  $A$ . If  $\langle A, R \rangle$  is reflexive and  $A \subset B$  then  $\langle B, R \rangle$  is not reflexive.

*Example.* (a) The relation  $A \times A$  is reflexive, symmetric, and transitive. It is irreflexive if, and only if,  $A = \emptyset$ , and it is antisymmetric if, and only if,  $A$  contains at most one element.

(b) The diagonal  $\text{id}_A = \{ \langle a, a \rangle \mid a \in A \}$  is reflexive, symmetric, antisymmetric, and transitive. It is irreflexive if, and only if,  $A = \emptyset$ .

(c) The empty relation  $\emptyset \subseteq A \times A$  is irreflexive, symmetric, antisymmetric, and transitive. It is reflexive if, and only if,  $A = \emptyset$ .

**Definition 3.3.** (a) A (non-strict) *partial order* is a graph  $\langle A, \leq \rangle$  where  $\leq$  is reflexive, transitive, and antisymmetric.

(b) A *strict partial order* is a graph  $\langle A, < \rangle$  where  $<$  is irreflexive and transitive.

(c) A partial order  $\langle A, \leq \rangle$  is *linear*, or *total*, if

$$a \leq b \text{ or } b \leq a, \quad \text{for all } a, b \in A.$$

(d) Instead of saying that  $\langle A, R \rangle$  is a partial or linear order we also say that  $R$  is a partial/linear order on  $A$ , or that  $R$  *orders*  $A$  partially/linearly.

(e) If  $\mathfrak{A} = \langle A, \leq \rangle$  is a partial order, we denote by  $\mathfrak{A}^{\text{op}} := \langle A, \leq^{-1} \rangle$  the graph where the order relation is reversed.  $\mathfrak{A}^{\text{op}}$  is called the *opposite order*.

*Remark.* (a) To each non-strict partial order  $\leq$  on  $A$  we can associate the strict partial order

$$a < b \quad : \text{iff} \quad a \leq b \text{ and } a \neq b.$$

Similarly, if  $<$  is a strict partial order on  $A$ , we can define a non-strict version by

$$a \leq b \quad : \text{iff} \quad a < b \text{ or } a = b.$$

(b) If  $\mathfrak{A}$  is a partial order then so is  $\mathfrak{A}^{\text{op}}$ .

*Example.* (a) The subset relation  $\subseteq$  is a partial order on  $\mathbb{S}$ .

(b) The usual ordering  $\leq$  is a linear order on the rational numbers  $\mathbb{Q}$ .

(c) The divisibility relation

$$a \mid b \quad : \text{iff} \quad b = ac \text{ for some } c$$

is a partial order on the natural numbers  $\mathbb{N}$ .

**Definition 3.4.** Let  $\mathfrak{A} = \langle A, \leq \rangle$  be a partial order.

(a) An *initial segment* of  $A$  is a subset  $I \subseteq A$  such that  $a \in I$  and  $b \leq a$  implies  $b \in I$ . Similarly, a *final segment* of  $A$  is a subset  $F \subseteq A$  such that  $a \in F$  and  $b \geq a$  implies  $b \in F$ .

(b) A set  $X \subseteq A$  *generates* the segments

$$\Downarrow_{\mathfrak{A}} X := \{ a \in A \mid a \leq b \text{ for some } b \in X \},$$

$$\text{and } \Uparrow_{\mathfrak{A}} X := \{ a \in A \mid a \geq b \text{ for some } b \in X \}.$$

For  $X = \{x\}$ , we also write  $\Downarrow_{\mathfrak{A}} x$  and  $\Uparrow_{\mathfrak{A}} x$ . Similarly, we define

$$\downarrow_{\mathfrak{A}} X := \{ a \in A \mid a < b \text{ for some } b \in X \},$$

$$\text{and } \uparrow_{\mathfrak{A}} X := \{ a \in A \mid a > b \text{ for some } b \in X \}.$$

Finally, we set

$$[a, b]_{\mathfrak{A}} := \Uparrow_{\mathfrak{A}} a \cap \Downarrow_{\mathfrak{A}} b \quad \text{and} \quad (a, b)_{\mathfrak{A}} := \uparrow_{\mathfrak{A}} a \cap \downarrow_{\mathfrak{A}} b.$$

(c) Let  $X \subseteq A$  and  $a \in X$ . We call  $a$  the *greatest element* of  $X$  if  $x \leq a$ , for all  $x \in X$ . And we say that  $a$  is *maximal* if there is no  $x \in X$  with  $a < x$ . *Least* and *minimal* elements are defined analogously. We denote the greatest element of  $X$  by  $\max_{\mathfrak{A}} X$  and the least element by  $\min_{\mathfrak{A}} X$ , provided these elements exist.

(d) Let  $X \subseteq A$ . We say that  $a$  is an *upper bound* of  $X$  if  $x \leq a$ , for all  $x \in X$ . If  $a$  is an upper bound of  $X$  and  $a \leq b$ , for every other upper bound  $b$  of  $X$ , then  $a$  is the *least upper bound*, or *supremum*, of  $X$ . If the least upper bound of  $X$  exists, we denote it by  $\sup_{\mathfrak{A}} X$ .

The notion of a (*greatest*) *lower bound* is defined analogously. The greatest lower bound is also called the *infimum* of  $X$ . We denote it by  $\inf_{\mathfrak{A}} X$ . If the order  $\mathfrak{A}$  is understood we will omit the subscript  $\mathfrak{A}$  and we just write  $\sup X$  and  $\inf X$ .

(e) A linearly ordered subset  $C \subseteq A$  is called a *chain*.

*Example.* (a) Let  $\mathfrak{Q} := \langle \mathbb{Q}, \leq \rangle$ . The set  $I := \{x \in \mathbb{Q} \mid x < \sqrt{2}\}$  is an initial segment of  $\mathfrak{Q}$ . Every rational number  $y > \sqrt{2}$  is an upper bound of  $I$  but  $I$  has no least upper bound.

(b) Consider  $\langle \mathbb{N}, \mid \rangle$ . Its least element is the number 1 and its greatest element is 0. The least upper bound of two elements  $[k], [m] \in \mathbb{N}$  is their least common multiple  $\text{lcm}(k, m)$ , and their greatest lower bound is their greatest common divisor  $\text{gcd}(k, m)$ . The set  $P \subseteq \mathbb{N}$  of all prime numbers has the least upper bound 0 and the greatest lower bound 1. The set  $\{2^n \mid n \in \mathbb{N}\}$  of all powers of two forms a chain.

**Exercise 3.1.** Consider  $\langle B, \subseteq \rangle$  where

$$B := \{X \subseteq \mathbb{N} \mid X \text{ is finite or } \mathbb{N} \setminus X \text{ is finite}\}.$$

(a) Construct a set  $X \subseteq B$  that has no minimal element.

(b) Construct a set  $X \subseteq B$  with lower bounds but without infimum.

**Lemma 3.5.** Let  $\langle A, \leq \rangle$  be a partial order. If  $A$  is a set, the following statements are equivalent:

(1) Every subset  $X \subseteq A$  has a supremum.

(2) Every subset  $X \subseteq A$  has an infimum.

*Proof.* We only prove (1)  $\Rightarrow$  (2). The other direction follows in exactly the same way. Let  $X \subseteq A$  and set

$$C := \{a \in A \mid a \text{ is a lower bound of } X\}.$$

By assumption,  $c := \sup C$  exists. We claim that  $\inf X = c$ . Let  $b \in X$ . By definition, we have  $a \leq b$ , for all  $a \in C$ . Hence,  $b$  is an upper bound of  $C$  and we have  $b \geq \sup C = c$ . As  $b$  was arbitrary it follows that  $c$  is a lower bound of  $X$ . If  $a$  is an arbitrary lower bound of  $X$ , we have  $a \in C$ , which implies that  $a \leq c$ . Consequently,  $c$  is the greatest lower bound of  $X$ .  $\square$

**Definition 3.6.** A partial order  $\langle A, \leq \rangle$  is *complete* if every subset  $X \subseteq A$  has an infimum and a supremum.

*Remark.* Every complete partial order has a least element  $\perp := \sup \emptyset$  and a greatest element  $\top := \inf \emptyset$ .

*Example.* (a) Let  $A$  be a set. The partial order  $\langle \wp(A), \subseteq \rangle$  is complete. If  $X \subseteq \wp(A)$  then

$$\sup X = \bigcup X \in \wp(A) \quad \text{and} \quad \inf X = \bigcap X \in \wp(A).$$

(b) The order  $\langle \mathbb{R}, \leq \rangle$  is complete.  $\langle \mathbb{Q}, \leq \rangle$  is not since the set

$$\{x \in \mathbb{Q} \mid x \leq \pi\}$$

has no least upper bound in  $\mathbb{Q}$ .

(c) The order  $\langle \mathbb{N}, \leq \rangle$  is not complete since  $\inf \emptyset$  and  $\sup \mathbb{N}$  do not exist.

(d) Let  $\mathfrak{A} = \langle A, \leq \rangle$  be an arbitrary partial order. We can construct a complete partial order  $\mathfrak{C} = \langle C, \subseteq \rangle$  containing  $\mathfrak{A}$  as follows. Let  $C \subseteq \wp(A)$  be the set of all initial segments of  $A$  ordered by inclusion. The desired embedding  $f : A \rightarrow C$  is given by  $f(a) := \downarrow_A a$ .

Next we turn to the study of functions between partial orders. In particular, we will consider functions  $f : A \rightarrow A$  mapping one partial order into itself. To simplify notation, we will write

$$f : \mathfrak{A} \rightarrow \mathfrak{B},$$

for partial orders  $\mathfrak{A} = \langle A, \leq_A \rangle$  and  $\mathfrak{B} = \langle B, \leq_B \rangle$ , to denote that  $f$  is a function  $f : A \rightarrow B$ .

**Definition 3.7.** Let  $\mathfrak{A} = \langle A, \leq_A \rangle$  and  $\mathfrak{B} = \langle B, \leq_B \rangle$  be partial orders.

(a) A function  $f : A \rightarrow B$  is *increasing* if

$$a \leq_A b \text{ implies } f(a) \leq_B f(b), \quad \text{for all } a, b \in A,$$

and  $f$  is *strictly increasing* if

$$a <_A b \text{ implies } f(a) <_B f(b), \quad \text{for all } a, b \in A.$$

(b) A function  $f : A \rightarrow B$  is an *embedding* if we have

$$a \leq_A b \text{ iff } f(a) \leq_B f(b), \quad \text{for all } a, b \in A.$$

A bijective embedding is called an *isomorphism*. If there exists an isomorphism  $f : A \rightarrow B$  then we say that  $\mathfrak{A}$  and  $\mathfrak{B}$  are *isomorphic* and we write  $\mathfrak{A} \cong \mathfrak{B}$ .

*Remark.* Every isomorphism is strictly increasing.

**Exercise 3.2.** Define a function that is

- (a) increasing but not strictly increasing;
- (b) strictly increasing but not an embedding;
- (c) an embedding but not an isomorphism.

**Exercise 3.3.** Construct a strictly increasing function

$$f : \langle \mathbb{N}, | \rangle \rightarrow \langle \wp(\mathbb{N}), \subseteq \rangle.$$

**Lemma 3.8.** Let  $\langle A, \leq_A \rangle$  and  $\langle B, \leq_B \rangle$  be partial orders and  $h : A \rightarrow B$  an increasing function. Let  $C \subseteq A$  and  $a \in A$ .

- (a) If  $a$  is an upper bound of  $C$  then  $h(a)$  is an upper bound of  $h[C]$ .
- (b) If  $a$  is a lower bound of  $C$  then  $h(a)$  is a lower bound of  $h[C]$ .

**Lemma 3.9.** Let  $\langle A, \leq_A \rangle$  and  $\langle B, \leq_B \rangle$  be partial orders and  $h : A \rightarrow B$  an embedding. Let  $C \subseteq A$  and  $a \in A$ .

- (a)  $h(a) = \sup h[C]$  implies  $a = \sup C$ .
- (b)  $h(a) = \inf h[C]$  implies  $a = \inf C$ .

*Proof.* (a) Since  $h$  is an embedding it follows that  $h(c) \leq_B h(a)$  implies  $c \leq_A a$ , for  $c \in C$ . Hence,  $a$  is an upper bound of  $C$ . To show that it is the least one, suppose that  $b$  is another upper bound of  $C$ . Then  $c \leq_A b$ , for  $c \in C$ , implies  $h(c) \leq_B h(b)$ . Hence,  $h(b)$  is an upper bound of  $h[C]$ . Since  $h(a)$  is the least such bound it follows that  $h(a) \leq_B h(b)$ . Consequently, we have  $a \leq_A b$ , as desired.

(b)  $h$  is also an embedding of  $\langle A, \geq_A \rangle$  into  $\langle B, \geq_B \rangle$ . Hence, (b) follows from (a) by reversing the orders.  $\square$

**Corollary 3.10.** Let  $\langle F, \subseteq \rangle$  be a partial order with  $F \subseteq \wp(A)$  and  $C \subseteq F$ .

- (a)  $\bigcup C \in F$  implies  $\sup C = \bigcup C$ .
- (b)  $\bigcap C \in F$  implies  $\inf C = \bigcap C$ .

*Proof.* We can apply Lemma 3.9 to the inclusion map  $F \rightarrow \wp(A)$ .  $\square$

**Corollary 3.11.** Let  $\mathfrak{A} = \langle A, \leq \rangle$  be a partial order. If  $B \subseteq A$  is a nonempty set such that

$$\inf_{\mathfrak{A}} X \in B \quad \text{and} \quad \sup_{\mathfrak{A}} X \in B, \quad \text{for every nonempty } X \subseteq B,$$

then  $\mathfrak{B} := \langle B, \leq \rangle$  is a complete partial order where, for every nonempty subset  $X \subseteq B$ , we have

$$\inf_{\mathfrak{B}} X = \inf_{\mathfrak{A}} X \quad \text{and} \quad \sup_{\mathfrak{B}} X = \sup_{\mathfrak{A}} X.$$

*Proof.* If  $X \subseteq B$  is nonempty then, applying Lemma 3.9 to the inclusion map  $\mathfrak{B} \rightarrow \mathfrak{A}$ , it follows that

$$\inf_{\mathfrak{B}} X = \inf_{\mathfrak{A}} X \quad \text{and} \quad \sup_{\mathfrak{B}} X = \sup_{\mathfrak{A}} X.$$

In particular,  $\inf_{\mathfrak{B}} X$  and  $\sup_{\mathfrak{B}} X$  exist. For the empty set, it follows similarly that

$$\inf_{\mathfrak{B}} \emptyset = \sup_{\mathfrak{B}} B = \sup_{\mathfrak{A}} B \in B,$$

and  $\sup_{\mathfrak{B}} \emptyset = \inf_{\mathfrak{B}} B = \inf_{\mathfrak{A}} B \in B.$

Consequently,  $\mathfrak{B}$  is complete.  $\square$

We have seen that although increasing functions preserve the ordering of elements they do not necessarily preserve supremums and infimums. Let us take a look at functions that do.

**Definition 3.12.** Let  $\langle A, \leq_A \rangle$  and  $\langle B, \leq_B \rangle$  be partial orders. A function  $f : A \rightarrow B$  is *continuous* if, whenever a nonempty chain  $C \subseteq A$  has a supremum then  $f[C]$  also has a supremum and we have

$$\sup f[C] = f(\sup C).$$

$f$  is called *strictly continuous* if it is continuous and injective.

*Remark.* Every (strictly) continuous function is (strictly) increasing.

**Exercise 3.4.** Prove that continuous functions are increasing.

*Example.* (a) Let  $\langle A, \leq \rangle$  be the linear order where  $A = \mathbb{N} \cup \mathbb{N}$  and

$$\langle i, a \rangle \leq \langle k, b \rangle \quad : \text{iff} \quad i < k, \text{ or } i = k \text{ and } a \leq b.$$

$$\begin{array}{ccccccc} \langle 0, 0 \rangle & \langle 0, 1 \rangle & \langle 0, 2 \rangle & \langle 0, 3 \rangle & \bullet & \dots & \langle 1, 0 \rangle & \langle 1, 1 \rangle & \langle 1, 2 \rangle & \langle 1, 3 \rangle & \bullet & \dots \end{array}$$

The function  $f : A \rightarrow A : \langle i, a \rangle \mapsto \langle i, a + 1 \rangle$  is not continuous. Consider the initial segment  $X := \{0\} \times \mathbb{N} = \downarrow \langle 1, 0 \rangle \subseteq A$ . We have  $\sup X = \langle 1, 0 \rangle$  but

$$\sup f[X] = \langle 1, 0 \rangle < \langle 1, 1 \rangle = f(\langle 1, 0 \rangle).$$

(b) Let  $A$  be a set and  $\langle F, \subseteq \rangle$  the partial order with

$$F := \{ X \subseteq A \mid A \setminus X \text{ is finite} \}.$$

For every bijective function  $\sigma : A \rightarrow A$  we obtain a continuous mapping  $f : F \rightarrow F$  by setting

$$f(X) := \{ \sigma(x) \mid x \in X \}.$$

**Lemma 3.13.** Every isomorphism  $f : \mathfrak{A} \rightarrow \mathfrak{B}$  is strictly continuous.

*Proof.* Let  $C \subseteq A$  be a nonempty chain with supremum. For every  $a \in C$ , we have  $a \leq \sup C$ , which implies that  $f(a) \leq f(\sup C)$ . Hence,

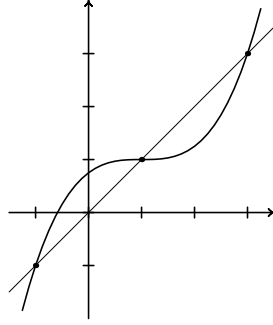
$$\sup f[C] \leq f(\sup C).$$

For the converse, let  $b := \sup f[C]$ . By Lemma 3.9, it follows that  $\sup C = f^{-1}(b)$ .  $\square$

## 4. Fixed points and closure operators

Many objects can be defined as solution to an equation of the form  $x = f(x)$ . Such solutions are called *fixed points* of the function  $f$ . For example, the solutions of a system of linear equations  $Ax = b$  are exactly the fixed points of the function

$$f(x) := Ax + x - b.$$

Figure 2.. Fixed points of  $f(x) = \frac{1}{4}x^3 - \frac{3}{4}x^2 + \frac{3}{4}x + \frac{3}{4}$ 

**Definition 4.1.** Let  $f : A \rightarrow A$  be a function. An element  $a \in A$  with  $f(a) = a$  is called a *fixed point* of  $f$ . The class of all fixed points of  $f$  is denoted by

$$\text{fix } f := \{ a \in A \mid f(a) = a \}.$$

We denote the *least* and *greatest* fixed point of  $f$ , if it exists, by

$$\text{lfp } f := \min \text{fix } f \quad \text{and} \quad \text{gfp } f := \max \text{fix } f.$$

*Example.* (a) Let  $\langle \mathbb{R}, < \rangle$  be the order of the real numbers. The function

$$f(x) := \frac{1}{4}x^3 - \frac{3}{4}x^2 + \frac{3}{4}x + \frac{3}{4}$$

has 3 fixed points:  $\text{fix } f = \{-1, 1, 3\}$ .

(b) Consider  $\langle \mathbb{N}, \leq \rangle$ . The function  $f : \mathbb{N} \rightarrow \mathbb{N}$  with  $f(n) := n + 1$  has no fixed points.

(c) Consider  $\langle \wp[2], \subseteq \rangle$ . The function  $f : \wp[2] \rightarrow \wp[2]$  with

$$f(x) := \begin{cases} \{0\} & \text{if } x = \emptyset, \\ x & \text{otherwise,} \end{cases}$$

has the fixed points  $\{0\}, \{1\}, \{0, 1\}$ . It has no least fixed point.

(d) Consider  $\langle F, \subseteq \rangle$  where

$$F := \{ X \subseteq \mathbb{N} \mid X \text{ or } \mathbb{N} \setminus X \text{ is finite} \}.$$

The function  $f : F \rightarrow F$  defined by

$$f(X) := \begin{cases} X \cup \{1 + \max X\} & \text{if } X \text{ is finite,} \\ X & \text{otherwise,} \end{cases}$$

has fixed points

$$\text{fix } f = \{ X \subseteq \mathbb{N} \mid \mathbb{N} \setminus X \text{ is finite} \},$$

but no least one.

**Exercise 4.1.** Let  $\mathfrak{A} = \langle \wp(\mathbb{N}), \subseteq \rangle$ . Construct a function  $f : \mathfrak{A} \rightarrow \mathfrak{A}$  that has a least fixed point but no greatest one.

Not every function has fixed points. The next theorem presents an important special case where we always have a least fixed point. In Section A3.3 we will collect further results about the existence of fixed points and methods to compute them.

**Theorem 4.2** (Knaster, Tarski). *Let  $\langle A, \leq \rangle$  be a complete partial order where  $A$  is a set. Every increasing function  $f : A \rightarrow A$  has a least fixed point and we have*

$$\text{lfp } f = \inf \{ a \in A \mid f(a) \leq a \}.$$

*Proof.* Set  $B := \{ a \in A \mid f(a) \leq a \}$  and  $b := \inf B$ . For every  $a \in B$ ,  $b \leq a$  implies  $f(b) \leq f(a) \leq a$ , since  $f$  is increasing. Hence,  $f(b)$  is a lower bound of  $B$  and it follows that  $f(b) \leq \inf B = b$ . This implies that  $f(f(b)) \leq f(b)$  and, by definition of  $B$ , it follows that  $f(b) \in B$ . Hence,  $f(b) \geq \inf B = b$ . Consequently, we have  $f(b) = b$  and  $b$  is a fixed point of  $f$ .

Let  $a$  be another fixed point of  $f$ . Then  $f(a) = a$  implies  $a \in B$  and we have  $b = \inf B \leq a$ . Hence,  $b$  is the least fixed point of  $f$ .  $\square$

**Theorem 4.3.** Let  $\langle A, \leq \rangle$  be a complete partial order where  $A$  is a set and let  $f : A \rightarrow A$  be increasing. The set  $F := \text{fix } f$  is nonempty and  $\mathfrak{F} := \langle F, \leq \rangle$  forms a complete partial order where, for  $X \subseteq F$ ,

$$\inf_{\mathfrak{F}} X = \sup_{\mathfrak{A}} \{ a \in A \mid a \leq \inf_{\mathfrak{A}} X \text{ and } f(a) \geq a \},$$

$$\sup_{\mathfrak{F}} X = \inf_{\mathfrak{A}} \{ a \in A \mid a \geq \sup_{\mathfrak{A}} X \text{ and } f(a) \leq a \}.$$

*Proof.* We have already shown in the preceding theorem that  $F \neq \emptyset$ . It remains to prove that  $\mathfrak{F}$  is complete. For  $X \subseteq A$ , let  $U := \uparrow \sup_{\mathfrak{A}} X \subseteq A$  be the set of all upper bounds of  $X$ . If  $Z \subseteq U$  then

$$\sup_{\mathfrak{A}} Z \geq \sup_{\mathfrak{A}} X \quad \text{and} \quad \inf_{\mathfrak{A}} Z \geq \sup_{\mathfrak{A}} X.$$

It follows that the partial order  $\langle U, \leq \rangle$  is complete. Furthermore, if  $a \in U$  and  $x \in X$  then  $a \geq x$  implies  $f(a) \geq f(x)$ . Hence,  $f \upharpoonright U$  is an increasing function  $U \rightarrow U$ . By Theorem 4.2, it follows that

$$\sup_{\mathfrak{F}} X = \text{lfp}(f \upharpoonright U) = \inf_{\mathfrak{A}} \{ a \in U \mid f(a) \leq a \},$$

as desired. The claim for  $\inf_{\mathfrak{F}} X$  follows by applying the equation for  $\sup_{\mathfrak{F}} X$  to the opposite order  $\mathfrak{A}^{\text{op}}$ .  $\square$

*Example.* Consider a closed interval  $[a, b] \subseteq \mathbb{R}$  of the real line.

(a) Since the order  $\langle [a, b], < \rangle$  is complete, it follows by the Theorem of Knaster and Tarski that every increasing function  $f : [a, b] \rightarrow [a, b]$  has a fixed point.

(b) Let  $f : [0, 2] \rightarrow [0, 2]$  be the polynomial function

$$f(x) := \frac{1}{4}x^3 - \frac{3}{4}x^2 + \frac{3}{4}x + \frac{3}{4}$$

from Figure 2. We have  $\{x \mid f(x) \leq x\} = [1, 2]$  and  $\text{lfp } f = 1$ .

(c) The order  $\langle \mathbb{R}, < \rangle$  is not complete. Again, let  $f : \mathbb{R} \rightarrow \mathbb{R}$  by the function from Figure 2. We have already seen that its fixed points are  $-1$ ,  $1$ , and  $3$ . But the set

$$\{x \mid f(x) \leq x\} = (-\infty, -1] \cup [1, 3]$$

has no minimal element.

As a special case of Theorem 4.3 we consider complete partial orders obtained via closure operators.

**Definition 4.4.** Let  $A$  be a class.

(a) A *closure operator* on  $A$  is a function  $c : \wp(A) \rightarrow \wp(A)$  such that, for all  $x, y \in \wp(A)$ ,

- ♦  $x \subseteq c(x)$ ,
- ♦  $c(c(x)) = c(x)$ , and
- ♦  $x \subseteq y$  implies  $c(x) \subseteq c(y)$ .

(b) A set  $x \subseteq A$  is *c-closed* if  $c(x) = x$ .

(c) A closure operator  $c$  has *finite character* if, for all sets  $x \subseteq A$ , we have

$$c(x) = \bigcup \{ c(x_o) \mid x_o \subseteq x \text{ is finite} \}.$$

If  $c$  has finite character we also say that  $c$  is *algebraic*.

(d) A closure operator  $c$  is *topological* if we have

- ♦  $c(\emptyset) = \emptyset$  and
- ♦  $c(x \cup y) = c(x) \cup c(y)$ , for all  $x, y \in \wp(A)$ .

*Remark.* Let  $c$  be a closure operator on  $A$ .

(a) The class of  $c$ -closed sets is  $\text{fix } c = \text{rng } c$ .

(b) If the class  $A$  is a set then it is  $c$ -closed.

*Example.* (a) Let  $V$  be a vector space. For  $X \subseteq V$ , let  $\langle\langle X \rangle\rangle$  be the subspace of  $V$  spanned by  $X$ . The function  $X \mapsto \langle\langle X \rangle\rangle$  is a closure operator with finite character.

(b) Let  $X$  be a topological space. For  $A \subseteq X$ , let  $c(A)$  be the topological closure of  $A$  in  $X$ . Then  $c$  is a topological closure operator.

(c) Let  $A$  be a set and  $a \in A$ . The functions  $c, d : \wp(A) \rightarrow \wp(A)$  with

$$c(X) := X \quad \text{and} \quad d(X) := X \cup \{a\}$$

are closure operators on  $A$ .

**Exercise 4.2.** Let  $\mathcal{A} = \langle A, \leq \rangle$  be a partial order. For  $X \subseteq A$ , we define

$$c(X) := \{ \sup C \mid C \subseteq X \text{ is a nonempty chain with supremum} \}.$$

- (a) Prove that the function  $c$  is a topological closure operator on  $A$ .
- (b) Let  $\mathcal{B}$  be a second partial order and  $d$  the corresponding closure operator. Prove that a function  $f : \mathcal{A} \rightarrow \mathcal{B}$  is continuous if, and only if, every  $d$ -closed set  $X \in \text{fix } d$  has a  $c$ -closed preimage  $f^{-1}[X] \in \text{fix } c$ .

**Exercise 4.3.** Let  $\langle A, \leq \rangle$  be a partial order. For sets  $X \subseteq A$ , we define

$$U(X) := \{ a \in A \mid a \text{ is an upper bound of } X \},$$

$$L(X) := \{ a \in A \mid a \text{ is a lower bound of } X \}.$$

Prove that the function  $c : X \mapsto L(U(X))$  is a closure operator on  $A$ .

**Lemma 4.5.** Let  $c$  be a closure operator on  $A$  and  $x, y \subseteq A$  sets.

- (a)  $c(x) \cup c(y) \subseteq c(x \cup y)$ .
- (b)  $c(x \cup y) = c(c(x) \cup c(y))$ .

*Proof.* (a) By monotonicity of  $c$ , we have  $c(x) \subseteq c(x \cup y)$  and  $c(y) \subseteq c(x \cup y)$ .

(b) It follows from  $x \cup y \subseteq c(x) \cup c(y)$  and (a) that

$$c(x \cup y) \subseteq c(c(x) \cup c(y)) \subseteq c(c(x \cup y)) = c(x \cup y). \quad \square$$

**Lemma 4.6.** Let  $c$  be a closure operator on  $A$  with finite character. For every chain  $C \subseteq \text{fix } c$ , we have

$$c(\bigcup C) = \bigcup C.$$

*Proof.* By definition, we have  $\bigcup C \subseteq c(\bigcup C)$ . For the converse, let  $x_o \subseteq \bigcup C$  be finite. Since  $C$  is linearly ordered by  $\subseteq$  there exists some element  $x \in C$  with  $x_o \subseteq x$ . Hence, we have  $c(x_o) \subseteq c(x) = x \subseteq \bigcup C$ . It follows that

$$c(\bigcup C) = \bigcup \{ c(x_o) \mid x_o \subseteq \bigcup C \text{ finite} \} \subseteq \bigcup C. \quad \square$$

If  $c$  is a closure operator, the set  $\mathcal{C} := \text{fix } c$  of  $c$ -closed sets has the following properties.

**Definition 4.7.** A set  $\mathcal{C} \subseteq \mathcal{P}(A)$  is called a *system of closed sets* if we have

- ♦  $A \in \mathcal{C}$  and
- ♦  $\bigcap Z \in \mathcal{C}$ , for every  $Z \subseteq \mathcal{C}$ .

A pair  $\langle A, \mathcal{C} \rangle$  where  $\mathcal{C} \subseteq \mathcal{P}(A)$  is a system of closed sets is called a *closure space*.

**Lemma 4.8.** (a) If  $c$  is a closure operator on  $A$  then  $\text{fix } c$  forms a system of closed sets.

(b) If  $\mathcal{C} \subseteq \mathcal{P}(A)$  is a system of closed sets then the mapping

$$c : X \mapsto \bigcap \{ C \in \mathcal{C} \mid X \subseteq C \}$$

defines a closure operator on  $A$  with  $\text{fix } c = \mathcal{C}$ .

The following theorem states that the family of  $c$ -closed sets forms a complete partial order. We can use this result to prove that a given partial order  $\mathcal{A}$  is complete by defining a closure operator whose closed sets are exactly the elements of  $\mathcal{A}$ . An example of such a proof is provided in Corollary 4.17.

**Theorem 4.9.** Let  $A$  be a set and  $c$  a closure operator on  $A$ . The graph  $\langle F, \subseteq \rangle$  with  $F := \text{fix } c$  forms a complete partial order with

$$\inf X = \bigcap X \quad \text{and} \quad \sup X = c(\bigcup X), \quad \text{for all } X \subseteq F.$$

*Proof.* Since closure operators are increasing we can apply Theorem 4.3. By Lemma 4.8 (b), it follows that

$$\begin{aligned} \sup X &= \bigcap \{ Z \subseteq A \mid Z \supseteq \bigcup X \text{ and } c(Z) \subseteq Z \} \\ &= \bigcap \{ Z \subseteq A \mid Z \supseteq \bigcup X \text{ and } c(Z) = Z \} \\ &= c(\bigcup X), \end{aligned}$$

$$\begin{aligned}
\text{and } \inf X &= \bigcup \{ Z \subseteq A \mid Z \subseteq \bigcap X \text{ and } c(Z) \supseteq Z \} \\
&= \bigcup \{ Z \subseteq A \mid Z \subseteq \bigcap X \} \\
&= \bigcap X. \quad \square
\end{aligned}$$

**Corollary 4.10.** Let  $c$  be a closure operator on  $A$  and set  $F := \text{fix } c$ . The operator  $c$  is continuous if we consider it as a function

$$c : \langle \wp(A), \subseteq \rangle \rightarrow \langle F, \subseteq \rangle.$$

*Proof.* For a nonempty chain  $X \subseteq \wp(A)$ , we have

$$\begin{aligned}
c(\sup X) &= c(\bigcup X) \subseteq c(\bigcup c[X]) = \sup c[X] \\
&= \sup \{ c(\sup X) \} = c(\sup X). \quad \square
\end{aligned}$$

As an application of closure operators we consider equivalence relations.

**Definition 4.11.** (a) A binary relation  $\sim \subseteq A \times A$  is an *equivalence relation* on  $A$  if it is reflexive, symmetric, and transitive.

(b) Let  $\sim \subseteq A \times A$  be an equivalence relation. If  $A$  is a set, we define the  $\sim$ -class of an element  $a \in A$  by

$$[a]_{\sim} := \{ b \in A \mid b \sim a \}.$$

For proper classes  $A$ , we set

$$[a]_{\sim} := \text{cut } \{ b \in A \mid b \sim a \}.$$

Note that, despite the name, a  $\sim$ -class is always a set. We denote the class of all  $\sim$ -classes by

$$A/\sim := \{ [a]_{\sim} \mid a \in A \}.$$

*Example.* (a) The diagonal  $\text{id}_A$  is the smallest equivalence relation on  $A$ . The largest one is the full relation  $A \times A$ .

(b) The isomorphism relation  $\cong$  is an equivalence relation on the class of all partial orders.

**Lemma 4.12.** Let  $\sim$  be an equivalence relation on  $A$  and  $a, b \in A$ . Then

$$a \sim b \quad \text{iff} \quad [a]_{\sim} = [b]_{\sim} \quad \text{iff} \quad [a]_{\sim} \cap [b]_{\sim} \neq \emptyset.$$

*Remark.* Let  $A$  be a set. A *partition* of  $A$  is a set  $P \subseteq \wp(A)$  of nonempty subsets of  $A$  such that  $A = \bigcup P$  and  $p \cap q = \emptyset$ , for all  $p, q \in P$  with  $p \neq q$ .

If  $\sim$  is an equivalence relation on  $A$  then  $A/\sim$  forms a partition on  $A$ . Conversely, given a partition  $P$  of  $A$ , we can define an equivalence relation  $\sim_P$  on  $A$  with  $A/\sim_P = P$  by setting

$$a \sim_P b \quad : \text{iff} \quad \text{there is some } p \in P \text{ with } a, b \in p.$$

**Definition 4.13.** Let  $A$  be a set and  $R \subseteq A \times A$  a binary relation on  $A$ . The *transitive closure* of  $R$  is the relation

$$\text{TC}(R) := \bigcap \{ S \subseteq A \times A \mid S \supseteq R \text{ is transitive} \}.$$

Since the family of transitive relations is closed under intersections we can use Lemma 4.8 (b) to prove that  $\text{TC}$  is a closure operator.

**Lemma 4.14.** Let  $A$  be a class.  $\text{TC}$  is a closure operator on  $A \times A$ .

**Exercise 4.4.** Prove Lemma 4.14.

**Lemma 4.15.** If  $R \subseteq A \times A$  is a symmetric relation then so is  $\text{TC}(R)$ .

*Proof.* Let  $S := \text{TC}(R) \cap (\text{TC}(R))^{-1}$ . Since  $R$  is symmetric we have  $R \subseteq S$ . We claim that  $S$  is transitive.

Let  $\langle a, b \rangle, \langle b, c \rangle \in S$ . Then  $\langle a, b \rangle, \langle b, c \rangle \in \text{TC}(R)$  and  $\langle b, a \rangle, \langle c, b \rangle \in \text{TC}(R)$ . Therefore, we have  $\langle a, c \rangle \in \text{TC}(R)$  and  $\langle c, a \rangle \in \text{TC}(R)$ . This implies that  $\langle a, c \rangle \in S$ , as desired.

We have shown that  $S$  is a transitive relation containing  $R$ . By the definition of  $\text{TC}$  it follows that  $\text{TC}(R) \subseteq S = \text{TC}(R) \cap \text{TC}(R)^{-1}$ . This implies that  $\text{TC}(R)^{-1} = \text{TC}(R)$ . Hence,  $\text{TC}(R)$  is symmetric.  $\square$

**Lemma 4.16.** Let  $R \subseteq A \times A$  be a binary relation.

(a) The smallest reflexive relation containing  $R$  is  $R \cup \text{id}_A$ .



- (b) The smallest symmetric relation containing  $R$  is  $R \cup R^{-1}$ .
- (c) The smallest transitive relation containing  $R$  is  $\text{TC}(R)$ .
- (d) The smallest equivalence relation containing  $R$  is  $\text{TC}(R \cup R^{-1} \cup \text{id}_A)$ .

*Proof.* (a)  $R \cup \text{id}_A$  is obviously reflexive and it contains  $R$ . Conversely, suppose that  $S \supseteq R$  is reflexive. Then  $\text{id}_A \subseteq S$  implies that  $R \cup \text{id}_A \subseteq S$ .

(b) is proved analogously.

(c) Let  $S \supseteq R$  be transitive. Then the intersection in the definition of  $\text{TC}$  contains  $S$ . Hence,  $\text{TC}(R) \subseteq S$ . Furthermore, we have  $R \subseteq \text{TC}(R)$  by definition. It remains to prove that  $\text{TC}(R)$  is transitive.

Let  $\langle a, b \rangle, \langle b, c \rangle \in \text{TC}(R)$ . Then we have  $\langle a, b \rangle, \langle b, c \rangle \in S$ , for every transitive relation  $S \supseteq R$ . Hence, we have  $\langle a, c \rangle \in S$ , for each such relation  $S$ . This implies that  $\langle a, c \rangle \in \text{TC}(R)$ .

(d) Set  $E := \text{TC}(R \cup R^{-1} \cup \text{id}_A)$ . Clearly, we have  $R \subseteq E$  and, if  $S \supseteq R$  is an equivalence relation then  $E \subseteq S$ . Hence, it remains to prove that  $E$  is an equivalence relation. It is transitive by (c), symmetric by Lemma 4.15, and  $E$  is reflexive since  $\text{id}_A \subseteq \text{TC}(R \cup R^{-1} \cup \text{id}_A)$ .  $\square$

**Corollary 4.17.** Let  $A$  be a set and  $F \subseteq \mathcal{P}(A \times A)$  the set of all equivalence relations on  $A$ . Then  $\langle F, \subseteq \rangle$  forms a complete partial order. If  $X \subseteq F$  is nonempty then we have

$$\inf X = \bigcap X \quad \text{and} \quad \sup X = \text{TC}(\bigcup X).$$

*Proof.* By Lemma 4.16, we have  $F = \text{fix } c$  where  $c$  is the closure operator with

$$c(R) := \text{TC}(R \cup R^{-1} \cup \text{id}_A).$$

The relation  $E := \bigcup X$  is reflexive and symmetric since  $X$  is nonempty. Hence, we have  $\text{TC}(E \cup E^{-1} \cup \text{id}_A) = \text{TC}(E)$ . Consequently, the claim follows from Theorem 4.9.  $\square$

## A3. Ordinals

### 1. Well-orders

When defining stages we frequently used the fact that any class of stages has a minimal element. In this section we study arbitrary orders with this property.

**Definition 1.1.** Let  $\langle A, R \rangle$  be a graph.

- (a) An element  $a \in A$  is *R-minimal* if  $\langle b, a \rangle \in R$  implies  $b = a$ .
- (b) A relation  $R$  is *left-narrow* if  $R^{-1}(a)$  is a set, for every set  $a \in \text{rng } R$ .
- (c)  $R$  is *well-founded* if every nonempty subset  $B \subseteq A$  contains an  $R$ -minimal element. A left-narrow, well-founded linear order is called a *well-order*.

*Example.* (a)  $\langle \mathbb{N}, \leq \rangle$  is a well-order.

(b)  $\langle \mathbb{N}, | \rangle$  is a well-founded partial order.

(c) The membership relation  $\in$  is a well-founded partial order on  $\mathbb{S}$ . It is a well-order on the class of all stages.

(d)  $\langle \mathcal{P}(\mathbb{N}), \subseteq \rangle$  is not well-founded.

(e) A partial order  $\langle A, \leq \rangle$  is left-narrow if, and only if,  $\downarrow a$  is a set, for all  $a \in A$ .

**Exercise 1.1.** Prove that  $\langle \mathcal{P}(\mathbb{N}), \subseteq \rangle$  is not well-founded.

**Lemma 1.2.** If  $\langle A, R \rangle$  is a well-founded graph and  $B \subseteq A$  then  $\langle B, R|_B \rangle$  is also well-founded.

*Proof.* Every nonempty subset  $C \subseteq B$  is also a nonempty subset of  $A$  and has an  $R$ -minimal element.  $\square$

**Lemma 1.3.** *If  $\langle A, \leq \rangle$  is a well-founded and left-narrow partial order, there exists no infinite sequence  $(a_n)_{n \in \mathbb{N}} \in A^{\mathbb{N}}$  such that  $a_n \neq a_{n+1}$  and  $a_{n+1} \leq a_n$ , for all  $n$ .*

*Proof.* If there exists such an infinite sequence then the class  $\text{rng } \bar{a} = \{a_n \mid n \in \mathbb{N}\}$  is nonempty and has no  $\leq$ -minimal element. Furthermore,  $\text{rng } \bar{a} \subseteq \downarrow a_0$  is a set since the order is left-narrow.  $\square$

The reason why well-founded relations are of interest is that these are exactly those relations that admit proofs by induction. As the theorem below shows we can prove that every element of a well-founded partial order  $\langle A, \leq \rangle$  satisfies a given property  $\varphi$  by showing that, if every element  $b < a$  satisfies  $\varphi$  then  $a$  also satisfies  $\varphi$ .

**Lemma 1.4.** *Let  $\langle A, \leq \rangle$  be a well-founded, left-narrow partial order. Every nonempty subclass  $X \subseteq A$  has a minimal element.*

*Proof.* Let  $X \subseteq A$  be nonempty and fix some element  $a \in X$ .  $\downarrow a$  is a set since  $\leq$  is left-narrow. Hence,  $Y := X \cap \downarrow a$  is a nonempty subset of  $A$  and has a minimal element  $b$ . Note that  $b \in Y \subseteq X$  and, if  $c \in X$  is some element with  $c \leq b \leq a$ , then  $c \in Y$ . Therefore, it follows that  $b$  is also a minimal element of  $X$ .  $\square$

**Theorem 1.5.** *Let  $\langle A, \leq \rangle$  be a well-founded, left-narrow partial order. If  $X \subseteq A$  is a subclass such that*

$$\downarrow a \subseteq X \quad \text{implies} \quad a \in X, \quad \text{for all } a \in A,$$

*then  $X = A$ .*

*Proof.* Let  $X \subseteq A$  be a class as above. For a contradiction, suppose that  $X \neq A$ . Fix some element  $a \in A \setminus X$ . Since  $\leq$  is left-narrow  $B := \downarrow a \setminus X$  is a set. Hence,  $B$  has a  $\leq$ -minimal element  $b$ . It follows that  $\downarrow b \subseteq A \setminus B \subseteq X$ , which implies that  $b \in X$ . Contradiction.  $\square$

*Example.* Consider the well-order  $\langle \mathbb{N}, < \rangle$  of the natural numbers. Suppose that  $X \subseteq \mathbb{N}$  is a subset such that we can show that

$$b \in X, \text{ for all } b < a, \quad \text{implies} \quad a \in X,$$

then we have  $X = \mathbb{N}$ . Proofs based on this fact are called ‘proofs by induction’. The above corollary states that such proofs work not only for the natural numbers but for all well-orders.

Let  $\langle A, \leq \rangle$  be a well-order. The minimal element of a given subclass  $X \subseteq A$  is unique since  $A$  is linearly ordered. Therefore, if  $A$  is not empty, it has a least element  $\perp$ . The *successor*  $a^+$  of an element  $a \in A$  is the least element of the class  $\uparrow a$ .  $a^+$  is defined for every element of  $A$  except for the greatest one. An element that is neither the least one nor a successor of some other element is called a *limit*.

It turns out that we can define a canonical well-founded order on the class  $\text{Wo}$  of all well-orders.

*Remark.* Note that speaking of ‘the class of all well-orders’ is sloppy language since, by definition, a class contains only sets. Instead, we should call  $\text{Wo}$  ‘the class of all well-orders that are sets’.

**Definition 1.6.** Let  $\mathfrak{A} = \langle A, \leq_A \rangle$  and  $\mathfrak{B} = \langle B, \leq_B \rangle$  be well-orders. We define

$$\mathfrak{A} < \mathfrak{B} \quad \text{: iff} \quad A \text{ is a set and, for some } b \in B, \text{ there exists an isomorphism } f : A \rightarrow \downarrow_B b.$$

(Note that, if  $f$  exists, it is necessarily a set because  $A$  and  $\downarrow_B b$  are both sets.)

To prove that this defines an order on  $\text{Wo}$  we need some technical lemmas.

**Lemma 1.7.** *Let  $\langle A, \leq \rangle$  be a well-order. If  $f : A \rightarrow A$  is a strictly increasing function then  $a \leq f(a)$ , for all  $a \in A$ .*

*Proof.* Suppose that there exists some  $a \in A$  with  $a > f(a)$ . Let  $a_o$  be the minimal such element. By minimality of  $a_o$  we have

$$f(a_o) \leq f(f(a_o)).$$

On the other hand, since  $f$  is strictly increasing we have

$$f(f(a_o)) < f(a_o).$$

Contradiction.  $\square$

**Lemma 1.8.** *Let  $\langle A, \leq \rangle$  be a well-order and  $I \subseteq A$ . The following statements are equivalent:*

- (1)  $I$  is a proper initial segment of  $A$ .
- (2)  $I = \downarrow_A a$ , for some  $a \in A$ .
- (3)  $I$  is an initial segment of  $A$  and  $I$  is non-isomorphic to  $A$ .

*Proof.* (1)  $\Rightarrow$  (2) If  $I$  is a proper subclass of  $A$  then  $A \setminus I$  is nonempty and has a least element  $a$ . Consequently, we have  $I = \downarrow a$ .

(2)  $\Rightarrow$  (3) Let  $I = \downarrow a$ . Suppose there exists an isomorphism  $f : A \rightarrow I$ . By Lemma 1.7, we have  $f(a) \geq a$ . Hence,  $f(a) \notin I = \text{rng } f$ . Contradiction.

(3)  $\Rightarrow$  (1) is trivial.  $\square$

**Corollary 1.9.**  $<$  is a strict partial order on Wo.

*Proof.* We can see immediately from the definition that  $<$  is transitive. Suppose that  $\mathfrak{A} < \mathfrak{B}$ , for some well-order  $\mathfrak{A} = \langle A, \leq \rangle$ . By definition there exists an element  $a \in A$  and an isomorphism  $f : A \rightarrow \downarrow_A a$ . This contradicts the preceding lemma.  $\square$

**Lemma 1.10.** *Let  $\langle A, \leq_A \rangle$  and  $\langle B, \leq_B \rangle$  be well-orders. There exists at most one isomorphism  $f : A \rightarrow B$ .*

*Proof.* Let  $f, g : A \rightarrow B$  be isomorphisms. Then so is  $g \circ f^{-1} : B \rightarrow B$ . In particular,  $g \circ f^{-1}$  is strictly increasing. By Lemma 1.7, we obtain

$$f(a) \leq (g \circ f^{-1})(f(a)) = g(a), \quad \text{for all } a \in A.$$

Similarly, we derive  $g(a) \leq f(a)$ , for all  $a$ . It follows that  $f = g$ .  $\square$

We still have to prove that  $<$  is linear. Unfortunately, this is not true. The following theorem states that, for all well-orders  $\mathfrak{A}$  and  $\mathfrak{B}$ , exactly one of the following conditions holds  $\mathfrak{A} < \mathfrak{B}$  or  $\mathfrak{A} \cong \mathfrak{B}$  or  $\mathfrak{A} > \mathfrak{B}$ . In order for  $<$  to be linear, the second condition should read  $\mathfrak{A} = \mathfrak{B}$ . We will see how to deal with this problem in the next section.

**Theorem 1.11.** *Let  $\langle A, \leq_A \rangle$  and  $\langle B, \leq_B \rangle$  be well-orders. Exactly one of the following statements holds:*

- (1) *There exists an isomorphism  $f : A \rightarrow J$  where  $J \subset B$  is a proper initial segment of  $B$ .*
- (2) *There exists an isomorphism  $f : A \rightarrow B$ .*
- (3) *There exists an isomorphism  $f : I \rightarrow B$  where  $I \subset A$  is a proper initial segment of  $A$ .*

( $f$  might be a proper class.)

*Proof.* We claim that

$$f := \{ \langle a, b \rangle \in A \times B \mid \text{there is an isomorphism } \downarrow a \rightarrow \downarrow b \}.$$

is the desired isomorphism.

First, we show that  $\langle a_o, b_o \rangle, \langle a_1, b_1 \rangle \in f$  implies

$$a_o < a_1 \quad \text{iff} \quad b_o < b_1.$$

For a contradiction, suppose that  $a_o < a_1$  and  $b_o \geq b_1$ . We have isomorphisms

$$h_o : \downarrow a_o \rightarrow \downarrow b_o \quad \text{and} \quad h_1 : \downarrow a_1 \rightarrow \downarrow b_1.$$

The restriction of  $h_1$  to  $\downarrow a_o$  is an isomorphism

$$h_1 \upharpoonright \downarrow a_o : \downarrow a_o \rightarrow \downarrow h_1(a_o).$$

Composing it with  $h_o^{-1}$  yields an isomorphism

$$(h_1 \upharpoonright \downarrow a_o) \circ h_o^{-1} : \downarrow b_o \rightarrow \downarrow h_1(a_o).$$

But this contradicts  $h_1(a_o) < b_1 \leq b_o$ , by Lemma 1.8.

Therefore,  $f$  is the graph of a strictly increasing function. We claim that  $\text{dom } f$  and  $\text{rng } f$  are initial segments of, respectively,  $A$  and  $B$ . Suppose, for a contradiction, that there are elements  $a < b$  such that  $a \notin \text{dom } f$  and  $b \in \text{dom } f$ . By definition, there is an isomorphism  $h : \downarrow b \rightarrow \downarrow f(b)$ . Its restriction to  $\downarrow a$  yields an isomorphism  $h \upharpoonright \downarrow a : \downarrow a \rightarrow \downarrow h(a)$  which shows that  $a \in \text{dom } f$ . Contradiction. Analogously, it follows that  $\text{rng } f$  is an initial subclass of  $B$ .

It remains to show that  $\text{dom } f = A$  or  $\text{rng } f = B$ . Suppose, otherwise. Let  $a$  be the minimal element of  $A \setminus \text{dom } f$  and  $b$  the minimal one of  $B \setminus \text{rng } f$ . Then  $\text{dom } f = \downarrow a$  and  $\text{rng } f = \downarrow b$  and  $f$  is an isomorphism from  $\downarrow a$  to  $\downarrow b$ . By definition, we therefore have  $\langle a, b \rangle \in f$ . Contradiction.  $\square$

**Corollary 1.12.** *For all  $\mathfrak{A}, \mathfrak{B} \in \text{Wo}$ , we have either*

$$\mathfrak{A} < \mathfrak{B} \quad \text{or} \quad \mathfrak{A} \cong \mathfrak{B} \quad \text{or} \quad \mathfrak{A} > \mathfrak{B}.$$

We conclude this section with two remarks about continuous mappings between well-orders. The following lemma provides a simple criterion to check whether a mapping between well-orders is continuous.

**Lemma 1.13.** *Let  $\langle A, \leq \rangle$  be a well-order and  $\langle B, \leq \rangle$  an arbitrary partial order. A function  $f : A \rightarrow B$  is continuous if, and only if, it satisfies the following conditions:*

- (1)  $f(a^+) \geq f(a)$ , for all  $a \in A$ ,
- (2)  $f(a) = \sup \{ f(b) \mid b < a \}$ , for every limit  $a \in A$ .

*Proof.* ( $\Rightarrow$ ) By definition, every continuous function satisfies (2). Furthermore,  $a^+ = \sup \{ a, a^+ \}$  implies that  $f(a^+) = \sup \{ f(a), f(a^+) \}$ .

( $\Leftarrow$ ) For the other direction, suppose that  $f$  satisfies (1) and (2). First, we show that  $f$  is increasing. Suppose otherwise and let  $a \in A$  be the minimal element such that  $f(b) > f(a)$ , for some  $b < a$ . Note that  $a$  is not the minimal element of  $A$  since  $b < a$ . If  $a$  were a limit then (2) would imply that

$$f(a) = \sup \{ f(x) \mid x < a \} \geq f(b).$$

Contradiction. Hence,  $a$  must be a successor and we have  $a = c^+$ , for some  $c \in A$ . By choice of  $a$ , we have  $f(x) \leq f(c)$ , for all  $x \leq c$ . In particular,  $f(c) \geq f(b) > f(a)$ . But (1) implies  $f(a) = f(c^+) \geq f(c)$ . Again a contradiction.

We have shown that  $f$  is increasing. But what we really want to prove is that it is continuous. Let  $X \subseteq A$  be a nonempty subset of  $A$  with supremum  $a := \sup X$ . If  $b \in X$  then  $b \leq a$  implies  $f(b) \leq f(a)$ . Hence,  $f(a)$  is an upper bound of  $f[X]$ . To prove that  $f(a)$  is its least upper bound we distinguish two cases.

If  $a \in X$  then  $f(a) \in f[X]$ , which implies  $f(a) = \sup f[X]$ .

If  $a \notin X$  then  $a = \sup X$  is a limit and, for every  $b < a$ , there is some  $x \in X$  with  $b \leq x$ . If  $c$  is another upper bound of  $f[X]$  then  $f(b) \leq f(x) \leq c$ . By (2), it follows that

$$f(a) = \sup \{ f(b) \mid b < a \} \leq \sup \{ f(x) \mid x \in X \} \leq c.$$

Hence,  $f(a)$  is the least upper bound of  $f[X]$ .  $\square$

**Lemma 1.14.** *Let  $\langle A, \leq \rangle$  be a well-order and  $f : A \rightarrow A$  strictly continuous. If  $a \geq f(1)$  then*

$$\max \{ b \in A \mid f(b) \leq a \}$$

*exists.*

*Proof.* If  $a$  is the greatest element of  $A$ , we can set  $b := a$ . Otherwise, we have  $f(a^+) > f(a) \geq a$ , by Lemma 1.7. Hence, there are elements  $x \in A$  with  $f(x) > a$ . Let  $c$  be the least such element. We have  $c > \perp$  since  $f(c) > a \geq f(\perp)$ . If  $c$  were a limit then, by choice of  $c$ , we would have

$$f(c) = \sup \{ f(x) \mid x < c \} \leq a < f(c).$$

A contradiction. Hence,  $c$  is a successor and there exists some  $b \in A$  with  $c = b^+$ . By choice of  $c$ , we have  $f(b) \leq a$ . Furthermore, if  $x > b$  then  $x \geq c$ , which implies that  $f(x) \geq f(c) > a$ . Therefore,  $b$  is the desired element.  $\square$

## 2. Ordinals

We have seen that there exists a well-order on  $\text{Wo}$  if one does not distinguish between isomorphic orders. We would like to define a subclass  $\text{On} \subseteq \text{Wo}$  of *ordinals* such that, for each well-order  $\mathfrak{A}$ , there exists a unique element  $\mathfrak{B} \in \text{On}$  that is isomorphic to  $\mathfrak{A}$ .

We will present two approaches to do so. The usual one – due to von Neumann – has the disadvantage that it requires the Axiom of Replacement. Without it we cannot prove that, for every well-order  $\alpha$ , there exists an isomorphic von Neumann ordinal. Therefore, we will adopt a different approach. The relation  $\cong$  forms a congruence (see Section B1.4 below) on the class of all well-orders. A first try might thus consist in representing a well-ordering by its congruence class. Unfortunately, the class of all well-orders isomorphic to a given one is not a set. Hence, with this definition one could not form sets of ordinals. Instead of considering *all* isomorphic well-orders we will therefore only take some of them.

**Definition 2.1.** The *order type* of a well-order  $\mathfrak{A}$  is the set

$$\text{ord}(\mathfrak{A}) := [\mathfrak{A}]_{\cong} = \text{cut} \{ \mathfrak{B} \mid \mathfrak{B} \text{ is a well-order isomorphic to } \mathfrak{A} \}.$$

The elements of  $\text{On} := \text{rng}(\text{ord})$  are called *ordinals*.

Instead of a subclass  $\text{On} \subseteq \text{Wo}$  the above definition results in a function  $\text{ord} : \text{Wo} \rightarrow \text{On}$ . Below we will see that there exists a canonical way to associate with every ordinal  $\alpha \in \text{On}$  a well-order  $f(\alpha) \in \text{Wo}$ . Using this injection  $f : \text{On} \rightarrow \text{Wo}$  we can identify the class  $\text{On}$  with its image  $f[\text{On}] \subseteq \text{Wo}$ .

First, let us show that the mapping  $\text{ord} : \text{Wo} \rightarrow \text{On}$  has the desired property of characterising a well-order up to isomorphism.

**Lemma 2.2.** Let  $\mathfrak{A}$  and  $\mathfrak{B}$  be well-orders that are sets. There exists an isomorphism  $f : \mathfrak{A} \rightarrow \mathfrak{B}$  if, and only if,  $\text{ord}(\mathfrak{A}) = \text{ord}(\mathfrak{B})$ .

*Proof.* If  $f : \mathfrak{A} \rightarrow \mathfrak{B}$  is an isomorphism then a well-order  $\mathfrak{C}$  is isomorphic to  $\mathfrak{A}$  if, and only if, it is isomorphic to  $\mathfrak{B}$ . Therefore  $\text{ord}(\mathfrak{A}) = \text{ord}(\mathfrak{B})$ . Conversely, suppose  $\text{ord}(\mathfrak{A}) = \text{ord}(\mathfrak{B})$ . Since  $\mathfrak{A}$  is a well-order isomorphic to  $\mathfrak{A}$ , we have  $\text{ord}(\mathfrak{A}) \neq \emptyset$ . Fix an arbitrary element  $\mathfrak{C} \in \text{ord}(\mathfrak{A})$ . By definition,  $\mathfrak{C}$  is isomorphic to  $\mathfrak{A}$  and to  $\mathfrak{B}$ . Consequently,  $\mathfrak{A}$  and  $\mathfrak{B}$  are isomorphic.  $\square$

*Remark.* We will prove in Lemma A4.5.3 with the help of the Axiom of Replacement that any two well-ordered proper classes are isomorphic. In particular, it follows that in the above lemma we can drop the requirement of  $\mathfrak{A}$  and  $\mathfrak{B}$  being sets.

**Definition 2.3.** Let  $\mathfrak{On} := \langle \text{On}, < \rangle$  where the ordering  $<$  is defined by

$$\text{ord}(\mathfrak{A}) < \text{ord}(\mathfrak{B}) \quad : \text{iff} \quad \mathfrak{A} < \mathfrak{B}.$$

For  $\alpha \in \text{On}$ , recall that  $\downarrow \alpha = \{ \beta \in \text{On} \mid \beta < \alpha \}$ .

*Remark.* (a) The ordering  $<$  is well-defined since  $\text{ord}(\mathfrak{A}) = \text{ord}(\mathfrak{A}')$  and  $\text{ord}(\mathfrak{B}) = \text{ord}(\mathfrak{B}')$  implies that  $\mathfrak{A} < \mathfrak{B}$  iff  $\mathfrak{A}' < \mathfrak{B}'$ .

(b) In the chapters on set theory we will strictly distinguish between an ordinal  $\alpha$  and the set  $\downarrow \alpha$ . But in the remainder of the book we will usually drop the arrow and write  $\alpha$  in both cases.

Combining Corollaries 1.9 and 1.12 and Lemma 2.2 it follows that  $\text{On}$  is well-ordered.

**Theorem 2.4.**  $\text{On}$  is a well-order.

The notions of a *successor ordinal* and a *limit ordinal* are defined in the same way as for arbitrary well-orders. Recall that we denote the successor of  $\alpha$  by  $\alpha^+$ . Furthermore, we define

$$0 := \text{ord} \langle \emptyset, \emptyset \rangle, \quad 1 := 0^+, \quad 2 := 1^+, \dots$$

The first limit ordinal is  $\omega := \text{ord} \langle \mathbb{N}, \leq \rangle$ .

**Lemma 2.5.** Let  $\alpha, \beta \in \text{On}$ . If  $\alpha \leq \beta$  then  $S(\alpha) \subseteq S(\beta)$ .

*Proof.* If  $\alpha = \beta$ , the claim is trivial. Therefore, we assume that  $\alpha < \beta$ . Let  $\mathcal{A} = \langle A, \leq_A \rangle \in \alpha$  and  $\mathcal{B} = \langle B, \leq_B \rangle \in \beta$ . Since  $\alpha < \beta$  there exists an isomorphism  $f : A \rightarrow \downarrow_B b$ , for some  $b \in B$ . Set  $\mathcal{B}_0 := \langle \downarrow_B b, \leq_B \rangle$ . Then  $\text{ord } \mathcal{B}_0 = \alpha$  and  $\mathcal{A} \in \text{ord } \mathcal{B}_0$  implies that  $S(\mathcal{A}) \subseteq S(\mathcal{B}_0)$ . Since  $S(\mathcal{B}_0) \subseteq S(\mathcal{B})$  it follows that  $S(\mathcal{A}) \subseteq S(\mathcal{B})$ . We have shown that  $S(x) \subseteq S(y)$ , for all  $x \in \alpha$  and  $y \in \beta$ . Consequently, we have  $S(\alpha) \subseteq S(\beta)$ .  $\square$

To every ordinal  $\alpha$  we can associate a canonical well-order of type  $\alpha$ .

**Lemma 2.6.**  $\langle \downarrow \alpha, \leq \rangle$  is a well-order of type  $\text{ord} \langle \downarrow \alpha, \leq \rangle = \alpha$ .

*Proof.* Let  $\langle A, \leq \rangle$  be a well-order of type  $\text{ord} \langle A, \leq \rangle = \alpha$ . We claim that the function  $f : A \rightarrow \text{On}$  with

$$f(a) := \text{ord} \langle \downarrow_A a, \leq \rangle$$

is an isomorphism  $f : A \rightarrow \downarrow \alpha$ .

$f$  is strictly increasing since, if  $a < b$  then  $\downarrow_A a$  is a proper initial segment of  $\downarrow_A b$ . By Lemma 1.8 and Lemma 2.2, it follows that

$$f(a) = \text{ord} \langle \downarrow_A a, \leq \rangle < \text{ord} \langle \downarrow_A b, \leq \rangle = f(b).$$

Furthermore,  $f$  is surjective since, for every  $\beta < \alpha$ , there exists some  $a \in A$  with

$$\beta = \text{ord} \langle \downarrow_A a, \leq \rangle = f(a). \quad \square$$

**Lemma 2.7.**  $\text{On}$  is not a set.

*Proof.* Suppose that  $\text{On}$  is a set. Since  $\text{On}$  is well-ordered there exists some ordinal  $\alpha \in \text{On}$  with  $\alpha = \text{ord} \langle \text{On}, \leq \rangle$ . We have just seen that  $\text{ord} \langle \downarrow \alpha, \leq \rangle = \alpha$ . Therefore, there exists an isomorphism  $f : \downarrow \alpha \rightarrow \text{On}$ . But  $\downarrow \alpha$  is a proper initial segment of  $\text{On}$ . This contradicts Lemma 1.8.  $\square$

**Lemma 2.8.** A subclass  $X \subseteq \text{On}$  is a set if, and only if, it has an upper bound.

*Proof.* ( $\Leftarrow$ ) If  $X \subseteq \text{On}$  has an upper bound  $\alpha$  then  $X \subseteq \downarrow \alpha$ . Since  $\downarrow \alpha$  is a set the claim follows.

( $\Rightarrow$ ) Suppose that  $X$  is a set. Since  $\text{On}$  is a proper class there exists some ordinal  $\alpha \in \text{On} \setminus S(X)$ . We claim that  $\alpha$  is an upper bound of  $X$ . Suppose there exists some  $\beta \in X$  with  $\beta \not\leq \alpha$ . Then  $\alpha < \beta$  and we have  $\alpha \in S(\alpha) \subseteq S(\beta) \in S(X)$ , which implies that  $\alpha \in S(X)$ . This contradicts our choice of  $\alpha$ .  $\square$

**Corollary 2.9.** Every set of ordinals has a supremum.

Another consequence is the following special case of the Axiom of Replacement which we will introduce in Section A4.5.

**Corollary 2.10.** If  $F : \text{On} \rightarrow \text{On}$  is increasing then  $F[\downarrow \alpha]$  is a set, for all  $\alpha \in \text{On}$ .

*Proof.* Suppose that  $F$  is increasing. Then we have  $F(\beta) \leq F(\alpha)$ , for all  $\beta < \alpha$ . Consequently,  $F(\alpha)$  is an upper bound of  $F[\downarrow \alpha]$  and, by Lemma 2.8, it follows that  $F[\downarrow \alpha]$  is a set.  $\square$

Let us give a simpler characterisation of the relation  $\leq$  on well-orders.

**Lemma 2.11.** Let  $\mathcal{A}$  and  $\mathcal{B}$  be well-orders. Then  $\mathcal{A} \leq \mathcal{B}$  if, and only if, there exists a strictly increasing function  $f : A \rightarrow B$ .

*Proof.* ( $\Rightarrow$ ) If  $\mathcal{A} \leq \mathcal{B}$  then, by definition, there exists an isomorphism  $f : A \rightarrow I$  between  $A$  and an initial segment  $I$  of  $B$ . In particular,  $f : A \rightarrow B$  is a strictly increasing function.

( $\Leftarrow$ ) Suppose that  $f : A \rightarrow B$  is a strictly increasing function and let  $C := \text{rng } f$ . Since  $C \subseteq B$  is well-ordered there exists an isomorphism  $g : C \rightarrow I \subseteq \text{On}$  between  $C$  and an initial segment of  $\text{On}$ . Similarly, there is some isomorphism  $h : B \rightarrow J \subseteq \text{On}$ . We claim that

$$k := h^{-1} \circ g \circ f : A \rightarrow B$$

is the desired isomorphism between  $A$  and an initial segment of  $B$ . Since  $f$ ,  $g$ , and  $h^{-1}$  are isomorphisms so is  $k$ . What remains to be shown is that  $k$  is in fact well-defined, that is,  $I = \text{rng } g \subseteq \text{rng } h = J$ .

We claim that  $g(c) \leq h(c)$ , for all  $c \in C$ . Since  $I$  and  $J$  are initial segments this implies that  $I \subseteq J$ . For a contradiction, suppose that there is some  $c \in C$  with  $g(c) > h(c)$  and let  $c$  be the minimal such element. Note that, since  $g$  and  $h$  are strictly increasing and  $\text{rng } g$  and  $\text{rng } h$  are initial segments we must have

$$g(c) = \min(I \setminus \text{rng}(g \upharpoonright \downarrow_C c))$$

$$\text{and } h(c) = \min(J \setminus \text{rng}(h \upharpoonright \downarrow_B c)).$$

By choice of  $c$ , we have  $\text{rng}(g \upharpoonright \downarrow_C c) \subseteq \text{rng}(h \upharpoonright \downarrow_B c)$ . But, by the above equations, this implies that  $g(c) \leq h(c)$ . A contradiction.  $\square$

In order to use the theory of ordinals for proofs about arbitrary sets one usually needs to define a well-order on a given set. In general this is only possible if one assumes the Axiom of Choice. Until we introduce this axiom the following theorem will serve as a stopgap. Once we have defined the cardinality of a set in Section A4.2 it will turn out that the ordinal the theorem talks about is  $\alpha = |A|^+$ .

**Theorem 2.12** (Hartogs). *For every set  $A$  there exists an ordinal  $\alpha$  such that there are no injective functions  $\downarrow \alpha \rightarrow A$ .*

*Proof.* For a contradiction, suppose that there exists a set  $A$  such that, for every ordinal  $\alpha$ , there is an injective function  $f_\alpha : \downarrow \alpha \rightarrow A$ . Let  $A_\alpha := \text{rng } f_\alpha \subseteq A$  and set

$$R_\alpha := \{ \langle a, b \rangle \in A_\alpha \times A_\alpha \mid f_\alpha^{-1}(a) \leq f_\alpha^{-1}(b) \}.$$

By construction,  $f_\alpha : \langle \downarrow \alpha, \leq \rangle \rightarrow \langle A_\alpha, R_\alpha \rangle$  is an isomorphism. Hence, by the definition of an ordinal, we have

$$S(\alpha) \subseteq S(\langle A_\alpha, R_\alpha \rangle).$$

Since  $R_\alpha \subseteq A \times A \in \wp^3(A) \subseteq \wp^3(S(A))$  it follows that

$$\langle A_\alpha, R_\alpha \rangle = \{ \{A_\alpha\}, \{A_\alpha, R_\alpha\} \} \in \wp^4(S(A)).$$

We have shown that

$$\alpha \subseteq S(\alpha) \subseteq S(\langle A_\alpha, R_\alpha \rangle) \subseteq \wp^4(S(A)), \quad \text{for all } \alpha \in \text{On}.$$

Consequently,  $\text{On} \subseteq \wp^5(S(A))$ , which implies that  $\text{On}$  is a set. This contradicts Lemma 2.7.  $\square$

### Von Neumann ordinals

We conclude this section with an alternative definition of ordinals. This definition is simpler and the resulting ordinals have many nice properties such that  $\alpha = \downarrow \alpha$  and  $\sup X = \bigcup X$ . The only disadvantage is that one needs an additional axiom in order to prove that every well-order is isomorphic to some ordinal. Intuitively, we define a *von Neumann ordinal* to be the set of all smaller ordinals, that is,  $\alpha := \downarrow \alpha$ . As usual, the actual definition is more technical and we have to verify afterwards that it has the desired effect.

**Definition 2.13.** A set  $\alpha$  is a *von Neumann ordinal* if it is transitive and linearly ordered by the membership relation  $\in$ . We denote the class of all von Neumann ordinals by  $\text{On}_o$  and we set  $\mathfrak{On}_o := \langle \text{On}_o, \in \rangle$ .

*Example.* The set  $[n] = \{[o], \dots, [n-1]\}$  is a von Neumann ordinal, for each  $n \in \mathbb{N}$ .

**Lemma 2.14.** *If  $\alpha \in \text{On}_o$  and  $\beta \in \alpha$  then  $\beta \in \text{On}_o$ .*

*Proof.* First, note that  $\beta \in \alpha$  implies  $\beta \subseteq \alpha$ . As  $\alpha$  is linearly ordered by  $\in$  it therefore follows that so is  $\beta \subseteq \alpha$ .

It remains to prove that  $\beta$  is transitive. Suppose that  $\eta \in \gamma \in \beta$ . By transitivity of  $\alpha$ , we have  $\eta, \gamma, \beta \in \alpha$ . Since  $\alpha$  is linearly ordered by  $\in$  we know that the relation  $\in$ , restricted to  $\alpha$ , is transitive. Hence,  $\eta \in \gamma$  and  $\gamma \in \beta$  implies that  $\eta \in \beta$ .  $\square$

*Remark.* Note that, for  $\alpha \in \text{On}_o$ , we have

$$\downarrow \alpha = \{ \beta \in \text{On}_o \mid \beta \in \alpha \}.$$

Hence,  $\alpha = \downarrow \alpha$  and our definition of a von Neumann ordinal coincides with the intuitive one.

**Exercise 2.1.** Suppose that  $\alpha = \{\beta_o, \dots, \beta_{n-1}\}$  is a von Neumann ordinal with  $n < \omega$  elements. Prove, by induction on  $n$ , that  $\alpha = [n]$ .

**Theorem 2.15.**  $\text{On}_o$  is a well-order.

*Proof.*  $\in$  is irreflexive since we have  $a \notin a$ , for all sets. Furthermore,  $\in$  is transitive on  $\text{On}_o$  since,  $\alpha \in \beta \in \gamma$  implies  $\alpha \in \gamma$ , by transitivity of  $\gamma$ . Consequently,  $\in$  is a strict partial order on  $\text{On}_o$ . Since  $\in$  is well-founded on any class it remains to prove that it is linear.

Let  $\alpha, \beta \in \text{On}_o$ . The set  $\gamma := \alpha \cap \beta$  is transitive by Lemma A1.2.4. As  $\alpha$  is linearly ordered by  $\in$  so is  $\gamma \subseteq \alpha$ . Therefore,  $\gamma \in \text{On}_o$ . Furthermore,  $\gamma$  is an initial segment of  $\alpha$  since  $\delta \in \eta \in \gamma$  implies  $\delta \in \gamma$ , by transitivity. By Lemma 1.8, it follows that  $\gamma = \alpha$  or  $\gamma = \downarrow \delta = \delta$ , for some  $\delta \in \alpha$ . Hence, we either have  $\gamma = \alpha$  or  $\gamma \in \alpha$ . Similarly, we can prove that either  $\gamma = \beta$  or  $\gamma \in \beta$ . Since  $\gamma \notin \gamma = \alpha \cap \beta$  it follows that either  $\gamma \notin \alpha$  or  $\gamma \notin \beta$ . Consequently, we either have  $\beta = \gamma \in \alpha$  or  $\alpha = \gamma \in \beta$  or  $\alpha = \gamma = \beta$ .  $\square$

**Exercise 2.2.** Show that  $\alpha^+ = \alpha \cup \{\alpha\}$ , for every  $\alpha \in \text{On}_o$ .

**Lemma 2.16.**  $\text{On}_o$  is not a set.

*Proof.*  $\text{On}_o$  is transitive and well-ordered by  $\in$ . If it were a set, it would be an element of itself.  $\square$

$\text{On}_o$  is linearly ordered by  $\in$ . The following sequence of lemmas contains several characterisations of this ordering. In particular, we show that the mapping

$$\text{ord} : \langle \text{On}_o, \in \rangle \rightarrow \langle \text{On}, < \rangle$$

is strictly increasing. After we have introduced the Axiom of Replacement in Section A4.5 we will prove that it is actually an isomorphism.

**Lemma 2.17.** Let  $\alpha, \beta \in \text{On}_o$ . We have  $\alpha \in \beta$  if, and only if,  $\alpha \subset \beta$ .

*Proof.*  $(\Rightarrow)$  was already proved in Lemma A1.2.2. For  $(\Leftarrow)$ , suppose that  $\alpha \not\subset \beta$ . By Lemma 2.15, it follows that  $\alpha = \beta$  or  $\beta \in \alpha$ . Since  $\alpha \subset \beta$  we therefore have  $\beta \subset \beta$  or  $\beta \in \beta$ . Contradiction.  $\square$

**Lemma 2.18.** Let  $\alpha, \beta \in \text{On}_o$ . If  $f : \alpha \rightarrow \beta$  is an isomorphism between  $\alpha$  and an initial segment of  $\beta$  then  $f = \text{id}_\alpha$ .

*Proof.* Suppose that  $f \neq \text{id}_\alpha$  and let  $\gamma \in \alpha$  be the minimal element of  $\alpha$  such that  $\delta := f(\gamma) \neq \gamma$ . Since  $f$  is an isomorphism we have  $\xi = f(\xi) \in f(\gamma) = \delta$ , for all  $\xi \in \gamma$ . Hence,  $\gamma \subseteq \delta$ . Since  $\delta \neq \gamma$  it follows that  $\gamma \subset \delta$ , which implies, by Lemma 2.17, that  $\gamma \in \delta$ . But  $\gamma \notin \text{rng } f$ , since  $f(\xi) = \xi \in \gamma$ , for  $\xi \in \gamma$ , and  $f(\xi) \ni f(\gamma) = \delta$ , for  $\xi \ni \gamma$ . Hence,  $\text{rng } f$  is not an initial segment of  $\beta$ . Contradiction.  $\square$

**Lemma 2.19.** Let  $\alpha, \beta \in \text{On}_o$ . The following statements are equivalent:

- (1)  $\alpha \in \beta$ .
- (2)  $\alpha \subset \beta$ .
- (3)  $S(\alpha) \in S(\beta)$ .
- (4)  $\langle \alpha, \in \rangle < \langle \beta, \in \rangle$ .

*Proof.* (1)  $\Leftrightarrow$  (2) was already shown in Lemma 2.17.

(1)  $\Rightarrow$  (3)  $a \in b$  implies  $S(a) \in S(b)$ , for arbitrary sets  $a$  and  $b$ .

(3)  $\Rightarrow$  (1) If  $\alpha \notin \beta$  then, by Lemma 2.15, we either have  $\alpha = \beta$  or  $\beta \in \alpha$ . Consequently, either  $S(\alpha) = S(\beta)$  or  $S(\beta) \in S(\alpha)$ . It follows that  $S(\alpha) \notin S(\beta)$ .



(2)  $\Rightarrow$  (4) If  $\alpha \subseteq \beta$ , the identity  $\text{id}_\alpha : \alpha \rightarrow \alpha \subseteq \beta$  is an isomorphism from  $\alpha$  to an initial segment of  $\beta$ . Hence,  $\alpha < \beta$ .

(4)  $\Rightarrow$  (2) If  $\alpha < \beta$ , there exists an isomorphism  $f : \alpha \rightarrow I \subset \beta$  between  $\alpha$  and a proper initial subset of  $\beta$ . By the preceding lemma, it follows that  $f = \text{id}_\alpha$  and  $\alpha = I \subset \beta$ .  $\square$

It follows that, similarly to  $\text{On}$ , the von Neumann ordinals are linearly ordered by the relation  $<$ . If we could prove that every well-order is isomorphic to some von Neumann ordinal, we could use  $\text{On}_o$  as representatives instead of  $\text{On}$ .

**Corollary 2.20.** *For all  $\alpha, \beta \in \text{On}_o$ , we have*

$$\alpha < \beta \quad \text{or} \quad \alpha = \beta \quad \text{or} \quad \alpha > \beta.$$

Infimum and supremum of sets of von Neumann ordinals can be computed especially easily.

**Lemma 2.21.** *Let  $X \subseteq \text{On}_o$ .*

(a) *If  $X$  is nonempty then  $\inf X = \bigcap X$ .*

(b) *If  $X$  has an upper bound then  $\sup X = \bigcup X$ .*

*Proof.* (a) Since  $X$  is nonempty it has a minimal element  $\alpha$ , which is also the infimum of  $X$ . Clearly,  $\bigcap X \subseteq \alpha$ . Conversely, if  $\beta \in \alpha$  then  $\beta \in \gamma$ , for all  $\gamma \in X$ , which implies  $\beta \in \bigcap X$ . It follows that  $\inf X = \alpha = \bigcap X$ .

(b) Note that we have  $\alpha \leq \beta$  iff  $\alpha \subseteq \beta$ , for all von Neumann ordinals  $\alpha, \beta \in \text{On}_o$ .

Clearly, we have  $\alpha \subseteq \bigcup X$ , for all  $\alpha \in X$ . Hence,  $\bigcup X$  is an upper bound of  $X$ . Conversely, let  $\beta$  be an upper bound of  $X$ . Then  $\alpha \subseteq \beta$ , for all  $\alpha \in X$ , which implies that  $\bigcup X \subseteq \beta$ .  $\square$

The reason why there might be less von Neumann ordinals than elements of  $\text{On}$  is that each von Neumann ordinal is contained in a new stage. That is, we have exactly one von Neumann ordinal for every stage.

**Lemma 2.22.** *The function  $f : \text{On}_o \rightarrow H(\mathbb{S})$  defined by  $f(\alpha) := S(\alpha)$  is an isomorphism between  $\text{On}_o$  and the class of all stages.*

*Proof.* By Lemma 2.19 it follows that  $f$  is injective and increasing. Suppose that it is not surjective. Let  $S$  be the minimal stage such that  $S \notin \text{rng } f$ , and set

$$X := \{ \alpha \in \text{On}_o \mid S(\alpha) \in S \}.$$

Since  $X \subseteq S$ ,  $X$  is a set and, hence, a proper initial segment of  $\text{On}_o$ . Therefore, there is some  $\alpha \in \text{On}_o$  such that  $X = \downarrow \alpha$ . Since  $S(\beta) \in S$ , for all  $\beta \in \alpha$ , it follows that  $S(\alpha) \subseteq S$ . By choice of  $S$ , we have  $S(\alpha) \neq S$ . Hence,  $S(\alpha) \in S$ , which implies that  $\alpha \in X = \downarrow \alpha$ . Contradiction.  $\square$

**Definition 2.23.** For  $\alpha \in \text{On}_o$ , we set  $S_\alpha := S(\alpha)$ .

*Remark.* In  $\text{On}_o$  we have finally found the indices to enumerate the cumulative hierarchy

$$S_0 \subset S_1 \subset \dots \subset S_\alpha \subset S_{\alpha+1} \subset \dots$$

The class of all stages can be written in the form

$$H(\mathbb{S}) = \{ S_\alpha \mid \alpha \in \text{On}_o \},$$

and we have  $\mathbb{S} = \bigcup \{ S_\alpha \mid \alpha \in \text{On}_o \}$ .

**Definition 2.24.** The rank  $\rho(a)$  of a set  $a$  is the von Neumann ordinal  $\alpha$  such that  $S(a) = S_\alpha$ .

*Remark.* (a) For  $\alpha \in \text{On}_o$ , we have  $\rho(\alpha) = \alpha$ .

(b) Note that

$$\text{cut } A = \{ x \in A \mid \rho(x) \leq \rho(y) \text{ for all } y \in A \}.$$

**Lemma 2.25.** *A class  $X$  is a set if, and only if,  $\{ \rho(x) \mid x \in X \}$  is bounded.*

**Exercise 2.3.** Prove the preceding lemma.

### 3. Induction and fixed points

The importance of ordinals stems from the fact that they allow proofs and constructions by *induction*. The next theorem follows immediately from Theorem 1.5.

**Theorem 3.1** (Principle of Transfinite Induction). *Let  $I \subseteq \text{On}$  be an initial segment of  $\text{On}$ . If  $X \subseteq I$  is a class such that, for every  $\alpha \in I$ ,*

$$\downarrow \alpha \subseteq X \quad \text{implies} \quad \alpha \in X$$

*then  $X = I$ .*

Usually one applies this theorem in the following way. If one wants to prove that all ordinals satisfy a certain property  $\varphi$ , it is sufficient to prove that

- ♦ 0 satisfies  $\varphi$ ;
- ♦ if  $\alpha$  satisfies  $\varphi$  then so does  $\alpha^+$ ;
- ♦ if  $\delta$  is a limit ordinal and every  $\alpha < \delta$  satisfies  $\varphi$  then so does  $\delta$ .

Transfinite induction is not only useful for proofs but also to define sequences. For a class  $A$ , we set

$$A^{<\infty} := \{ f \mid f : \downarrow \beta \rightarrow A \text{ for some } \beta \in \text{On and } a \in A \}.$$

**Lemma 3.2.** *Let  $H$  be a partial function  $H : \mathbb{S}^{<\infty} \rightarrow \mathbb{S}$ . For each ordinal  $\alpha \in \text{On}$ , there exists at most one function  $f : \downarrow \alpha \rightarrow \mathbb{S}$  such that  $f$  is a set and*

$$f(\beta) = H(f \upharpoonright \downarrow \beta), \quad \text{for all } \beta < \alpha.$$

*Proof.* Suppose that  $f$  and  $g$  both satisfy the above condition. We apply the Principle of Transfinite Induction to prove that  $f = g$ . Let

$$X := \{ \beta \in \downarrow \alpha \mid f(\beta) = g(\beta) \}.$$

If  $\beta < \alpha$  is an ordinal such that  $\downarrow \beta \subseteq X$  then  $f \upharpoonright \downarrow \beta = g \upharpoonright \downarrow \beta$ , which implies that

$$f(\beta) = H(f \upharpoonright \downarrow \beta) = H(g \upharpoonright \downarrow \beta) = g(\beta).$$

Consequently,  $\beta \in X$ . By the Principle of Transfinite Induction, it follows that  $X = \downarrow \alpha$ , that is,  $f = g$ .  $\square$

*Remark.* If a function  $f$  satisfies the conditions of the preceding lemma then so does  $f \upharpoonright I$ , for every initial segment  $I \subseteq \text{dom } f$ . In particular, if  $f : \downarrow \alpha \rightarrow \mathbb{S}$  and  $g : \downarrow \beta \rightarrow \mathbb{S}$  are two such functions with  $\alpha \leq \beta$  then  $f = g \upharpoonright \downarrow \alpha$ .

**Definition 3.3.** Let  $H$  be a partial function  $H : \mathbb{S}^{<\infty} \rightarrow \mathbb{S}$  and let  $f_\alpha$  be the unique function  $f_\alpha : \downarrow \alpha \rightarrow \mathbb{S}$  such that  $f_\alpha$  is a set and

$$f_\alpha(\beta) = H(f_\alpha \upharpoonright \downarrow \beta), \quad \text{for all } \beta < \alpha.$$

Let  $I \subseteq \text{On}$  be the class of all  $\alpha$  such that  $f_{\alpha^+}$  is defined. (Note that  $I$  is an initial segment since if  $\alpha \in I$  and  $\beta < \alpha$  then  $f_{\beta^+} = f_{\alpha^+} \upharpoonright \downarrow \beta$ .)

We say that  $H$  defines the function  $F$  by *transfinite recursion* if

$$\text{dom } F = I \quad \text{and} \quad F(\alpha) = f_{\alpha^+}(\alpha), \quad \text{for all } \alpha \in \text{dom } F.$$

**Theorem 3.4** (Principle of Transfinite Recursion). *Every partial function  $H : \mathbb{S}^{<\infty} \rightarrow \mathbb{S}$  defines a unique function  $F$  by transfinite recursion. We have  $F \notin \text{dom } H$  and*

$$F(\alpha) = H(F \upharpoonright \downarrow \alpha), \quad \text{for all } \alpha \in \text{dom } F.$$

*Proof.* The existence of  $F$  follows immediately from the definition. Note that, by the remark after Lemma 3.2, we have  $f_\beta(\alpha) = f_\gamma(\alpha)$ , for all  $\beta, \gamma > \alpha$ . Consequently,

$$F(\alpha) = f_{\alpha^+}(\alpha) = f_\beta(\alpha), \quad \text{for all } \beta > \alpha,$$

which implies that

$$F \upharpoonright \downarrow \alpha = f_\beta \upharpoonright \downarrow \alpha, \quad \text{for all } \beta \geq \alpha.$$

Therefore, it follows that

$$F(\alpha) = f_{\alpha^+}(\alpha) = H(f_{\alpha^+} \upharpoonright \downarrow \alpha) = H(F \upharpoonright \downarrow \alpha).$$

In particular, if  $F$  is a set then  $F = f_\alpha$ , for some  $\alpha$ . Hence, we have  $\text{dom } F = \text{dom } f_\alpha = \downarrow \alpha$ . Since  $\alpha \notin \text{dom } F$  it follows that  $f_{\alpha^+}$  does not exist. Hence,  $H(f_\alpha) = H(F)$  is undefined and  $F \notin \text{dom } H$ . If  $F$  is a proper class then we trivially have  $F \notin \text{dom } H$ .  $\square$

*Remark.* After we have introduced the Axiom of Replacement we can actually show that, if  $H : \mathbb{S}^{<\infty} \rightarrow \mathbb{S}$  is a total function then  $\text{dom } F = \text{On}$ .

At the moment we can prove this statement only for the special case where  $\text{rng } H$  is a set.

**Lemma 3.5.** *Let  $A$  be a set. If  $H : A^{<\infty} \rightarrow A$  is a total function that defines the function  $F$  by transfinite recursion then  $F$  is a proper class with  $\text{dom } F = \text{On}$ .*

*Proof.* Note that  $\text{rng } F \subseteq \text{rng } H \subseteq A$  is a set. If  $\text{dom } F = \downarrow \alpha \subset \text{On}$  then  $F \in A^{\downarrow \alpha} \subset A^{<\infty} = \text{dom } H$  in contradiction to Theorem 3.4.  $\square$

Usually definitions by transfinite recursion have the following simpler form. Given an element  $a \in A$  and two functions  $s : A \rightarrow A$  and  $h : \wp(A) \rightarrow A$  one can construct a unique function  $f : I \rightarrow A$  such that

- ♦  $f(o) = a$ ;
- ♦  $f(\beta^+) = s(f(\beta))$ ; and
- ♦  $f(\delta) = h(f \upharpoonright \downarrow \delta)$ , for limit ordinals  $\delta$ .

*Example.* We can define addition and multiplication of ordinals as follows. By transfinite recursions, we first define the function  $\beta \mapsto \alpha + \beta$

by

$$\begin{aligned} \alpha + o &:= \alpha, \\ \alpha + \beta^+ &:= (\alpha + \beta)^+, \\ \alpha + \delta &:= \sup \{ \alpha + \beta \mid \beta < \delta \}, \quad \text{for limit ordinals } \delta, \end{aligned}$$

and then we define the function  $\beta \mapsto \alpha \cdot \beta$  by

$$\begin{aligned} \alpha \cdot o &:= o, \\ \alpha \cdot \beta^+ &:= \alpha \cdot \beta + \alpha, \\ \alpha \cdot \delta &:= \sup \{ \alpha \cdot \beta \mid \beta < \delta \}, \quad \text{for limit ordinals } \delta. \end{aligned}$$

By the above theorem, we know that these operations are defined on some initial segment of  $\text{On}$  and that they are uniquely determined by these equations. Below we will give a different, more concrete definition of addition and multiplication.

Definitions by transfinite recursion are special cases of so-called *inductive fixed points*. Consider a partial order  $\langle A, \leq \rangle$  and a function  $f : A \rightarrow A$ . If certain conditions on  $\langle A, \leq \rangle$  and  $f$  are satisfied, one can compute a fixed point of  $f$  in the following way. Starting with some element  $a \in A$  we construct the sequence  $a, f(a), f(f(a)), \dots$ . If it converges, its limit will be a fixed point of  $f$ . The next definition formalises this process.

**Definition 3.6.** Let  $\langle A, \leq \rangle$  be a partial order. A function  $f : A \rightarrow A$  is *inductive* over an element  $a \in A$  if there exists an increasing function  $F : I \rightarrow A$  where  $I \subset \text{On}$  is an initial segment of  $\text{On}$  such that  $F$  is a proper class and we have

$$\begin{aligned} F(o) &= a, \\ F(\beta^+) &= f(F(\beta)), \end{aligned}$$

and  $F(\delta) = \sup F \upharpoonright \downarrow \delta$ , for limits  $\delta$ .

We call  $F$  the *fixed-point induction* of  $f$  over  $a$ . The element  $F(\alpha)$  is also called the  $\alpha$ -th stage of the induction.

*Remark.* (a) Note that, if  $A$  is a set then, by the Principle of Transfinite Recursion, there exists a unique function  $F : \text{On} \rightarrow A$  satisfying the above equations provided we can show that, for every limit  $\delta$ , the supremum  $\sup F[\downarrow \delta]$  exists. If, furthermore, we can prove that  $F(\beta^+) \geq F(\beta)$ , for all  $\beta$ , then it follows that  $f$  is inductive.

(b) Every fixed-point induction  $F$  is continuous, by Lemma 1.13.

*Example.* (a) The function  $f : \text{On} \rightarrow \text{On} : \alpha \mapsto \alpha^+$  is inductive. Its fixed-point induction over  $\mathbf{o}$  is the identity function  $F : \text{On} \rightarrow \text{On} : \alpha \mapsto \alpha$ .

(b) Let  $f : \mathbb{S} \rightarrow \mathbb{S}$  be the function with  $f(a) := \wp(a)$ . The fixed-point induction of  $f$  over  $\emptyset$  is the function  $F : \text{On}_\mathbf{o} \rightarrow \mathbb{S}$  with

$$F(\alpha) := S_\alpha.$$

(c) The graph of addition

$$A := \{ (x, y, z) \in \mathbb{N}^3 \mid x + y = z \}$$

is the least fixed point of the function  $f : \wp(\mathbb{N}^3) \rightarrow \wp(\mathbb{N}^3)$  with

$$f(R) := \{ (x, \mathbf{o}, x) \mid x \in \mathbb{N} \} \\ \cup \{ (x, y + 1, z + 1) \mid (x, y, z) \in R \}.$$

Its fixed-point induction over  $\emptyset$  is the function

$$F(\alpha) := \begin{cases} \{ (x, y, z) \mid x + y = z, y < \alpha \} & \text{if } \alpha < \omega, \\ A & \text{if } \alpha \geq \omega. \end{cases}$$

(d) Let  $\langle V, E \rangle$  be a graph. The function

$$f : \wp(V \times V) \rightarrow \wp(V \times V)$$

defined by  $f(R) := E \cup E \circ R$  is increasing. Let  $F$  be the fixed-point induction of  $f$  over  $\emptyset$ . Then

$$\begin{aligned} F(\mathbf{o}) &= \emptyset, \\ F(1) &= E, \\ F(2) &= E \cup E \circ E, \\ F(3) &= E \cup E \circ E \cup E \circ E \circ E, \end{aligned}$$

and, generally, we have

$$\begin{aligned} F(n) &= \bigcup_{k < n} E^k, & \text{for } n < \omega, \\ \text{and } F(\alpha) &= \bigcup_{k < \omega} E^k, & \text{for } \alpha \geq \omega. \end{aligned}$$

Hence, the inductive fixed point of  $f$  is the relation  $\bigcup_{k < \omega} E^k = \text{TC}(E)$ .

(e) We consider the following simple game between two players. It is played on a graph  $\langle V, E \rangle$  where the set of vertices  $V = V_\mathbf{o} \cup V_1$  is partitioned into vertices  $V_\mathbf{o}$  that belong to player  $\mathbf{o}$  and vertices  $V_1$  belonging to player 1. At the start of the game a pebble is placed on the starting position  $v_\mathbf{o} \in V$ . In every round one of the players moves this pebble along an edge to a new vertex. If the pebble is on a vertex in  $V_\mathbf{o}$  then player  $\mathbf{o}$  can choose where to move, if it is on a vertex in  $V_1$  then player 1 may move. Hence, a play of the game determines a path  $v_\mathbf{o}, \dots, v_n$  through the graph. If at some point the pebble is on a vertex in  $V_i$  without outgoing edge then player  $i$  loses. If none of the players manage to manoeuvre his opponent into such a situation then the game never stops and *both* players lose. The *winning region*  $W_i$  for player  $i$  is the set of all vertices  $w$  such that, if we start the game in  $w$ , then player  $i$  has a strategy to win the game. We can compute these winning regions by the fixed-point induction  $F_i$  of the function

$$\begin{aligned} f_i(X) &:= \{ x \in V_i \mid \text{there is some } y \in X \text{ with } \langle x, y \rangle \in E \} \\ &\cup \{ x \in V_{1-i} \mid \text{every } y \text{ with } \langle x, y \rangle \in E \text{ is element of } X \}. \end{aligned}$$

Note that  $F_i(1)$  is the set of all vertices  $x \in V_{1-i}$  without outgoing edge. Generally,  $F_i(n)$  contains all vertices such that player  $i$  has a strategy to win the game in at most  $n$  rounds.

**Exercise 3.1.** Let  $\langle V, E \rangle$  be a graph. Prove that  $\text{TC}(E) = \bigcup_{n < \omega} E^n$ .

If the fixed point induction of a function  $f$  converges, its limit is a fixed point of  $f$ .

**Lemma 3.7.** Let  $F$  be the fixed-point induction of a function  $f$ . If  $F(\alpha) = F(\alpha^+)$  then  $F(\alpha) \in \text{fix } f$ .

*Proof.*  $F(\alpha)$  is a fixed point of  $f$  since  $f(F(\alpha)) = F(\alpha^+) = F(\alpha)$ .  $\square$

Thus, we can use the fixed point induction  $F$  of  $f$  to compute a fixed point provided  $F$  converges.

**Lemma 3.8.** *Let  $F$  be the fixed-point induction of a function  $f$ . If  $F(\alpha) = F(\alpha^+)$  then  $F(\alpha) = F(\beta)$ , for all  $\beta \geq \alpha$ .*

*Proof.* We prove the claim by induction on  $\beta$ . If  $\beta = \alpha$  then the claim is trivial. For the successor step, we have

$$F(\beta^+) = f(F(\beta)) = f(F(\alpha)) = F(\alpha^+) = F(\alpha).$$

Finally, if  $\delta > \alpha$  is a limit ordinal, then

$$\begin{aligned} F(\delta) &= \sup \{ F(\beta) \mid \beta < \delta \} = \sup \{ F(\beta) \mid \alpha \leq \beta < \delta \} \\ &= \sup \{ F(\alpha) \} = F(\alpha). \end{aligned} \quad \square$$

If the universe  $A$  is a set, every fixed-point induction stabilises at some ordinal. Intuitively, the reason is that the size of the universe  $A$  is bounded. Therefore, if we repeat the application of  $f$  long enough, we will obtain some element  $a \in A$  that already appeared in the sequence.

**Theorem 3.9.** *Let  $\langle A, \leq \rangle$  be a partial order where  $A$  is a set. Let  $f : A \rightarrow A$  be inductive over  $a \in A$  and  $F : \text{On} \rightarrow A$  the corresponding fixed-point induction. There exists some ordinal  $\alpha$  such that  $F(\alpha) = F(\beta)$ , for all  $\beta \geq \alpha$ .*

*Proof.* By Theorem 2.12, there exists an ordinal  $\gamma$  such that there is no injective function  $\downarrow \gamma \rightarrow A$ . We claim that there is some  $\alpha < \gamma$  such that  $F(\alpha) = F(\alpha^+)$ . By Lemma 3.8, it then follows that  $F(\beta) = F(\alpha)$ , for all  $\beta \geq \alpha$ . Suppose that  $F(\alpha) \neq F(\alpha^+)$ , for all  $\alpha < \gamma$ . Since  $F$  is increasing it follows that  $F \upharpoonright \downarrow \gamma : \downarrow \gamma \rightarrow A$  is injective. This contradicts our choice of  $\gamma$ .  $\square$

*Remark.* This proof actually shows that  $\alpha < |A|^+$  where  $|A|$  is the cardinality of  $A$  (see Section A4.2).

**Definition 3.10.** Let  $f : A \rightarrow A$  be inductive and  $F : \text{On} \rightarrow A$  the corresponding fixed-point induction. The minimal ordinal  $\alpha$  such that  $F(\alpha) = F(\alpha^+)$  is called the *closure ordinal* of the induction and the element  $F(\infty) := F(\alpha)$  is the *inductive fixed point* of  $f$  over  $a$ .

*Remark.* If  $A$  is a set, every inductive function  $f : A \rightarrow A$  has an inductive fixed point.

*Example.* Let  $\langle A, R \rangle$  be a graph. The *well-founded part* of  $R$  is the maximal subset  $B \subseteq A$  such that  $\langle B, R|_B \rangle$  is well-founded and, for all  $\langle a, b \rangle \in R$  with  $b \in B$ , we also have  $a \in B$ . We can compute  $B$  as inductive fixed point over  $\emptyset$  of the function

$$f(X) := \{ x \in A \mid R^{-1}(x) \subseteq X \cup \{x\} \}.$$

If we want to apply the above machinery to compute fixed points, we need methods to show that a given function  $f$  is inductive. Basically, there are two conditions a function  $f$  has to satisfy. The sequence obtained by iterating  $f$  has to be linearly ordered and its supremum must exist.

**Definition 3.11.** Let  $\mathfrak{A} = \langle A, \leq \rangle$  be a partial order.

(a)  $\mathfrak{A}$  is *inductively ordered* if every chain  $C \subseteq A$  that is a set has a supremum.

(b) A function  $f : A \rightarrow A$  is *inflationary* if  $f(a) \geq a$ , for all  $a \in A$ .

*Remark.* (a) Every inductively ordered set has a least element  $\perp$  since the set  $\emptyset$  is linearly ordered.

(b) Every complete partial order is inductively ordered.

(c)  $\langle \text{On}, \leq \rangle$  is inductively ordered.

(d) If  $\langle A, \leq \rangle$  is a well-order then according to Lemma 1.7 all strictly continuous functions  $f : A \rightarrow A$  are inflationary.

*Example.* (a) The partial order  $\langle F, \subseteq \rangle$  where

$$F := \{ X \subseteq \mathbb{N} \mid X \text{ is finite} \}$$

is not inductively ordered since the chain

$$[0] \subset [1] \subset [2] \subset \dots \subset [n] \subset \dots$$

has no upper bound.

(b) Let  $V$  be a vector space over the field  $K$  and set

$$I := \{B \subseteq V \mid B \text{ is linearly independent}\}.$$

We claim that  $\langle I, \subseteq \rangle$  is inductively ordered.

Let  $C \subseteq I$  be a chain. We show that  $\sup C = \bigcup C$ . By Corollary A2.3.10, it is sufficient to prove that  $\bigcup C \in I$ .

Suppose otherwise. Then  $\bigcup C$  is not linearly independent and there are elements  $v_0, \dots, v_n \in \bigcup C$  and  $\lambda_0, \dots, \lambda_n \in K$  such that  $\lambda_i \neq 0$ , for all  $i$ , and

$$\lambda_0 v_0 + \dots + \lambda_n v_n = 0.$$

For each  $v_i$ , fix some  $B_i \in C$  with  $v_i \in B_i$ . Since  $C$  is linearly ordered so is the set  $\{B_0, \dots, B_n\}$ . This set is finite and, therefore, it has a maximal element  $B_k$ , that is,  $B_i \subseteq B_k$ , for all  $i$ . It follows that  $v_0, \dots, v_n \in B_k$ , which implies that  $B_k$  is not linearly independent. Contradiction.

**Lemma 3.12.** *Let  $\mathcal{A} = \langle A, \leq \rangle$  be inductively ordered.*

- (a) *If  $f : A \rightarrow A$  is inflationary,  $f$  is inductive over every element  $a \in A$ .*
- (b) *If  $f : A \rightarrow A$  is increasing,  $f$  is inductive over every element  $a$  with  $f(a) \geq a$ .*
- (c) *If  $f : A \rightarrow A$  is continuous,  $f$  is inductive over every element  $a$  with  $f(a) \geq a$ . Furthermore, if the inductive fixed point of  $f$  over  $a$  exists, its closure ordinal is at most  $\omega$ .*

*Proof.* (a) By transfinite recursion, we construct an increasing function  $F : I \rightarrow A$  satisfying the equations in Definition 3.6. Let  $F(0) := a$ . For the inductive step, suppose that  $F(\alpha)$  is already defined. We set  $F(\alpha^+) := f(F(\alpha))$ . Since  $f$  is inflationary, it follows that  $F(\alpha^+) = f(F(\alpha)) \geq F(\alpha)$ . Finally, suppose that  $\delta$  is a limit ordinal. If  $F \upharpoonright \downarrow \delta$  is a proper class,

we are done. Otherwise,  $F \upharpoonright \downarrow \delta$  is a set which, furthermore, is linearly ordered because  $F \upharpoonright \downarrow \delta$  is increasing. As  $\langle A, \leq \rangle$  is inductively ordered it follows that  $F \upharpoonright \downarrow \delta$  has a supremum and we can set  $F(\delta) := \sup F \upharpoonright \downarrow \delta$ .

(b) Again we define an increasing function  $F : I \rightarrow A$  by transfinite recursion. Let  $F(0) := a$ . For the inductive step, suppose that  $F(\alpha)$  is already defined. We set  $F(\alpha^+) := f(F(\alpha))$ . To prove that  $F(\alpha^+) \geq F(\alpha)$  we consider three cases. For  $\alpha = 0$  we have  $F(1) = f(a) \geq a = F(0)$ . If  $\alpha = \beta^+$  is a successor, we know by inductive hypothesis that  $F(\beta^+) \geq F(\beta)$ . Since  $f$  is increasing it follows that

$$F(\alpha^+) = f(F(\beta^+)) \geq f(F(\beta)) = F(\beta^+) = F(\alpha).$$

If  $\alpha$  is a limit then  $F(\alpha) = \sup F \upharpoonright \downarrow \alpha$  and

$$F(\alpha^+) = f(\sup F \upharpoonright \downarrow \alpha) \geq f(F(\beta)) = F(\beta^+), \quad \text{for all } \beta < \alpha.$$

This implies that

$$F(\alpha^+) \geq \sup F \upharpoonright \downarrow \alpha = F(\alpha).$$

Finally, let  $\delta$  be a limit ordinal. Again, if  $F \upharpoonright \downarrow \delta$  is a proper class, we are done. Otherwise,  $F \upharpoonright \downarrow \delta$  is a set and, as above,  $F(\delta) := \sup F \upharpoonright \downarrow \delta$  exists.

(c) Since continuous functions are increasing it follows from (b) that  $f$  is inductive over  $a$ . Let  $F$  be the corresponding fixed-point induction. It remains to show that, if  $\omega \in \text{dom } F$  then  $F(\infty) = F(\omega)$ . Since  $f$  is continuous we have

$$\begin{aligned} F(\omega^+) &= f(\sup F \upharpoonright \downarrow \omega) \\ &= \sup \{f(F(\alpha)) \mid \alpha < \omega\} \\ &= \sup \{F(\alpha^+) \mid \alpha < \omega\} \\ &= \sup F \upharpoonright \downarrow \omega = F(\omega), \end{aligned}$$

as desired. □

**Lemma 3.13.** *Let  $f : \text{On} \rightarrow \text{On}$  be strictly continuous and let  $\alpha \in \text{On}$ .*

- (a)  $f$  is inductive over  $\alpha$ .
- (b) If  $F$  is the fixed-point induction of  $f$  over  $\alpha$  then  $F(\infty)$  exists if, and only if, the set  $\{f^n(\alpha) \mid n < \omega\}$  is bounded. In this case we have  $F(\infty) = F(\omega)$ .

*Proof.* (a) In Lemma 1.7 we have shown that every strictly continuous function on a well-order is inflationary. Therefore, Lemma 3.12 implies that  $f$  is inductive over  $\alpha$ .

(b) We prove by induction on  $n < \omega$  that  $n \in \text{dom } F$ . By definition we have  $0 \in \text{dom } F$ . If  $n \in \text{dom } F$  then  $f(F(n)) \geq F(n)$  since  $f$  is inflationary. Hence,  $F(n+1) = f(F(n))$  is defined. If

$$\{f^n(\alpha) \mid n < \omega\} = F[\downarrow\omega]$$

is bounded, it follows that  $F(\omega) = \sup F[\downarrow\omega]$  is defined. Consequently, Lemma 3.12 implies that  $F(\infty) = F(\omega)$ .  $\square$

**Exercise 3.2.** Let  $f : \wp(A) \rightarrow \wp(A)$  be inflationary and increasing, and let  $c : \wp(A) \rightarrow \wp(A)$  be the function that maps  $X \subseteq A$  to the inductive fixed point of  $f$  over  $X$ . Prove that  $c$  is a closure operator.

We conclude this section with two theorems which can be used to prove the existence of fixed points. The first one is an immediate consequence of the above results.

**Theorem 3.14** (Bourbaki). *Let  $\langle A, \leq \rangle$  be an inductively ordered graph. If  $A$  is a set then every inflationary function  $f : A \rightarrow A$  has an inductive fixed point.*

*Proof.* By Lemma 3.12,  $f$  is inductive over  $\perp$ . Consequently,  $f$  has an inductive fixed point, by Theorem 3.9.  $\square$

*Example.* The condition of  $A$  being a set is necessary. For instance,  $\mathcal{O}$  is inductively ordered since every set of ordinals has a supremum and the function  $f : \text{On} \rightarrow \text{On} : \alpha \mapsto \alpha^+$  is inflationary. But  $f$  has no fixed point.

The second theorem is a version of the Theorem of Knaster and Tarski which shows that we can compute the least fixed point of a function  $f$  by a fixed-point induction.

**Theorem 3.15.** *Let  $\langle A, \leq \rangle$  be an inductively ordered graph where  $A$  is a set and let  $f : A \rightarrow A$  be an increasing function. If the least fixed point of  $f$  exists then it coincides with its inductive fixed point over  $\perp$ .*

*Proof.* Let  $F : \text{On} \rightarrow A$  be the fixed-point induction of  $f$  over  $\perp$ . Suppose that  $a := \text{lfp } f$  exists. We prove by induction on  $\alpha$  that  $F(\alpha) \leq a$ . Then it follows that  $F(\infty) \leq a$  and the minimality of  $a$  implies that  $F(\infty) = a$ .

Clearly,  $F(0) = \perp \leq a$ . For the inductive step, suppose that  $F(\alpha) \leq a$ . Since  $f$  is increasing it follows that

$$F(\alpha^+) = f(F(\alpha)) \leq f(a) = a.$$

Finally, if  $\delta$  is a limit ordinal, the inductive hypothesis implies that

$$F(\delta) = \sup \{F(\alpha) \mid \alpha < \delta\} \leq a. \quad \square$$

## 4. Ordinal arithmetic

Many properties of natural numbers can be generalised to ordinals. We have already seen that ordinals allow proofs by induction. In this section we will show how to define addition, multiplication, and exponentiation for such numbers.

We start by defining these operations for arbitrary linear orders. Intuitively, the sum of two linear orders  $\mathfrak{A}$  and  $\mathfrak{B}$  is the order consisting of a copy of  $\mathfrak{A}$  followed by a copy of  $\mathfrak{B}$ . Similarly, their product is obtained from  $\mathfrak{B}$  by replacing every element by a copy of  $\mathfrak{A}$ .

**Definition 4.1.** Let  $\mathfrak{A} = \langle A, \leq_A \rangle$  and  $\mathfrak{B} = \langle B, \leq_B \rangle$  be linear orders.

- (a) The *sum*  $\mathfrak{A} + \mathfrak{B}$  is the graph  $\langle C, \leq_C \rangle$  where

$$C := A \cup B = (\{0\} \times A) \cup (\{1\} \times B)$$

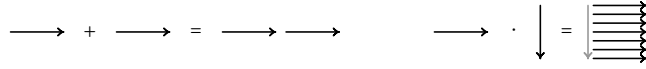


Figure 1.. Sum and product of linear orders

and the order is defined by

$$\begin{aligned} \langle i, a \rangle \leq_C \langle k, b \rangle & \quad \text{iff} \quad i = k = 0 \text{ and } a \leq_A b \\ & \quad \text{or } i = k = 1 \text{ and } a \leq_B b \\ & \quad \text{or } i = 0 \text{ and } k = 1. \end{aligned}$$

(b) The *product*  $\mathfrak{A} \cdot \mathfrak{B}$  is the graph  $\langle C, \leq_C \rangle$  where  $C := A \times B$  and the order is defined by

$$\langle a, b \rangle \leq_C \langle a', b' \rangle \quad \text{iff} \quad b <_B b' \text{ or } (b = b' \text{ and } a \leq_A a').$$

(This is the reversed lexicographic ordering, see Definition B2.1.1.)

(c) If  $\mathfrak{A}$  and  $\mathfrak{B}$  are well-orders then we define  $\mathfrak{A}^{(\mathfrak{B})} := \langle C, \leq_C \rangle$  where

$$C := \{ f \in A^B \mid \text{there are only finitely many } b \in B \text{ with } f(b) \neq \perp \},$$

and the order is defined by

$$f <_C g \quad \text{iff} \quad \text{the set } \{ b \in B \mid f(b) \neq g(b) \} \text{ has a maximal element } b_0 \text{ and we have } f(b_0) <_A g(b_0).$$

For natural numbers, these operations coincide with the usual ones.

**Exercise 4.1.** Let  $\mathfrak{K} := \langle [k], \leq \rangle$  and  $\mathfrak{M} := \langle [m], \leq \rangle$  where  $k, m < \omega$ . Prove that

- (a)  $\mathfrak{K} + \mathfrak{M} \cong \langle [k+m], \leq \rangle$ ,
- (b)  $\mathfrak{K} \cdot \mathfrak{M} \cong \langle [km], \leq \rangle$ ,

$$(c) \quad \mathfrak{K}^{(\mathfrak{M})} \cong \langle [k^m], \leq \rangle.$$

Addition of linear orders is associative and the empty order is a neutral element. Below we will give an example showing that, in general, it is not commutative.

**Lemma 4.2.** *If  $\mathfrak{A}$ ,  $\mathfrak{B}$ , and  $\mathfrak{C}$  are linear orders then*

$$(\mathfrak{A} + \mathfrak{B}) + \mathfrak{C} \cong \mathfrak{A} + (\mathfrak{B} + \mathfrak{C}).$$

*Proof.* Let  $\mathfrak{A} = \langle A, \leq_A \rangle$ ,  $\mathfrak{B} = \langle B, \leq_B \rangle$ , and  $\mathfrak{C} = \langle C, \leq_C \rangle$ . We can define a bijection  $f : (A \cup B) \cup C \rightarrow A \cup (B \cup C)$  by

$$\begin{aligned} f\langle 0, \langle 0, a \rangle \rangle &:= \langle 0, a \rangle & \text{for } a \in A, \\ f\langle 0, \langle 1, b \rangle \rangle &:= \langle 1, \langle 0, b \rangle \rangle & \text{for } b \in B, \\ f\langle 1, c \rangle &:= \langle 1, \langle 1, c \rangle \rangle & \text{for } c \in C. \end{aligned}$$

Since this bijection preserves the ordering it is the desired isomorphism.  $\square$

As we want to define arithmetic operations on ordinals we have to show that, if we apply the above operations to well-orders, we again obtain a well-order.

**Lemma 4.3.** *If  $\mathfrak{A}$  and  $\mathfrak{B}$  are well-orders then so are  $\mathfrak{A} + \mathfrak{B}$ ,  $\mathfrak{A} \cdot \mathfrak{B}$ , and  $\mathfrak{A}^{(\mathfrak{B})}$ .*

*Proof.* Suppose that  $\mathfrak{A} = \langle A, \leq_A \rangle$  and  $\mathfrak{B} = \langle B, \leq_B \rangle$ . We will prove the claim only for  $\mathfrak{C} := \mathfrak{A}^{(\mathfrak{B})}$ . The other operations are left as an exercise to the reader.

Let  $\mathfrak{C} = \langle C, \leq_C \rangle$ . The relation  $<_C$  is irreflexive since, for each  $f \in C$ , the set  $\{ b \in B \mid f(b) \neq f(b) \}$  is empty and has no maximal element. Furthermore,  $<_C$  is linear. For transitivity, let  $f, g, h \in C$  be functions such that  $f <_C g <_C h$ . Let  $b_0, b_1 \in B$  be the maximal elements such that,



respectively,  $f(b_o) \neq g(b_o)$  and  $g(b_1) \neq h(b_1)$ . By definition, we have  $f(b_o) <_A g(b_o)$  and  $g(b_1) <_A h(b_1)$ . If  $b_o \leq_B b_1$  then

$$f(b_1) \leq g(b_1) <_A h(b_1)$$

and  $f(b) = g(b) = h(b)$ , for  $b >_B b_1$ ,

implies that  $f <_C h$ . Similarly, if  $b_1 <_B b_o$  then

$$f(b_o) <_A g(b_o) = h(b_o)$$

and  $f(b) = g(b) = h(b)$ , for  $b >_B b_o$ .

In both cases it follows that  $f <_C h$ . Consequently,  $<_C$  is a strict linear order.

It remains to prove that every nonempty subset  $X \subseteq C$  has a minimal element. We prove the claim by induction on  $\beta := \text{ord}(\mathfrak{B})$ . If  $\beta = 0$  then  $C = A^{(\emptyset)} = \{\emptyset\}$  and we are done. Suppose that  $\beta > 0$  and select an arbitrary element  $f \in X$ . If  $f(b) = \perp$ , for all  $b \in B$ , then  $f$  is the minimal element of  $X$  and we are done. Hence, we may assume that there is some  $b \in B$  with  $f(b) \neq \perp$ . Since there are only finitely many such elements we may assume that  $b$  is the maximal one. Define

$$Y := \{g \in X \mid g(c) = \perp \text{ for all } c > b\}.$$

This set is nonempty since  $f \in Y$ . Set

$$a := \min \{g(b) \mid g \in Y\} \quad \text{and} \quad Z := \{g \in Y \mid g(b) = a\}.$$

By construction, we have  $g <_C h$  whenever  $g \in Z$  and  $h \in X \setminus Z$ . Consequently, if we can find a minimal element of  $Z$ , we also have the minimal element of  $X$ . Let

$$U := \{g \upharpoonright \downarrow b \mid g \in Z\} \subseteq A^{(\downarrow b)}.$$

Since  $\text{ord}(\downarrow b) < \beta$  we can apply the inductive hypothesis and there exists a minimal element  $h \in U$ . Note that the restriction map

$$\rho : Z \rightarrow U : g \mapsto g \upharpoonright \downarrow b$$

is a bijection since we have

$$g(c) = g'(c) \quad \text{for all } g, g' \in Z \text{ and every } c \geq b.$$

Furthermore,  $\rho$  preserves the ordering, that is, it is an isomorphism. It follows that  $\rho^{-1}(h)$  is the minimal element of  $Z$  and of  $X$ .  $\square$

**Exercise 4.2.** Show that, if  $\mathfrak{A}$  and  $\mathfrak{B}$  are well-orders then so are  $\mathfrak{A} + \mathfrak{B}$  and  $\mathfrak{A} \cdot \mathfrak{B}$ .

It is easy to see that  $\mathfrak{A} \cong \mathfrak{A}'$  and  $\mathfrak{B} \cong \mathfrak{B}'$  implies that the sums, products, and powers are also isomorphic. Therefore, we can define the corresponding operations on ordinals by taking representatives.

**Definition 4.4.** For  $\alpha = \text{ord}(\mathfrak{A})$  and  $\beta = \text{ord}(\mathfrak{B})$  we define

$$\alpha + \beta := \text{ord}(\mathfrak{A} + \mathfrak{B}),$$

$$\alpha \cdot \beta := \text{ord}(\mathfrak{A} \cdot \mathfrak{B}),$$

$$\alpha^{(\beta)} := \text{ord}(\mathfrak{A}^{(\mathfrak{B})}).$$

*Example.* The following equations can be proved easily by the lemmas below. We encourage the reader to derive them directly from the definitions.

$$1 + 1 = 2 \qquad (3 + 6)\omega = 9\omega = \omega < \omega 2 = 3\omega + 6\omega$$

$$\omega + \omega = \omega 2 \qquad (\omega 6 + 17)\omega = \omega \omega = \omega^{(2)}$$

$$1 + \omega = \omega < \omega + 1 \qquad 2^{(\omega)} = \omega$$

$$2\omega = \omega < \omega 2$$

**Exercise 4.3.** Show that  $\alpha + \beta$ ,  $\alpha \cdot \beta$ , and  $\alpha^{(\beta)}$  are well-defined, for all  $\alpha, \beta \in \text{On}$ .

**Exercise 4.4.** Show that  $\alpha^+ = \alpha + 1$ .

### Ordinal addition

The properties of ordinal addition, multiplication, and exponentiation are similar to, but not quite the same as those for integers. The following sequence of lemmas summarises them. We start with addition.

**Lemma 4.5.** *Let  $\alpha, \beta, \gamma \in \text{On}$ . If  $\beta < \gamma$  then  $\alpha + \beta < \alpha + \gamma$ .*

*Proof.* Fix representatives  $\alpha = \text{ord}(\mathfrak{A})$ ,  $\beta = \text{ord}(\mathfrak{B})$ , and  $\gamma = \text{ord}(\mathfrak{C})$ . There exists an isomorphism  $f : B \rightarrow I \subset C$  between  $B$  and some proper initial segment  $I$  of  $C$ . We define an isomorphism  $g : A \cup B \rightarrow A \cup I$  by

$$\begin{aligned} g(\langle 0, a \rangle) &:= \langle 0, a \rangle, & \text{for } a \in A, \\ \text{and } g(\langle 1, b \rangle) &:= \langle 1, f(b) \rangle, & \text{for } b \in B. \end{aligned}$$

Hence,  $\mathfrak{A} + \mathfrak{B} < \mathfrak{A} + \mathfrak{C}$ .  $\square$

In the last section we gave an inductive definition of addition. The next lemma shows that it is equivalent to the official definition above.

**Lemma 4.6.** *Let  $\alpha, \beta \in \text{On}$ .*

- (a)  $\alpha + 0 = \alpha$ .
- (b)  $\alpha + \beta^+ = (\alpha + \beta)^+$ .
- (c)  $\alpha + \delta = \sup \{ \alpha + \beta \mid \beta < \delta \}$ , for limit ordinals  $\delta$ .

*Proof.* Fix representatives  $\alpha = \text{ord}(\mathfrak{A})$  and  $\beta = \text{ord}(\mathfrak{B})$ .

- (a) follows immediately since  $\mathfrak{A} + \langle \emptyset, \leq \rangle \cong \mathfrak{A}$ .
- (b) By Lemma 4.2, we have

$$(\mathfrak{A} + \mathfrak{B}) + \mathfrak{C} \cong \mathfrak{A} + (\mathfrak{B} + \mathfrak{C}), \quad \text{for all linear orders } \mathfrak{A}, \mathfrak{B}, \mathfrak{C}.$$

Since  $\beta^+ = \text{ord}(\mathfrak{B} + \langle [1], \leq \rangle)$  the result follows.

(c) Let  $X := \{ \alpha + \beta \mid \beta < \delta \}$  and set  $\gamma := \sup X$ . By Lemma 4.5, we have  $\alpha + \beta < \alpha + \delta$ , for all  $\beta < \delta$ , which implies that  $\gamma \leq \alpha + \delta$ .

For a contradiction suppose that  $\gamma < \alpha + \delta$ . Fix representatives  $\gamma = \text{ord}(\mathfrak{C})$  and  $\delta = \text{ord}(\mathfrak{D})$ . Since  $\alpha + 0 < \gamma < \alpha + \delta$  there exists an isomorphism  $f : C \rightarrow A \cup I$ , for some proper initial segment  $\emptyset \subset I \subset D$ . Let  $C_0 := f^{-1}[A]$  and  $C_1 := f^{-1}[I]$ . Since  $f$  is an isomorphism we have

$$\mathfrak{A} \cong \langle C_0, \leq \rangle \quad \text{and} \quad \mathfrak{C} \cong \langle C_0, \leq \rangle + \langle C_1, \leq \rangle.$$

Set  $\beta := \text{ord}(\langle C_1, \leq \rangle)$ . It follows that  $\gamma = \alpha + \beta$ . Furthermore, because of the inclusion map  $I \rightarrow D$  we have  $\beta < \delta$ . By (b) it follows that

$$\gamma < (\alpha + \beta)^+ = \alpha + \beta^+ \leq \sup X.$$

Contradiction.  $\square$

**Corollary 4.7.** *The function  $f_\alpha : \text{On} \rightarrow \text{On}$  with  $f_\alpha(\beta) := \alpha + \beta$  is strictly continuous, for every  $\alpha \in \text{On}$ .*

*Proof.* The claim follows immediately from the preceding lemma and Lemma 1.13.  $\square$

Since ordinal addition is not commutative there are two possible ways to subtract ordinals. Given  $\alpha \geq \beta$  we can ask for some ordinal  $\gamma$  such that  $\alpha = \beta + \gamma$ , or we can ask for some  $\gamma$  with  $\alpha = \gamma + \beta$ . The next lemma shows that the first operation is well-defined. The second one is not since, for example,  $1 + \omega = \omega = 2 + \omega$ .

**Lemma 4.8.** *For all ordinals  $\beta \leq \alpha$ , there exists a unique ordinal  $\gamma$  such that  $\alpha = \beta + \gamma$ .*

*Proof.* By Corollary 4.7 and Lemma 1.14, there exists a greatest ordinal  $\gamma$  such that  $\beta + \gamma \leq \alpha$ . If  $\beta + \gamma < \alpha$  then we would have

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

in contradiction to the choice of  $\gamma$ . Hence,  $\beta + \gamma = \alpha$ . The uniqueness of  $\gamma$  follows from the fact that the function  $\gamma \mapsto \beta + \gamma$  is injective.  $\square$

The next lemma summarises the laws of ordinal addition.

**Lemma 4.9.** *Let  $\alpha, \beta, \gamma \in \text{On}$ .*

- (a)  $\alpha + (\beta + \gamma) = (\alpha + \beta) + \gamma$ .
- (b)  $\alpha + \beta = \alpha + \gamma$  implies  $\beta = \gamma$ .
- (c)  $\alpha \leq \beta$  implies  $\alpha + \gamma \leq \beta + \gamma$ .
- (d) If  $X \subseteq \text{On}$  is nonempty and bounded then

$$\alpha + \sup X = \sup \{ \alpha + \beta \mid \beta \in X \}.$$

- (e)  $\beta \leq \alpha$  if, and only if,  $\alpha = \beta + \gamma$ , for some  $\gamma \in \text{On}$ .
- (f)  $\beta < \alpha$  if, and only if,  $\alpha = \beta + \gamma$ , for some  $\gamma \in \text{On} \setminus \{0\}$ .

*Proof.* Fix representatives  $\alpha = \text{ord}(\mathfrak{A})$ ,  $\beta = \text{ord}(\mathfrak{B})$  and  $\gamma = \text{ord}(\mathfrak{C})$ .

(a) follows from Lemma 4.2; (b) follows from Lemma 4.8; and (d) follows from Corollary 4.7.

(c) We prove the claim by induction on  $\gamma$ . For  $\gamma = 0$ , we have

$$\alpha + 0 = \alpha \leq \beta = \beta + 0.$$

For the successor step, note that  $\alpha \leq \beta$  implies  $\alpha^+ \leq \beta^+$ . Hence, it follows that

$$\alpha + \gamma^+ = (\alpha + \gamma)^+ \leq (\beta + \gamma)^+ = \beta + \gamma^+.$$

It remains to consider the limit step. For every  $\eta < \gamma$ , the inductive hypothesis yields

$$\alpha + \eta \leq \beta + \eta < \beta + \gamma.$$

Therefore, Lemma 4.6 (c) implies that

$$\alpha + \gamma = \sup \{ \alpha + \eta \mid \eta < \gamma \} \leq \beta + \gamma.$$

(e) If  $\beta < \alpha$ , we obtain by Lemma 4.8 some  $\gamma \in \text{On}$  with  $\alpha = \beta + \gamma$ . Conversely, if  $\beta + \gamma = \alpha$  then there exists an isomorphism

$$f : B \cup C \rightarrow A.$$

We can define an isomorphism  $g : B \rightarrow I \subseteq A$  by

$$g(b) := f(\langle 0, b \rangle).$$

This implies that  $\mathfrak{B} \leq \mathfrak{A}$ .

(f) follows immediately from (e).  $\square$

### Ordinal multiplication

After addition we turn to ordinal multiplication. The development is analogous to the one above. First, we show that the function  $\beta \mapsto \alpha\beta$  is strictly increasing.

**Lemma 4.10.** *Let  $\alpha, \beta, \gamma \in \text{On}$ . If  $\alpha \neq 0$  and  $\beta < \gamma$  then  $\alpha\beta < \alpha\gamma$ .*

*Proof.* Fix representatives  $\alpha = \text{ord}(\mathfrak{A})$ ,  $\beta = \text{ord}(\mathfrak{B})$ , and  $\gamma = \text{ord}(\mathfrak{C})$ . By assumption, there exists an isomorphism  $f : B \rightarrow I \subset C$  between  $B$  and a proper initial segment of  $C$ . We can define an isomorphism  $g : A \times B \rightarrow A \times I$  by

$$g(\langle a, b \rangle) := \langle a, f(b) \rangle.$$

Since  $A \times I$  is a proper initial segment of  $A \times C$  it follows that  $\alpha\beta < \alpha\gamma$ .  $\square$

Again the inductive definition coincides with the official one.

**Lemma 4.11.** *Let  $\alpha, \beta \in \text{On}$ .*

- (a)  $\alpha \cdot 0 = 0$ .
- (b)  $\alpha\beta^+ = \alpha\beta + \alpha$ .
- (c)  $\alpha\delta = \sup \{ \alpha\beta \mid \beta < \delta \}$ , for limit ordinals  $\delta$ .

*Proof.* Fix representatives  $\alpha = \text{ord}(\mathfrak{A})$  and  $\beta = \text{ord}(\mathfrak{B})$ .

(a) follows immediately from the fact that  $\mathfrak{A} \cdot \langle \emptyset, \emptyset \rangle = \langle \emptyset, \emptyset \rangle$ .

(b) The canonical bijection

$$A \times (B \cup [1]) \rightarrow (A \times B) \cup A$$

given by

$$\begin{aligned} \langle a, \langle 0, b \rangle \rangle &\mapsto \langle 0, \langle a, b \rangle \rangle, \\ \langle a, \langle 1, 0 \rangle \rangle &\mapsto \langle 1, a \rangle, \end{aligned}$$

induces an isomorphism

$$\mathfrak{A} \cdot (\mathfrak{B} + \langle [1], \leq \rangle) \rightarrow \mathfrak{A} \cdot \mathfrak{B} + \mathfrak{A}.$$

(c) Let  $X := \{ \alpha\beta \mid \beta < \delta \}$  and set  $\gamma := \sup X$ . By Lemma 4.10, we have  $\alpha\beta < \alpha\delta$ , for all  $\beta < \delta$ . Hence,  $\gamma = \sup X \leq \alpha\delta$ .

For a contradiction suppose that  $\gamma < \alpha\delta$ . Fix representatives  $\gamma = \text{ord}(\mathfrak{C})$  and  $\delta = \text{ord}(\mathfrak{D})$ . Since  $\gamma < \alpha\delta$  there exists an isomorphism  $f : C \rightarrow I$ , for some proper initial segment  $\emptyset \subset I \subset A \times D$ . Let  $\langle a, d \rangle$  be the minimal element of  $A \times D \setminus I$ . Then  $I = (A \times \downarrow d) \cup (\downarrow a \times \{d\})$ , which implies that

$$\gamma = \alpha \cdot \text{ord}(\downarrow d) + \text{ord}(\downarrow a).$$

Since  $\text{ord}(\downarrow a) < \alpha$  and  $\beta := \text{ord}(\downarrow d) < \delta$  it follows that

$$\gamma < \alpha\beta + \alpha = \alpha\beta^+ \leq \sup X.$$

Contradiction.  $\square$

**Corollary 4.12.** *The function  $f_\alpha : \text{On} \rightarrow \text{On}$  with  $f_\alpha(\beta) := \alpha\beta$  is strictly continuous, for every  $\alpha > 0$ .*

*Proof.* The claim follows immediately from the preceding lemma and Lemma 1.13.  $\square$

We can also show that ordinals allow a limited form of division.

**Lemma 4.13.** *For all ordinals  $\alpha, \beta \in \text{On}$  with  $\beta \neq 0$ , there exist unique ordinals  $\gamma$  and  $\rho < \beta$  such that  $\alpha = \beta\gamma + \rho$ .*

*Proof.* By Corollary 4.12 and Lemma 1.14, there exists a greatest ordinal  $\gamma$  such that  $\beta\gamma \leq \alpha$ , and, by Lemma 4.8, there exists some ordinal  $\rho$  such that  $\beta\gamma + \rho = \alpha$ . By choice of  $\gamma$ , we have

$$\beta\gamma + \beta = \beta(\gamma + 1) > \alpha = \beta\gamma + \rho,$$

which implies that  $\rho < \beta$ .

Suppose there exist ordinals  $\delta \neq \gamma$  and  $\sigma < \beta$  such that  $\beta\delta + \sigma = \alpha$ . Since  $\beta\delta \leq \alpha$  we have  $\delta < \gamma$ , which implies that

$$\alpha = \beta\gamma + \rho \geq \beta\delta^+ = \beta\delta + \beta > \beta\delta + \sigma = \alpha.$$

A contradiction. It follows that  $\gamma$  is unique. Hence, the uniqueness of  $\rho$  follows from Lemma 4.8.  $\square$

**Lemma 4.14.**  *$\alpha$  is a limit ordinal if, and only if,  $\alpha = \omega\beta$ , for some  $\beta > 0$ .*

*Proof.* ( $\Rightarrow$ ) By Lemma 4.13, we have  $\alpha = \omega\beta + n$  for some  $\beta \in \text{On}$  and  $n < \omega$ . Suppose that  $n \neq 0$ . Then  $n = m + 1$ , for some  $m < \omega$ , and

$$\alpha = \omega\beta + (m + 1) = (\omega\beta + m) + 1.$$

Consequently,  $\alpha$  is a successor ordinal. Contradiction.

( $\Leftarrow$ ) Suppose that  $\omega\beta$  is a successor ordinal. That is,  $\omega\beta = \gamma + 1$ , for some  $\gamma$ . By Lemma 4.13, we can write  $\gamma$  as  $\gamma = \omega\eta + n$ , for some  $n < \omega$ . Hence,

$$\omega\beta = \gamma + 1 = \omega\eta + (n + 1).$$

By Lemma 4.13, it follows that  $\beta = \eta$  and  $0 = n + 1$ . Contradiction.  $\square$

The laws of ordinal multiplication are summarised in the following lemma.

**Lemma 4.15.** Let  $\alpha, \beta, \gamma \in \text{On}$ .

- (a)  $\alpha(\beta\gamma) = (\alpha\beta)\gamma$ .
- (b)  $\alpha(\beta + \gamma) = \alpha\beta + \alpha\gamma$ .
- (c) If  $\alpha \neq 0$  and  $\alpha\beta = \alpha\gamma$  then  $\beta = \gamma$ .
- (d)  $\alpha \leq \beta$  implies  $\alpha\gamma \leq \beta\gamma$ .
- (e) If  $X \subseteq \text{On}$  is nonempty and bounded then

$$\alpha \cdot \sup X = \sup \{ \alpha\beta \mid \beta \in X \}.$$

*Proof.* (b) We prove the claim by induction on  $\gamma$ . For  $\gamma = 0$ , we have

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

For the successor step, we have

$$\begin{aligned} \alpha(\beta + \gamma^+) &= \alpha(\beta + \gamma)^+ \\ &= \alpha(\beta + \gamma) + \alpha \\ &= \alpha\beta + \alpha\gamma + \alpha \\ &= \alpha\beta + \alpha\gamma^+. \end{aligned}$$

Finally, if  $\gamma$  is a limit ordinal then

$$\begin{aligned} \alpha(\beta + \gamma) &= \alpha \cdot \sup \{ \beta + \rho \mid \rho < \gamma \} \\ &= \sup \{ \alpha(\beta + \rho) \mid \rho < \gamma \} \\ &= \sup \{ \alpha\beta + \alpha\rho \mid \rho < \gamma \} \\ &= \alpha\beta + \sup \{ \alpha\rho \mid \rho < \gamma \} \\ &= \alpha\beta + \alpha\gamma. \end{aligned}$$

(a) and (d) can also be proved by induction on  $\gamma$ . We leave the details as an exercise to the reader.

(c) and (e) follow immediately from Corollary 4.12.  $\square$

### Ordinal exponentiation

Finally, we consider ordinal exponentiation. Again, the basic steps are the same as for addition and multiplication.

**Lemma 4.16.** Let  $\alpha, \beta, \gamma \in \text{On}$ . If  $\alpha > 1$  and  $\beta < \gamma$  then  $\alpha^{(\beta)} < \alpha^{(\gamma)}$ .

*Proof.* Fix representatives  $\alpha = \text{ord}(\mathfrak{A})$ ,  $\beta = \text{ord}(\mathfrak{B})$ , and  $\gamma = \text{ord}(\mathfrak{C})$ . There exists an isomorphism  $f : B \rightarrow I \subset C$  between  $B$  and a proper initial segment  $I$  of  $C$ . The desired isomorphism

$$A^{(B)} \rightarrow A^{(I)} \subset A^{(C)}$$

is given by the mapping  $g \mapsto g \circ f^{-1}$ .  $\square$

Ordinal exponentiation can also be defined inductively.

**Lemma 4.17.** Let  $\alpha, \beta \in \text{On}$ .

- (a)  $\alpha^{(0)} = 1$ .
- (b)  $\alpha^{(\beta^+)} = \alpha^{(\beta)} \alpha$ .
- (c)  $\alpha^{(\delta)} = \sup \{ \alpha^{(\beta)} \mid \beta < \delta \}$ , for limit ordinals  $\delta$ .

*Proof.* Fix representatives  $\alpha = \text{ord}(\mathfrak{A})$  and  $\beta = \text{ord}(\mathfrak{B})$ .

(a) Since  $\emptyset$  is the only function with empty domain we have  $A^{(\emptyset)} = A^\emptyset = \{ \emptyset \}$ .

(b) There is a canonical bijection  $A^{(B \cup \{1\})} \rightarrow A^{(B)} \times A$  given by

$$f \mapsto \langle f', f(\langle 1, 0 \rangle) \rangle$$

where the function  $f' : B \rightarrow A$  is defined by  $f'(b) := f(\langle 0, b \rangle)$ . This bijection induces the desired isomorphism

$$\mathfrak{A}^{(\mathfrak{B} + \langle 1, \leq \rangle)} \rightarrow \mathfrak{A}^{(\mathfrak{B})} \cdot \mathfrak{A}.$$

(c) If  $\alpha < 2$ , the claim is trivial. Hence, we may assume that  $\alpha > 1$ . Let  $X := \{ \alpha^{(\beta)} \mid \beta < \delta \}$  and set  $\gamma := \sup X$ . By Lemma 4.16, we have  $\alpha^{(\beta)} < \alpha^{(\delta)}$ , for all  $\beta < \delta$ . Hence,  $\gamma = \sup X \leq \alpha^{(\delta)}$ .

For a contradiction suppose that  $\gamma < \alpha^{(\delta)}$ . Fix representatives  $\gamma = \text{ord}(\mathbb{C})$  and  $\delta = \text{ord}(\mathfrak{D})$ . Since  $\gamma < \alpha^{(\delta)}$ , there exists an isomorphism  $f : C \rightarrow I$ , for some proper initial segment  $I \subset A^{(D)}$ . Let  $g$  be the minimal element of  $A^{(D)} \setminus I$  and let  $d_0 < \dots < d_n$  be the enumeration of the set  $\{d \in D \mid g(d) \neq 0\}$ . We can decompose  $I$  as  $I = I_n \cup \dots \cup I_0$  where, for each  $i \leq n$ ,

$$I_i := \{h \in A^D \mid h(d_i) < g(d_i) \text{ and } h(x) = g(x), \text{ for } x > d_i\}.$$

Set  $\beta_i := \text{ord}(\downarrow d_i) < \delta$  and  $\eta_i := \text{ord}(\downarrow g(d_i))$ . It follows that

$$\begin{aligned} \gamma &= \alpha^{(\beta_n)} \cdot \eta_n + \dots + \alpha^{(\beta_0)} \cdot \eta_0 \\ &< \alpha^{(\beta_n)} \alpha + \dots + \alpha^{(\beta_0)} \alpha \\ &\leq \alpha^{(\beta_n)} \alpha + \dots + \alpha^{(\beta_n)} \alpha \\ &= \alpha^{(\beta_{n+1})} (n+1). \end{aligned}$$

Since  $\alpha > 1$  there is some finite ordinal  $m$  such that  $\alpha^{(m)} \geq n+1$ . Therefore, it follows by (b) that

$$\gamma < \alpha^{(\beta_{n+1})} \alpha^{(m)} = \alpha^{(\beta_{n+m+1})} \leq \sup X.$$

Contradiction.  $\square$

**Corollary 4.18.** *The function  $f_\alpha : \text{On} \rightarrow \text{On}$  with  $f_\alpha(\beta) := \alpha^{(\beta)}$  is strictly continuous, for every  $\alpha > 1$ .*

*Proof.* The claim follows immediately from the preceding lemma and Lemma 1.13.  $\square$

Besides subtraction and division we can also take a limited form of logarithms.

**Lemma 4.19.** *For all ordinals  $\alpha, \beta \in \text{On}$  with  $\alpha > 0$  and  $\beta > 1$ , there exist unique ordinals  $\gamma, \eta$ , and  $\rho$  with  $0 < \gamma < \beta$  and  $\rho < \beta^{(\eta)}$  such that  $\alpha = \beta^{(\eta)} \gamma + \rho$ .*

*Proof.* By Corollary 4.18 and Lemma 1.14, there exists a greatest ordinal  $\eta$  such that  $\beta^{(\eta)} \leq \alpha$ , and, by Lemma 4.13, there exist ordinals  $\gamma$  and  $\rho < \beta^{(\eta)}$  such that  $\beta^{(\eta)} \gamma + \rho = \alpha$ . If  $\gamma = 0$ , we would have  $\rho = \alpha \geq \beta^{(\eta)} > \rho$ . A contradiction. And, if  $\gamma \geq \beta$ , we would have

$$\alpha < \beta^{(\eta+1)} = \beta^{(\eta)} \beta \leq \beta^{(\eta)} \gamma + \rho = \alpha.$$

Again a contradiction. Therefore,  $0 < \gamma < \beta$ .

Suppose there exist ordinals  $\mu \neq \eta$ ,  $\delta$ , and  $\sigma$  such that  $\beta^{(\mu)} \delta + \sigma = \alpha$ . Since  $\beta^{(\mu)} \leq \alpha$  we have  $\mu < \eta$ , which implies that

$$\begin{aligned} \alpha &= \beta^{(\eta)} \gamma + \rho \geq \beta^{(\mu^+)} = \beta^{(\mu)} \beta \geq \beta^{(\mu)} (\delta + 1) = \beta^{(\mu)} \delta + \beta^{(\mu)} \\ &> \beta^{(\mu)} \delta + \sigma = \alpha. \end{aligned}$$

A contradiction. It follows that  $\eta$  is unique. Hence, the uniqueness of  $\gamma$  and  $\rho$  follows from Lemma 4.8.  $\square$

Let us summarise the laws of ordinal exponentiation.

**Lemma 4.20.** *Let  $\alpha, \beta, \gamma \in \text{On}$ .*

- (a)  $\alpha^{(\beta+\gamma)} = \alpha^{(\beta)} \alpha^{(\gamma)}$ .
- (b)  $\alpha^{(\beta\gamma)} = (\alpha^{(\beta)})^{(\gamma)}$ .
- (c)  $\alpha > 1$  implies  $\beta \leq \alpha^{(\beta)}$ .
- (d) If  $\alpha > 1$  and  $\alpha^{(\beta)} = \alpha^{(\gamma)}$  then  $\beta = \gamma$ .
- (e)  $\alpha \leq \beta$  implies  $\alpha^{(\gamma)} \leq \beta^{(\gamma)}$ .
- (f) If  $\alpha > 1$  then we have  $\beta < \gamma$  if, and only if,  $\alpha^{(\beta)} < \alpha^{(\gamma)}$ .
- (g) If  $X \subseteq \text{On}$  is nonempty and bounded then we have

$$\alpha^{(\sup X)} = \sup \{ \alpha^{(\beta)} \mid \beta \in X \}.$$

*Proof.* (a), (b) and (e) can be proved by a simple induction on  $\gamma$ . (c) follows from Lemma 1.7, while (d), (f) and (g) are immediate consequences of Corollary 4.18.  $\square$

### Cantor normal form

We can apply the logarithm to decompose every ordinal in a canonical way.

**Theorem 4.21.** *For all ordinals  $\alpha, \beta \in \text{On}$  with  $\beta > 1$ , there are unique finite sequences  $(\gamma_i)_{i < n}$  and  $(\eta_i)_{i < n}$  of ordinal numbers such that*

$$\alpha = \beta^{(\eta_0)} \gamma_0 + \cdots + \beta^{(\eta_{n-1})} \gamma_{n-1},$$

$$\eta_0 > \cdots > \eta_{n-1}, \quad \text{and} \quad 0 < \gamma_i < \beta, \quad \text{for } i < n.$$

*Proof.* We decompose  $\alpha$  successively with the help of Lemma 4.19. We start by writing  $\alpha = \beta^{(\eta_0)} \gamma_0 + \rho_0$ . Applying the lemma to  $\rho_0$  we get  $\rho_0 = \beta^{(\eta_1)} \gamma_1 + \rho_1$ . By induction on  $i$ , we obtain  $\rho_i = \beta^{(\eta_{i+1})} \gamma_{i+1} + \rho_{i+1}$ . If this process did not terminate then we would get an infinite decreasing sequence  $\alpha > \rho_0 > \rho_1 > \dots$  of ordinals which is impossible. Consequently, there is some number  $n$  such that  $\rho_n = 0$  and we have

$$\alpha = \beta^{(\eta_0)} \gamma_0 + \cdots + \beta^{(\eta_{n-1})} \gamma_{n-1}. \quad \square$$

**Definition 4.22.** Let  $\alpha$  be an ordinal. The unique decomposition

$$\alpha = \omega^{(\eta_0)} \gamma_0 + \cdots + \omega^{(\eta_n)} \gamma_n,$$

with  $\eta_0 > \cdots > \eta_n$  and  $0 < \gamma_i < \omega$ , for  $i \leq n$ .

is called the *Cantor normal form* of  $\alpha$ .

The Cantor normal form is very convenient for ordinal calculations. Let us see how this is done. We start with addition.

**Lemma 4.23.**  $\alpha < \beta$  implies  $\omega^{(\alpha)} + \omega^{(\beta)} = \omega^{(\beta)}$ .

*Proof.* Suppose that  $\beta = \alpha + \gamma$ , for  $\gamma > 0$ . We have

$$\begin{aligned} \omega^{(\alpha)} + \omega^{(\beta)} &= \omega^{(\alpha)} + \omega^{(\alpha+\gamma)} \\ &= \omega^{(\alpha)} + \omega^{(\alpha)} \omega^{(\gamma)} \\ &= \omega^{(\alpha)} (1 + \omega^{(\gamma)}) \\ &= \omega^{(\alpha)} \omega^{(\gamma)} \\ &= \omega^{(\alpha+\gamma)} = \omega^{(\beta)}. \end{aligned} \quad \square$$

**Corollary 4.24.** Let  $\alpha, \beta \in \text{On}$  be ordinals with Cantor normal form

$$\begin{aligned} \alpha &= \omega^{(\eta_0)} k_0 + \cdots + \omega^{(\eta_{m-1})} k_{m-1}, \\ \beta &= \omega^{(\gamma_0)} l_0 + \cdots + \omega^{(\gamma_{n-1})} l_{n-1}. \end{aligned}$$

If  $i$  is the maximal index such that  $\eta_i \geq \gamma_0$  then we have

$$\alpha + \beta = \omega^{(\eta_0)} k_0 + \cdots + \omega^{(\eta_i)} k_i + \omega^{(\gamma_0)} l_0 + \cdots + \omega^{(\gamma_{n-1})} l_{n-1}.$$

**Lemma 4.25.** An ordinal  $\alpha > 0$  is of the form  $\alpha = \omega^{(\eta)}$ , for some  $\eta$ , if, and only if,  $\beta + \gamma < \alpha$ , for all  $\beta, \gamma < \alpha$ .

*Proof.* ( $\Rightarrow$ ) Let

$$\beta = \omega^{(\rho_m)} k_m + \cdots + \omega^{(\rho_0)} k_0 \quad \text{and} \quad \gamma = \omega^{(\sigma_n)} l_n + \cdots + \omega^{(\sigma_0)} l_0$$

be the Cantor normal forms of  $\beta$  and  $\gamma$ . If  $\beta, \gamma < \omega^{(\eta)}$  then  $\rho_m, \sigma_n < \eta$ . By symmetry, we may assume that  $\gamma \leq \beta$ . Thus,

$$\begin{aligned} \beta + \gamma &\leq \beta + \beta \\ &= \omega^{(\rho_n)} (k_m + k_m) + \omega^{(\rho_{m-1})} k_{m-1} + \cdots + \omega^{(\rho_0)} k_0 \\ &< \omega^{(\eta)}. \end{aligned}$$

( $\Leftarrow$ ) Suppose that  $\alpha = \omega^{(\eta)} k + \rho$  where  $k < \omega$  and  $\rho < \omega^{(\eta)}$ . We have to show that  $k = 1$  and  $\rho = 0$ .

If  $k > 1$ , we set  $\beta := \omega^{(\eta)}(k-1) + \rho < \alpha$ . It follows that

$$\beta + \beta = \omega^{(\eta)}(k + (k-2)) + \rho \geq \omega^{(\eta)}k + \rho = \alpha.$$

Contradiction.

Suppose that  $k = 1$  but  $\rho > 0$ . In this case we can set  $\beta := \omega^{(\eta)}$  and we have

$$\beta + \beta = \omega^{(\eta)} + \omega^{(\eta)} > \omega^{(\eta)} + \rho = \alpha.$$

Again a contradiction.  $\square$

The next two lemmas provide the laws of multiplication and exponentiation of ordinals in Cantor normal form.

**Lemma 4.26.** *If  $\gamma > 0$ ,  $0 \leq \rho < \omega^{(\eta)}$ , and  $0 < k < \omega$  then*

$$(\omega^{(\eta)}k + \rho)\omega^{(\gamma)} = \omega^{(\eta+\gamma)}.$$

*Proof.* We have

$$\begin{aligned} \omega^{(\eta)}\omega^{(\gamma)} &\leq (\omega^{(\eta)}k + \rho)\omega^{(\gamma)} \\ &\leq (\omega^{(\eta)}(k+1))\omega^{(\gamma)} \\ &= \omega^{(\eta)}((k+1)\omega^{(\gamma)}) = \omega^{(\eta)}\omega^{(\gamma)}. \end{aligned} \quad \square$$

**Lemma 4.27.** *If  $\gamma, \eta > 0$ ,  $0 \leq \rho < \omega^{(\eta)}$ , and  $0 < k < \omega$  then*

$$(\omega^{(\eta)}k + \rho)^{(\omega^{(\gamma)})} = \omega^{(\eta\omega^{(\gamma)})}.$$

*Proof.* We have

$$\begin{aligned} \omega^{(\eta\omega^{(\gamma)})} &= (\omega^{(\eta)})^{(\omega^{(\gamma)})} \\ &\leq (\omega^{(\eta)}k + \rho)^{(\omega^{(\gamma)})} \\ &\leq (\omega^{(\eta+1)})^{(\omega^{(\gamma)})} \\ &= \omega^{((\eta+1)\omega^{(\gamma)})} = \omega^{(\eta\omega^{(\gamma)})}. \end{aligned} \quad \square$$

*Example.* By the above lemmas we have

$$\begin{aligned} &(\omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(5)})^{(\omega^{(2)}_2+\omega+1)} \\ &= (\omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(5)})^{(\omega^{(2)}_2)} \cdot (\omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(5)})^{(\omega)} \\ &\quad \cdot (\omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(5)}) \\ &= (\omega^{((\omega^{(5)}+\omega_{4+2})\omega^{(2)})})^{(2)} \cdot \omega^{((\omega^{(5)}+\omega_{4+2})\omega)} \cdot (\omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(5)}) \\ &= (\omega^{(\omega^{(7)})})^{(2)} \cdot \omega^{(\omega^{(6)})} \cdot (\omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(5)}) \\ &= \omega^{(\omega^{(7)}_2)} \cdot \omega^{(\omega^{(6)})} \cdot (\omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(5)}) \\ &= \omega^{(\omega^{(7)}_2+\omega^{(6)})} \cdot (\omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(5)}) \\ &= \omega^{(\omega^{(7)}_2+\omega^{(6)})} \cdot \omega^{(\omega^{(5)}+\omega_{4+2})} + \omega^{(\omega^{(7)}_2+\omega^{(6)})} \cdot \omega^{(5)} \\ &= \omega^{(\omega^{(7)}_2+\omega^{(6)}+\omega^{(5)}+\omega_{4+2})} + \omega^{(\omega^{(7)}_2+\omega^{(6)}+5)}. \end{aligned}$$

**Exercise 4.5.** Compute the cantor normal form of

$$(\omega^{(\omega^{(2)}_7+\omega_{3+4})}3 + \omega^{(\omega_{6+3})}4 + \omega^{(4)}3 + 1)^{(\omega^{(2)}_5+\omega_{7+2})}$$

*Remark.* We will prove in Lemma A4.5.6 that we can find, for every  $\beta$ , arbitrarily large ordinals  $\alpha_0, \alpha_1, \alpha_2$  such that

$$\alpha_0 = \beta + \alpha_0, \quad \alpha_1 = \beta\alpha_1, \quad \text{and} \quad \alpha_2 = \beta^{(\alpha_2)}.$$

In particular, there are ordinals  $\varepsilon$  such that  $\varepsilon = \omega^{(\varepsilon)}$ . By  $\varepsilon_\alpha$  we denote the  $\alpha$ -th ordinal such that  $\beta^{(\varepsilon_\alpha)} = \varepsilon_\alpha$ , for all  $\beta < \varepsilon_\alpha$ . Note that the Cantor normal form of  $\varepsilon_\alpha$  is  $\varepsilon_\alpha = \omega^{(\varepsilon_\alpha)}$ .

Let us summarise the picture of On that we have obtained. The first



ordinals are

$$\begin{aligned}
& 0, 1, 2, 3, \dots \\
& \dots, \omega, \omega + 1, \omega + 2, \dots \\
& \dots, \omega 2, \omega 2 + 1, \omega 2 + 2, \dots \\
& \dots, \omega 3, \dots, \omega 4, \dots, \omega^{(2)}, \dots, \omega^{(3)}, \dots \\
& \dots, \omega^{(\omega)}, \dots, \omega^{(\omega^{(\omega)})}, \dots \\
& \dots, \varepsilon_0, \dots, \varepsilon_0^{(\varepsilon_0)}, \dots, \varepsilon_1, \dots, \varepsilon_2, \dots, \varepsilon_\omega, \dots \\
& \dots, \omega_1, \dots, \omega_2, \dots, \omega_\omega, \dots
\end{aligned}$$

The ordinals  $\omega_\alpha$  will be defined in Section A4.2.

## A4. Zermelo-Fraenkel set theory

### 1. The Axiom of Choice

We have seen that induction is a powerful technique to prove statements and to construct objects. But in order to use this tool we have to relate the sets we are interested in to ordinals. In basic set theory this is not always possible. Therefore, we will introduce a new axiom which states that, for every set  $A$ , there is a well-order over  $A$ . Before doing so, let us present several statements that are equivalent to this axiom. We need two new notions.

**Definition 1.1.** A set  $F \subseteq \mathcal{P}(A)$  has *finite character* if, for all sets  $x \subseteq A$ , we have

$$x \in F \quad \text{iff} \quad x_0 \in F, \text{ for every finite set } x_0 \subseteq x.$$

**Lemma 1.2.** Suppose that  $F \subseteq \mathcal{P}(A)$  has finite character.

- (a)  $F$  is an initial segment of  $\mathcal{P}(A)$ .
- (b) If  $X \subseteq F$  is nonempty then  $\bigcap X \in F$ .
- (c) If  $C \subseteq F$  is a chain and  $\bigcup C$  is a set then  $\bigcup C \in F$ .

*Proof.* (a) follows immediately from the definition and (b) is a consequence of (a). For (c), let  $C \subseteq F$  be a chain such that  $X := \bigcup C$  is a set. If  $X_0 \subseteq X$  is finite, there exists some element  $Z \in C$  with  $X_0 \subseteq Z \in F$ . Hence,  $X_0 \in F$ , for all finite subsets  $X_0 \subseteq X$ . This implies that  $X \in F$ .  $\square$

**Lemma 1.3.** If  $F$  has finite character then  $\langle F, \subseteq \rangle$  is inductively ordered.

*Proof.* Let  $C \subseteq F$  be a linearly ordered subset of  $F$ . By Corollary A2.3.10 and Lemma 1.2 (c), it follows that  $\sup C = \bigcup C \in F$ .  $\square$

*Example.* Let  $V$  be a vector space over the field  $K$ . The set

$$F := \{ B \subseteq V \mid B \text{ is linearly independent} \}$$

has finite character.

The second notion we need is that of a choice function. Intuitively, a choice function is a function that, given some set  $A$ , selects an element of  $A$ .

**Definition 1.4.** A function  $f$  is a *choice function* if  $f(a) \in a$ , for all  $a \in \text{dom } f$ .

**Exercise 1.1.** Let  $\mathcal{I}$  be the set of all open intervals  $(a, b)$  of real numbers  $a, b \in \mathbb{R}$  with  $a < b$ . Define a choice function  $\mathcal{I} \rightarrow \mathbb{R}$ .

**Lemma 1.5.** Let  $A$  be a set and  $C$  the set of all choice functions  $f$  with  $\text{dom } f \subseteq \wp(A)$ .

(a)  $C$  has finite character.

(b) If  $f$  is a  $\subseteq$ -maximal element of  $C$  then  $\text{dom } f = \wp(A) \setminus \{\emptyset\}$ .

*Proof.* (a) Suppose that  $f$  is a binary relation such that every finite  $f_0 \subseteq f$  is a choice function. If  $\langle a, b \rangle, \langle a, c \rangle \in f$  then  $\{\langle a, b \rangle, \langle a, c \rangle\} \in C$  implies that  $b = c$ . Hence,  $f$  is a partial function. Furthermore, if  $\langle a, b \rangle \in f$  then  $\{\langle a, b \rangle\} \in C$  implies that  $b \in a$ . Consequently,  $f$  is a choice function.

(b) Let  $f \in C$  be  $\subseteq$ -maximal. Since  $f$  is a choice function we have  $\emptyset \notin \text{dom } f$ . Therefore,  $\text{dom } f \subseteq \wp(A) \setminus \{\emptyset\}$ . Suppose that there is some element  $B \in (\wp(A) \setminus \{\emptyset\}) \setminus \text{dom } f$ . Since  $B \neq \emptyset$  we can choose some element  $b \in B$ . The relation  $f \cup \{\langle B, b \rangle\} \supset f$  is again a choice function in contradiction to the maximality of  $f$ .  $\square$

**Lemma 1.6.** Let  $A$  be a set. Given a choice function  $f : \wp(A) \setminus \{\emptyset\} \rightarrow A$  we can define a well-order  $R$  on  $A$ .

*Proof.* Let  $f : \wp(A) \setminus \{\emptyset\} \rightarrow A$  be a choice function. We define a function  $g : \wp(A) \rightarrow \wp(A)$  by

$$g(X) := \begin{cases} A & \text{if } X = A, \\ X \cup \{f(A \setminus X)\} & \text{if } X \neq A. \end{cases}$$

Since  $g(X) \supseteq X$  this function is inflationary. Furthermore, the partial order  $\langle \wp(A), \subseteq \rangle$  is complete. By Theorem A3.3.14,  $g$  has an inductive fixed point. Since  $g(X) \neq X$ , for  $X \neq A$ , it follows that this fixed point is  $A$ . Let  $G : \text{On} \rightarrow \wp(A)$  be the fixed-point induction of  $g$  over  $\emptyset$  and let  $\alpha$  be the closure ordinal. For every  $\beta < \alpha$ , there exists a unique element  $a_\beta$  such that  $G(\beta + 1) \setminus G(\beta) = \{a_\beta\}$ . We define a function,  $h : \downarrow \alpha \rightarrow A$  by  $h(\beta) := a_\beta$ . Since  $G(0) = \emptyset$  it follows that  $\text{rng } h = G(\infty) = A$ . Hence,  $h : \downarrow \alpha \rightarrow A$  is bijective and we can define the desired well-order  $R$  over  $A$  by

$$R := \{ \langle a, b \rangle \mid h^{-1}(a) \leq h^{-1}(b) \}.$$

$\square$

Each of the following statements cannot be proved in basic set theory.

**Theorem 1.7.** The following statements are equivalent:

- (1) For every set  $A$ , there exists a well-order  $R$  over  $A$ .
- (2) For every set  $A$ , there exists a choice function  $f : \wp(A) \setminus \{\emptyset\} \rightarrow A$ .
- (3) If  $(A_i)_{i \in I}$  is a sequence of nonempty sets then  $\prod_{i \in I} A_i \neq \emptyset$ .
- (4) If  $(A_i)_{i \in I}$  is a sequence of disjoint nonempty sets then  $\prod_{i \in I} A_i \neq \emptyset$ .
- (5) Every inductively ordered partial order has a maximal element.
- (6) If  $F$  is a set of finite character and  $A \in F$ , there exists a maximal element  $B \in F$  with  $A \subseteq B$ .
- (7) For all sets  $A$  and  $B$ , there exists an injective function  $f : A \rightarrow B$  or an injective function  $f : B \rightarrow A$ .
- (8) For every surjective function  $f : A \rightarrow B$  where  $A$  is a set, there exists a function  $g : B \rightarrow A$  such that  $f \circ g = \text{id}_B$ .

*Proof.* (2)  $\Rightarrow$  (3) If  $\prod_{i \in I} A_i$  is a proper class, it is nonempty and we are done. Hence, we may assume that it is a set. Then  $A := \bigcup \{A_i \mid i \in I\}$  is also a set. By (2) there exists a choice function  $f : \wp(A) \setminus \{\emptyset\} \rightarrow A$ . Let  $g : I \rightarrow A$  be the function defined by  $g(i) := f(A_i)$ . Since  $g(i) \in A_i$  it follows that  $g \in \prod_{i \in I} A_i \neq \emptyset$ .

(3)  $\Rightarrow$  (4) is trivial.

(4)  $\Rightarrow$  (2) Let  $I := \wp(A) \setminus \{\emptyset\}$  and set  $A_X := X \times \{X\}$ , for  $X \in I$ . Since  $\prod_{X \in I} A_X \neq \emptyset$  there exists some element  $f \in \prod_{X \in I} A_X$ . We can define the desired choice function  $g : \wp(A) \setminus \{\emptyset\} \rightarrow A$  by

$$g(X) = a \quad \text{iff} \quad f(X) = \langle a, X \rangle.$$

(2)  $\Rightarrow$  (1) was proved in Lemma 1.6.

(1)  $\Rightarrow$  (5) Suppose that  $\langle A, \leq \rangle$  is inductively ordered, but  $A$  has no maximal element. For every  $a \in A$ , we can find some  $b \in A$  with  $b > a$ . By assumption, there exists a well-order  $R$  over  $A$ . Let  $f : A \rightarrow A$  be the function such that  $f(a)$  is the  $R$ -minimal element  $b \in A$  with  $b > a$ . By definition, we have  $f(a) > a$ , for all  $a \in A$ . Hence,  $f$  is inflationary and, by Theorem A3.3.14,  $f$  has a fixed point  $a$ . But  $f(a) = a$  contradicts the definition of  $f$ .

(5)  $\Rightarrow$  (6) Let  $F$  be a set of finite character and  $A \in F$ . It is sufficient to prove that the subset  $F_o := \{X \in F \mid A \subseteq X\}$  is inductively ordered by  $\subseteq$ . By Lemma 1.3, we know that  $\langle F, \subseteq \rangle$  is inductively ordered. Let  $C$  be a chain in  $F_o$ . Then  $C \subseteq F_o \subseteq F$  and  $C$  is also a chain in  $F$ . Consequently, it has a least upper bound  $B \in F$ . Since  $A \subseteq X$ , for all  $X \in C$ , it follows that  $A \subseteq B$ , that is,  $B \in F_o$  and  $B$  is also the least upper bound of  $C$  in  $F_o$ .

(6)  $\Rightarrow$  (2) Let  $A$  be a set. By Lemma 1.5 (a), the set  $C$  of choice functions  $f$  with  $\text{dom } f \subseteq \wp(A) \setminus \{\emptyset\}$  has finite character and, therefore, there is a maximal element  $f \in C$ . By Lemma 1.5 (b), it follows that  $f$  is the desired choice function.

(1)  $\Rightarrow$  (7) Fix well-orders  $R$  and  $S$  on, respectively,  $A$  and  $B$ . By Corollary A3.1.12, exactly one of the following conditions is satisfied:

$$\langle A, R \rangle < \langle B, S \rangle \quad \text{or} \quad \langle A, R \rangle \cong \langle B, S \rangle \quad \text{or} \quad \langle A, R \rangle > \langle B, S \rangle.$$

In the first two cases there exists an injection  $A \rightarrow B$  and in the second and third case there exists an injection  $B \rightarrow A$  in the other direction.

(7)  $\Rightarrow$  (1) Let  $A$  be a set. By Theorem A3.2.12, there exists an ordinal  $\alpha$  such that there is no injective function  $\downarrow \alpha \rightarrow A$ . Consequently, there exists an injective function  $f : A \rightarrow \downarrow \alpha$ . We define a relation  $R$  on  $A$  by

$$R := \{ \langle a, b \rangle \mid f(a) < f(b) \}.$$

Since  $f$  is injective and  $\text{rng } f \subseteq \downarrow \alpha$  is well-ordered it follows that  $R$  is the desired well-order on  $A$ .

(2)  $\Rightarrow$  (8) Let  $h : \wp(A) \setminus \{\emptyset\} \rightarrow A$  be a choice function. We can define  $g : B \rightarrow A$  by

$$g(b) := h(f^{-1}(b)).$$

(8)  $\Rightarrow$  (4) Let  $(A_i)_{i \in I}$  be a family of disjoint nonempty sets. We define a function  $f : \bigcup \{A_i \mid i \in I\} \rightarrow I$  by

$$f(a) = i \quad \text{iff} \quad a \in A_i.$$

Since the  $A_i$  are disjoint and nonempty it follows that  $f$  is well-defined and surjective. Hence, there exists a function  $g : I \rightarrow \bigcup \{A_i \mid i \in I\}$  such that  $f(g(i)) = i$ , for all  $i \in I$ . By definition of  $f$ , this implies that  $g(i) \in A_i$ . Hence,  $g \in \prod_{i \in I} A_i \neq \emptyset$ .  $\square$

**Axiom of Choice.** For every set  $A$  there exists a well-order  $R$  over  $A$ .

**Lemma 1.8.** A left-narrow partial order  $(A, \leq)$  is well-founded if, and only if, there exists no infinite strictly decreasing sequence  $a_o > a_1 > \dots$ .

*Proof.* One direction was already proved in Lemma A3.1.3. For the other one, fix a choice function  $f : \wp(A) \setminus \emptyset \rightarrow A$ . Suppose that there exists a nonempty set  $A_o \subseteq A$  without minimal element. We can define a descending chain  $a_o > a_1 > \dots$  by induction. Let  $a_o := f(A_o)$  and, for  $k > o$ , set

$$a_k := f(\{b \in A_o \mid b < a_{k-1}\}).$$

Note that  $a_k$  is well-defined since  $a_{k-1}$  is not a minimal element of  $A_o$ .  $\square$

**Exercise 1.2.** We call a set  $a$  *countable* if there exists a bijection  $\downarrow\omega \rightarrow a$ . Prove that a left-narrow partial order  $\langle A, \leq \rangle$  is well-founded if, and only if, every countable nonempty subset  $X \subseteq A$  has a minimal element.

**Exercise 1.3.** Let  $\langle A, R \rangle$  be a well-founded partial order that is a set. Prove that there exists a well-order  $\leq$  on  $A$  with  $R \subseteq \leq$ .

The following variant of the Axiom of Choice (statement (5) in the above theorem) is known as ‘Zorn’s Lemma’.

**Lemma 1.9** (Kuratowski, Zorn). *Every inductively ordered partial order has a maximal element.*

*Example.* We have seen that the system of all linearly independent subsets of a vector space  $V$  is inductively ordered. It follows that every vector space contains a maximal linearly independent subset, that is, a basis.

This example can be generalised to a certain kind of closure operators.

**Definition 1.10.** Let  $c$  be a closure operator on  $A$ .

(a)  $c$  has the *exchange property* if

$$b \in c(X \cup \{a\}) \setminus c(X) \quad \text{implies} \quad a \in c(X \cup \{b\}).$$

(b) A set  $I \subseteq A$  is *c-independent* if

$$a \notin c(I \setminus \{a\}), \quad \text{for all } a \in I.$$

We call  $D \subseteq A$  *c-dependent* if it is not *c-independent*.

(c) Let  $X \subseteq A$ . A set  $I \subseteq X$  is a *c-basis* of  $X$  if  $I$  is *c-independent* and  $c(I) = c(X)$ .

**Lemma 1.11.** *Let  $c$  be a closure operator on  $A$  and let  $F \subseteq \mathcal{P}(A)$  be the class of all *c-independent* sets. If  $c$  has finite character then  $F$  has finite character.*

*Proof.* Let  $I \in F$  and  $I_o \subseteq I$ . For every  $a \in I_o$ , we have

$$a \notin c(I \setminus \{a\}) \supseteq c(I_o \setminus \{a\}).$$

Hence,  $I_o$  is *c-independent*. Conversely, suppose that  $I \notin F$ . Then there is some  $a \in I$  with

$$a \in c(I \setminus \{a\}).$$

Since  $c$  has finite character we can find a finite subset  $I_o \subseteq I \setminus \{a\}$  with  $a \in c(I_o)$ . Thus,  $I_o \cup \{a\}$  is a finite subset of  $I$  that is not *c-independent*.  $\square$

Before proving the converse let us show with the help of the Axiom of Choice that there is always a *c-basis*. We start with an alternative description of the exchange property.

**Lemma 1.12.** *Let  $c$  be a closure operator on  $A$  with the exchange property. If  $D \subseteq A$  is a minimal *c-dependent* set then*

$$a \in c(D \setminus \{a\}), \quad \text{for all } a \in D.$$

*Proof.* Let  $a \in D$ . Since  $D$  is *c-dependent* there exists some element  $b \in D$  with  $b \in c(D \setminus \{b\})$ . If  $b = a$  then we are done. Hence, suppose that  $b \neq a$  and let  $D_o := D \setminus \{a, b\}$ . By minimality of  $D$  we have  $b \notin c(D_o)$ . Hence,  $b \in c(D_o \cup \{a\}) \setminus c(D_o)$  and the exchange property implies that  $a \in c(D_o \cup \{b\})$ .  $\square$

**Proposition 1.13.** *Let  $c$  be a closure operator on  $A$  that has finite character and the exchange property. Every set  $X \subseteq A$  has a *c-basis*.*

*Proof.* The family  $F$  of all *c-independent* subsets of  $X$  has finite character. By the Axiom of Choice, there exists a maximal *c-independent* set  $I \subseteq X$ . We claim that  $c(I) = c(X)$ , that is,  $I$  is a *c-basis* of  $X$ .

Clearly,  $c(I) \subseteq c(X)$ . If  $X \subseteq c(I)$ , it follows that

$$c(X) \subseteq c(c(I)) = c(I)$$

and we are done. Hence, it remains to consider the case that there is some element  $a \in X \setminus c(I)$ . We derive a contradiction to the maximality of  $I$  by showing that  $I \cup \{a\}$  is  $c$ -independent.

Suppose that  $I \cup \{a\}$  is not  $c$ -independent. Since  $F$  has finite character there exists a finite  $c$ -dependent subset  $D \subseteq I \cup \{a\}$  with  $a \in D$ . Suppose that  $D$  is chosen minimal. By Lemma 1.12, it follows that  $a \in c(D \setminus \{a\}) \subseteq c(I)$ . A contradiction.  $\square$

**Proposition 1.14.** *Let  $c$  be a closure operator on  $A$  with the exchange property and let  $F \subseteq \mathcal{P}(A)$  be the class of all  $c$ -independent sets. Then  $c$  has finite character if, and only if,  $F$  has finite character.*

*Proof.*  $(\Rightarrow)$  has already been proved in Lemma 1.11.

$(\Leftarrow)$  For a contradiction, suppose that there is a set  $X \subseteq A$  such that

$$Z := \bigcup \{ c(X_o) \mid X_o \subseteq X \text{ is finite} \}$$

is a proper subset of  $c(X)$ . Fix some element  $a \in c(X) \setminus Z$ . By Proposition 1.13 there exists a  $c$ -basis  $I$  for  $X$ . It follows that  $a \in c(X) = c(I)$ . Since  $F$  has finite character we can find a finite subset  $I_o \subseteq I$  such that  $I_o \cup \{a\}$  is  $c$ -dependent. By Lemma 1.12, it follows that  $a \in c(I_o) \subseteq Z$ . A contradiction.  $\square$

A more extensive treatment of closure operators with the exchange property will be given in Section F1.1.

## 2. Cardinals

The notion of the cardinality of a set is a very natural one. It is based on the same idea which led to the definition of the order type of a well-order. But instead of well-orders we consider just sets without any relation. Although conceptually simpler than ordinals we introduce cardinals quite late in the development of our theory since most of their properties cannot be proved without resorting to ordinals and the Axiom of Choice.

Intuitively, the cardinality of a set  $A$  measures its size, that is, the number of its elements. So, how do we count the elements of a set? We can say that ' $A$  has  $\alpha$  elements' if there exists an enumeration of  $A$  of length  $\alpha$ , that is, a bijection  $\downarrow\alpha \rightarrow A$ . For infinite sets, such an enumeration is not unique. We can find several sequences  $\downarrow\alpha \rightarrow A$  with different values of  $\alpha$ . To get a well-defined number we therefore pick the least one.

**Definition 2.1.** The *cardinality*  $|A|$  of a class  $A$  is the least ordinal  $\alpha$  such that there exists a bijection  $\downarrow\alpha \rightarrow A$ . If there exists no such ordinal then we write  $|A| := \infty$ . Let  $\mathbb{Cn} := \text{rng}|\cdot| \subseteq \text{On}$  be the range of this mapping. (We do not consider  $\infty$  to be an element of the range.) We set  $\mathbb{Cn} := \langle \mathbb{Cn}, \leq \rangle$ . The elements of  $\mathbb{Cn}$  are called *cardinals*.

*Remark.* Clearly, if  $|A|, |B| < \infty$  then we have  $|A| = |B|$  iff there exists a bijection  $A \rightarrow B$ .

**Lemma 2.2.** *Every set  $A$  has a cardinality and we have  $|A| < \infty$ .*

*Proof.* Let  $A$  be a set. By the Axiom of Choice, we can find a well-order  $R$  over  $A$ . Set  $\alpha := \text{ord} \langle A, R \rangle$ . By definition of an ordinal, there exists a bijection  $\downarrow\alpha \rightarrow A$ . In particular, the class of all ordinals  $\beta$  such that there exists a bijection  $\downarrow\beta \rightarrow A$  is nonempty and, therefore, there exists a least such ordinal.  $\square$

**Lemma 2.3.** *Let  $A$  and  $B$  be nonempty sets. The following statements are equivalent:*

- (1)  $|A| \leq |B|$
- (2) *There exists an injective function  $A \rightarrow B$ .*
- (3) *There exists a surjective function  $B \rightarrow A$ .*

*Proof.* Set  $\kappa := |A|$  and  $\lambda := |B|$  and let  $g : \downarrow\kappa \rightarrow A$  and  $h : \downarrow\lambda \rightarrow B$  be the corresponding bijections.

(1)  $\Rightarrow$  (2) Since  $\kappa \leq \lambda$  there exists an isomorphism  $f : \downarrow\kappa \rightarrow I$  between  $\downarrow\kappa$  and an initial segment  $I \subseteq \downarrow\lambda$ . In particular,  $f$  is injective. The composition  $h \circ f \circ g^{-1} : A \rightarrow B$  is the desired injective function.

(2)  $\Rightarrow$  (1) For a contradiction, suppose that there exists an injective function  $A \rightarrow B$  but we have  $|A| > |B|$ . By (1)  $\Rightarrow$  (2), the latter implies that there is an injective function  $B \rightarrow A$ . Hence, applying Theorem A2.1.12 we find a bijection  $A \rightarrow B$ . It follows that  $|A| = |B|$ . Contradiction.

(2)  $\Rightarrow$  (3) Let  $f : A \rightarrow B$  be injective. By Lemma A2.1.10 (b), there exists a function  $g : B \rightarrow A$  such that  $g \circ f = \text{id}_A$ . Furthermore, it follows by Lemma A2.1.10 (d) that  $g$  is surjective.

(3)  $\Rightarrow$  (2) As above, given a surjective function  $f : B \rightarrow A$  we can apply Lemma A2.1.10 (and the Axiom of Choice) to obtain an injective function  $g : A \rightarrow B$  with  $f \circ g = \text{id}_B$ .  $\square$

For every cardinal, there is a canonical set with this cardinality.

**Lemma 2.4.** For every cardinal  $\kappa \in \text{Cn}$ , we have  $\kappa = |\downarrow\kappa|$ . It follows that  $\text{Cn} = \{ \alpha \in \text{On} \mid |\downarrow\alpha| = \alpha \}$ .

**Exercise 2.1.** Let  $\alpha$  and  $\beta$  be ordinals such that  $|\alpha| \leq \beta \leq \alpha$ . Show that  $|\alpha| = |\beta|$ .

**Exercise 2.2.** Prove that  $\alpha \in \text{Cn}$ , for every ordinal  $\alpha \leq \omega$ . *Hint.* Show, by induction on  $\alpha$ , that there is no surjective function  $\downarrow\alpha \rightarrow \downarrow\beta$  with  $\alpha < \beta \leq \omega$ .

Using the notion of cardinality we can restate Theorem A2.1.13 in the following way.

**Theorem 2.5.** We have  $|A| < |\wp(A)|$ , for every set  $A$ .

*Proof.* By Theorem A2.1.13, there exists an injective function  $A \rightarrow \wp(A)$  but no surjective one. By Lemma 2.3, it follows that  $|A| \leq |\wp(A)|$  and  $|\wp(A)| \not\leq |A|$ .  $\square$

$\text{Cn}$  is a proper class since it is an unbounded subclass of  $\text{On}$ .

**Lemma 2.6.**  $\text{Cn}$  is a proper class.

*Proof.* For a contradiction, suppose otherwise. By Lemma A3.2.8, it follows that there is some  $\alpha \in \text{On}$  such that  $\kappa < \alpha$ , for all cardinals  $\kappa$ . But, by Theorem A3.2.12, there exists some ordinal  $\beta$  such that  $\lambda := |\downarrow\beta| > |\downarrow\alpha|$ , which implies that  $\lambda > \alpha$ . A contradiction.  $\square$

**Lemma 2.7.**  $\aleph_0 \leq \aleph_n \leq \aleph_n$ .

*Proof.* Since  $\text{Cn} \subseteq \text{On}$  it follows that  $\aleph_n$  is a well-order. Therefore, there exists an isomorphism  $h : \text{Cn} \rightarrow I$ , for some initial segment  $I \subseteq \text{On}$ .

By Theorem 2.5 we know that the function  $f : \text{On}_0 \rightarrow \text{Cn}$  with  $f(\alpha) := |\aleph_\alpha|$  is strictly increasing. Consequently, we have  $\aleph_0 \leq \aleph_n$ , by Lemma A3.2.11.  $\square$

*Remark.* With the Axiom of Replacement which we will introduce in Section 5 we can actually prove that  $\langle \text{On}_0, \epsilon \rangle \cong \langle \text{On}, < \rangle$ . Therefore, all three orders are isomorphic.

**Definition 2.8.** (a) By the preceding lemma and Lemma A3.1.10, there exists a unique isomorphism  $h : I \rightarrow \text{Cn}$  where  $I$  is an initial segment of  $\text{On}$ . We define  $\aleph_\alpha := h(\omega + \alpha)$  ('aleph alpha'), for all  $\alpha$  such that  $\omega + \alpha \in I$ . Furthermore, we denote by  $\omega_\alpha$  the minimal ordinal such that  $|\omega_\alpha| = \aleph_\alpha$ .

(b) A set  $A$  is *finite* if  $|A| < \aleph_0$ . Otherwise,  $A$  is called *infinite*. Similarly, we say that  $A$  is *countable* if  $|A| \leq \aleph_0$ , and  $A$  is *uncountable*, if  $|A| > \aleph_0$ . A countable set that is not finite is called *countably infinite*.

(c) For cardinals  $\kappa$ , we will denote by  $\kappa^+$  the minimal *infinite* cardinal greater than  $\kappa$ .

Note that, by our definition of a cardinal, we have  $\omega_\alpha = \aleph_\alpha$  and  $\aleph_0 = \omega_0 = \omega$ . Furthermore,  $\aleph_\alpha^+ = \aleph_{\alpha+1}$ . Since we have defined the operation  $\kappa^+$  differently for cardinals and ordinals we will use this notation only for cardinals in the remainder of this book. If we consider the successor of an ordinal  $\alpha$  we will write  $\alpha + 1$ .

### 3. Cardinal arithmetic

Similarly to ordinals we can define arithmetic operations on cardinals. Note that, except for finite cardinals, these operations are different from the ordinal operations. Therefore, we have chosen different symbols to denote them.

**Definition 3.1.** Let  $\kappa, \lambda \in \text{Cn}$  be cardinals. We define

$$\kappa \oplus \lambda := |\downarrow\kappa \cup \downarrow\lambda|, \quad \kappa \otimes \lambda := |\downarrow\kappa \times \downarrow\lambda|, \quad \kappa^\lambda := |\downarrow\kappa^{\downarrow\lambda}|.$$

The following lemmas follows immediately from the definition if one recalls that, for  $\kappa := |A|$  and  $\lambda := |B|$ , there exist bijections  $A \rightarrow \downarrow\kappa$  and  $B \rightarrow \downarrow\lambda$ .

**Lemma 3.2.** Let  $A$  and  $B$  be sets.

$$|A \cup B| = |A| \oplus |B|, \quad |A \times B| = |A| \otimes |B|, \quad |A^B| = |A|^{|B|}.$$

**Corollary 3.3.** For all  $\alpha, \beta \in \text{On}$ , we have

$$|\downarrow(\alpha + \beta)| = |\downarrow\alpha| \oplus |\downarrow\beta| \quad \text{and} \quad |\downarrow(\alpha\beta)| = |\downarrow\alpha| \otimes |\downarrow\beta|.$$

The corresponding equation for ordinal exponentiation will be delayed until Lemma 4.4.

**Exercise 3.1.** Prove that, if  $A$  is a set then  $|\wp(A)| = 2^{|A|}$ . *Hint.* Take the obvious bijection  $\wp(A) \rightarrow 2^A$ .

For finite cardinals these operations coincide with the usual ones.

**Lemma 3.4.** For  $m, n < \omega$ , we have

$$m \oplus n = m + n, \quad m \otimes n = mn, \quad m^n = m^n,$$

where the operations on the left are the ones defined above while those on the right are the usual arithmetic operations.

Let us summarise the basic properties of cardinal arithmetic. The proofs are similar to, but much simpler than, the corresponding ones for ordinal arithmetic.

**Lemma 3.5.** Let  $\kappa, \lambda, \mu \in \text{Cn}$ .

- (a)  $(\kappa \oplus \lambda) \oplus \mu = \kappa \oplus (\lambda \oplus \mu)$
- (b)  $\kappa \oplus \lambda = \lambda \oplus \kappa$
- (c)  $\kappa \oplus 0 = \kappa$
- (d)  $\kappa \leq \lambda$  if, and only if, there is some  $\mu$  with  $\lambda = \kappa \oplus \mu$ .
- (e)  $\lambda \leq \mu$  implies  $\kappa \oplus \lambda \leq \kappa \oplus \mu$ .
- (f)  $\kappa \geq \aleph_0$  if, and only if,  $\kappa \oplus 1 = \kappa$

*Proof.* (a) There is a canonical bijection  $(A \cup B) \cup C \rightarrow A \cup (B \cup C)$  with

$$\begin{aligned} \langle 0, \langle 0, a \rangle \rangle &\mapsto \langle 0, a \rangle, \\ \langle 0, \langle 1, b \rangle \rangle &\mapsto \langle 1, \langle 0, b \rangle \rangle, \\ \langle 1, c \rangle &\mapsto \langle 1, \langle 1, c \rangle \rangle. \end{aligned}$$

(b) There is a canonical bijection  $A \cup B \rightarrow B \cup A$  with  $\langle 0, a \rangle \mapsto \langle 1, a \rangle$  and  $\langle 1, b \rangle \mapsto \langle 0, b \rangle$ .

(c)  $A \cup \emptyset = \{0\} \times A$ . We can define a bijection  $A \rightarrow \{0\} \times A$  by  $a \mapsto \langle 0, a \rangle$ .

(d) If  $\kappa \leq \lambda$ , there exists an injective function  $f : \downarrow\kappa \rightarrow \downarrow\lambda$ . Let  $X := \downarrow\lambda \setminus \text{rng } f$  and  $\mu := |X|$ . We can define a bijection  $\downarrow\kappa \cup X \rightarrow \downarrow\lambda$  by

$$\langle 0, a \rangle \mapsto f(a) \quad \text{and} \quad \langle 1, a \rangle \mapsto a.$$

(e) If there is an injective function  $f : B \rightarrow C$ , we can define an injective function  $A \cup B \rightarrow A \cup C$  by

$$\langle 0, a \rangle \mapsto \langle 0, a \rangle \quad \text{and} \quad \langle 1, b \rangle \mapsto \langle 1, f(b) \rangle.$$

(f) If  $\kappa \geq \aleph_0 = \omega$  then  $\kappa = \omega + \alpha$ , for some  $\alpha \in \text{On}$ . We can define a bijection  $\downarrow\omega \rightarrow \downarrow(\omega + 1)$  by  $0 \mapsto \omega$  and  $n \mapsto n - 1$ , for  $n > 0$ . This function can be extended to a bijection  $\downarrow\omega \cup \downarrow\alpha \rightarrow \downarrow\omega \cup \downarrow\alpha \cup [1]$ . Conversely, if  $\kappa < \omega$  then  $\kappa \oplus 1 = \kappa + 1 > \kappa$ .  $\square$

**Lemma 3.6.** Let  $\kappa, \lambda, \mu \in \text{Cn}$ .

- (a)  $(\kappa \otimes \lambda) \otimes \mu = \kappa \otimes (\lambda \otimes \mu)$
- (b)  $\kappa \otimes \lambda = \lambda \otimes \kappa$
- (c)  $\kappa \otimes 0 = 0, \kappa \otimes 1 = \kappa, \kappa \otimes 2 = \kappa \oplus \kappa.$
- (d)  $\kappa \otimes (\lambda \oplus \mu) = (\kappa \otimes \lambda) \oplus (\kappa \otimes \mu)$
- (e)  $\lambda \leq \mu$  implies  $\kappa \otimes \lambda \leq \kappa \otimes \mu.$

*Proof.* (a) There is a canonical bijection  $(A \times B) \times C \rightarrow A \times (B \times C)$  with  $\langle \langle a, b \rangle, c \rangle \mapsto \langle a, \langle b, c \rangle \rangle$ .

- (b) There is a canonical bijection  $A \times B \rightarrow B \times A$  with  $\langle a, b \rangle \mapsto \langle b, a \rangle$ .
- (c)  $A \times \emptyset = \emptyset$ . There are canonical bijections

$$A \times \{0\} \rightarrow A \quad \text{and} \quad A \cup A = [2] \times A \rightarrow A \times [2].$$

- (d) There exists a bijection  $A \times (B \cup C) \rightarrow (A \times B) \cup (A \times C)$  with

$$\langle a, \langle 0, b \rangle \rangle \mapsto \langle 0, \langle a, b \rangle \rangle \quad \text{and} \quad \langle a, \langle 1, c \rangle \rangle \mapsto \langle 1, \langle a, c \rangle \rangle.$$

- (e) Given an injective function  $f : B \rightarrow C$  we define an injective function  $A \times B \rightarrow A \times C$  by  $\langle a, b \rangle \mapsto \langle a, f(b) \rangle$ .  $\square$

**Lemma 3.7.** Let  $\kappa, \lambda, \mu, \nu \in \text{Cn}$ .

- (a)  $(\kappa^\lambda)^\mu = \kappa^{\lambda \otimes \mu}$
- (b)  $(\kappa \otimes \lambda)^\mu = \kappa^\mu \otimes \lambda^\mu$
- (c)  $\kappa^{\lambda \oplus \mu} = \kappa^\lambda \otimes \kappa^\mu$
- (d)  $\kappa^0 = 1, \kappa^1 = \kappa, \kappa^2 = \kappa \otimes \kappa.$
- (e) If  $\kappa \leq \lambda$  and  $\mu \leq \nu$  then  $\kappa^\mu \leq \lambda^\nu$ .
- (f)  $\kappa < 2^\kappa$

*Proof.* (a) There is a canonical bijection  $(A^B)^C \rightarrow A^{B \times C}$  given by  $f \mapsto g$  where  $g(b, c) := f(c)(b)$ .

- (b) We define a bijection  $A^C \times B^C \rightarrow (A \times B)^C$  by

$$\langle g, h \rangle \mapsto f \quad \text{where} \quad f(c) := \langle g(c), h(c) \rangle.$$

- (c) We define a bijection  $A^{B \cup C} \rightarrow A^B \times A^C$  by  $f \mapsto \langle g, h \rangle$  where

$$g(b) := f(\langle 0, b \rangle) \quad \text{and} \quad h(c) := f(\langle 1, c \rangle).$$

- (d)  $A^\emptyset = \{\emptyset\}$ . A bijection  $A^{[1]} \rightarrow A$  is given by  $f \mapsto f(0)$ , and a bijection  $A^{[2]} \rightarrow A \times A$  by  $f \mapsto \langle f(0), f(1) \rangle$ .

- (e) Suppose that  $f : A \rightarrow B$  and  $g : C \rightarrow D$  are injective. According to Lemma A2.1.10 (b), there exists a surjective function  $g' : D \rightarrow C$  such that  $g' \circ g = \text{id}_C$ . We define an injection  $A^C \rightarrow B^D$  by  $h \mapsto f \circ h \circ g'$ . To show that this mapping is injective consider functions  $h, h' \in A^C$  with  $h \neq h'$ . Fix some  $c \in C$  with  $h(c) \neq h'(c)$  and set  $d := g(c)$ . Then  $g'(d) = g'(g(c)) = \text{id}_C(c) = c$ . Since  $f$  is injective it follows that

$$(f \circ h \circ g')(d) = f(h(c)) \neq f(h'(c)) = (f \circ h' \circ g')(d).$$

Consequently,  $f \circ h \circ g' \neq f \circ h' \circ g'$ .

- (f) follows immediately from Theorem 2.5.  $\square$

We will show that addition and multiplication of infinite cardinals is especially simple since they just consist of taking the maximum of the operands. In particular, we have  $\kappa \oplus \lambda = \kappa \otimes \lambda$  if at least one operand is infinite.

**Exercise 3.2.** Prove that  $\aleph_0 \otimes \aleph_0 = \aleph_0$  by showing that the function

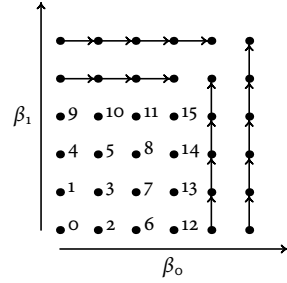
$$\downarrow \omega \times \downarrow \omega \rightarrow \downarrow \omega : \langle i, k \rangle \mapsto \frac{1}{2}(i+k)(i+k+1) + k$$

is bijective.

We start by computing  $\kappa \otimes \kappa$  by induction on  $\kappa \geq \aleph_0$ .

**Theorem 3.8.** If  $\kappa \geq \aleph_0$  then  $\kappa \otimes \kappa = \kappa$ .



Figure 1.. Ordering on  $\downarrow\kappa \times \downarrow\kappa$ 

*Proof.* We have  $\kappa = \kappa \otimes 1 \leq \kappa \otimes \kappa$ . For the converse, we prove that  $\kappa \otimes \kappa \leq \kappa$  by induction on  $\kappa$ .

Note that, since  $\kappa$  is a cardinal we have  $\alpha < \kappa$  if, and only if,  $|\downarrow\alpha| < \kappa$ , for all ordinals  $\alpha$ . We define an order on  $K := \downarrow\kappa \times \downarrow\kappa$  by

$$\langle \beta_0, \beta_1 \rangle < \langle \gamma_0, \gamma_1 \rangle$$

$$\begin{aligned} \text{:iff } & \max\{\beta_0, \beta_1\} < \max\{\gamma_0, \gamma_1\}, \text{ or} \\ & \max\{\beta_0, \beta_1\} = \max\{\gamma_0, \gamma_1\} \text{ and } \beta_0 < \gamma_0, \text{ or} \\ & \max\{\beta_0, \beta_1\} = \max\{\gamma_0, \gamma_1\} \text{ and } \beta_0 = \gamma_0 \text{ and } \beta_1 < \gamma_1. \end{aligned}$$

One can check easily that this order is a well-order. For every ordinal  $\alpha \leq \kappa$ , the set

$$I(\alpha) := \downarrow\alpha \times \downarrow\alpha$$

is an initial subset of  $K$ . If  $\omega \leq \alpha < \kappa$ , it follows by inductive hypothesis that

$$|I(\alpha)| = |\downarrow\alpha \times \downarrow\alpha| = |\downarrow\alpha| \otimes |\downarrow\alpha| = |\downarrow\alpha| < \kappa.$$

Similarly, if  $\alpha < \omega$  then we have

$$|I(\alpha)| = |\downarrow\alpha| \otimes |\downarrow\alpha| = |\downarrow\alpha|^2 = \alpha^2 < \aleph_0 \leq \kappa.$$

Hence, we have  $\text{ord } I(\alpha) < \kappa$ , for all ordinals  $\alpha < \kappa$ .

We claim that  $K = \bigcup \{I(\alpha) \mid \alpha < \kappa\}$ . Let  $\langle \alpha, \beta \rangle \in K$ . Since  $\alpha, \beta < \kappa$  and  $\kappa$  is a limit ordinal we have  $\gamma := \max\{\alpha + 1, \beta + 1\} < \kappa$  and  $\langle \alpha, \beta \rangle \in I(\gamma)$ . It follows that

$$\text{ord } \langle K, \leq \rangle = \sup \{ \text{ord } \langle I(\alpha), \leq \rangle \mid \alpha < \kappa \} \leq \kappa.$$

In particular, there exists an isomorphism between  $K$  and some initial segment of  $\kappa$ . This implies that  $\kappa \otimes \kappa = |K| \leq \kappa$ .  $\square$

The general case now follows easily.

**Lemma 3.9.** *If  $\kappa > 0$  and  $\lambda \geq \aleph_0$  then  $\kappa \oplus \lambda = \kappa \otimes \lambda = \max\{\kappa, \lambda\}$ .*

*Proof.* By symmetry, we may assume that  $\kappa \leq \lambda$ . For  $\kappa = 1$ , the claim follows from Lemmas 3.5 and 3.6. Suppose that  $\kappa > 1$ . Then

$$\lambda \leq \kappa \oplus \lambda \leq \lambda \oplus \lambda = 2 \otimes \lambda \leq \kappa \otimes \lambda \leq \lambda \otimes \lambda = \lambda. \quad \square$$

**Corollary 3.10.** *If  $\kappa \geq \aleph_0$  then  $\kappa^n = \kappa$ , for all  $n < \omega$ .*

*Example.* We have

$$\begin{aligned} \aleph_4^{\aleph_3} \otimes (\aleph_5 \oplus \aleph_4^{\aleph_7})^{\aleph_2} &= \aleph_4^{\aleph_3} \otimes (\aleph_4^{\aleph_7})^{\aleph_2} = \aleph_4^{\aleph_3} \otimes \aleph_4^{\aleph_7 \otimes \aleph_2} \\ &= \aleph_4^{\aleph_3} \otimes \aleph_4^{\aleph_7} = \aleph_4^{\aleph_3 \oplus \aleph_7} = \aleph_4^{\aleph_7}. \end{aligned}$$

## 4. Cofinality

Frequently, we will construct objects as the union of an increasing sequence  $A_0 \subseteq A_1 \subseteq \dots$  of sets. In this section we will study the cardinality of such unions.

**Definition 4.1.** For a sequence  $(\kappa_i)_{i < \alpha}$  of cardinals, we define

$$\sum_{i < \alpha} \kappa_i := \left| \bigcup_{i < \alpha} \downarrow \kappa_i \right| \quad \text{and} \quad \prod_{i < \alpha} \kappa_i := \left| \prod_{i < \alpha} \downarrow \kappa_i \right|.$$

**Lemma 4.2.** If  $\kappa \geq \aleph_0$  and  $\lambda_i \geq 1$ , for  $i < \kappa$ , then

$$\sum_{i < \kappa} \lambda_i = \kappa \otimes \sup \{ \lambda_i \mid i < \kappa \}.$$

*Proof.* Let  $\mu := \sup \{ \lambda_i \mid i < \kappa \}$ . Note that

$$\kappa = \sum_{i < \kappa} 1 \leq \sum_{i < \kappa} \lambda_i \quad \text{and} \quad \mu = \sup \{ \lambda_i \mid i < \kappa \} \leq \sum_{i < \kappa} \lambda_i$$

implies  $\kappa \otimes \mu = \max \{ \mu, \kappa \} \leq \sum_{i < \kappa} \lambda_i \leq \sum_{i < \kappa} \mu = \kappa \otimes \mu$ .  $\square$

**Corollary 4.3.** If  $\kappa \geq \aleph_0$  and  $\lambda_i \leq \kappa$ , for  $i < \kappa$ , then  $\sum_{i < \kappa} \lambda_i \leq \kappa$ .

We have seen in Lemma 3.7 (f) that  $\kappa^\lambda > \kappa$ , for infinite  $\lambda$ . Ordinal exponentiation, on the other hand, does not increase the cardinality.

**Lemma 4.4.** If  $\alpha$  and  $\beta > 0$  are ordinals and at least one of them is infinite then

$$|\downarrow(\alpha^{(\beta)})| = |\downarrow\alpha| \otimes |\downarrow\beta|.$$

*Proof.* If  $\alpha = 0$  then  $|\downarrow(\alpha^{(\beta)})| = 0 = |\downarrow\alpha| \otimes |\downarrow\beta|$ . Otherwise, we obviously have  $|\downarrow\alpha| \leq |\downarrow(\alpha^{(\beta)})|$  and  $|\downarrow\beta| \leq |\downarrow(\alpha^{(\beta)})|$ . Conversely,

$$\downarrow(\alpha^{(\beta)}) = \bigcup_{n < \omega} \bigcup \{ (\downarrow\alpha)^X \mid X \subseteq \downarrow\beta, |X| = n \}.$$

Since  $|(\downarrow\alpha)^n| \leq |\downarrow\alpha| \oplus \aleph_0$ , for  $n < \omega$ , it follows from Corollary 4.3 that

$$\begin{aligned} |\downarrow(\alpha^{(\beta)})| &\leq \sum_{n < \omega} \sum_{i < |\downarrow\beta|^n} |(\downarrow\alpha)^n| \\ &\leq \sum_{n < \omega} |(\downarrow\beta)^n| \otimes |\downarrow\alpha| \otimes \aleph_0 \\ &= \sum_{n < \omega} |\downarrow\alpha| \otimes |\downarrow\beta| \otimes \aleph_0 \\ &= \aleph_0 \otimes |\downarrow\alpha| \otimes |\downarrow\beta| \otimes \aleph_0 \\ &= |\downarrow\alpha| \otimes |\downarrow\beta|. \end{aligned} \quad \square$$

**Corollary 4.5.** Let  $A$  and  $B \neq \emptyset$  be sets, at least one of them infinite. There are exactly  $|A| \oplus |B|$  functions  $p : A_0 \rightarrow B$  with finite domain  $A_0 \subseteq A$ .

**Theorem 4.6 (König).** If  $\kappa_i < \lambda_i$ , for  $i < \alpha$ , then

$$\sum_{i < \alpha} \kappa_i < \prod_{i < \alpha} \lambda_i.$$

*Proof.* We show that there is no surjective function

$$f : \bigcup_{i < \alpha} \downarrow\kappa_i \rightarrow \prod_{i < \alpha} \downarrow\lambda_i.$$

For a contradiction, suppose such a function exists and define

$$Z_k := \{ \beta_k < \lambda_k \mid (\beta_i)_i = f\langle k, \gamma \rangle \text{ for some } \gamma < \kappa_k \}.$$

Then  $|Z_k| \leq \kappa_k < \lambda_k$ . Hence,  $\downarrow\lambda_k \setminus Z_k \neq \emptyset$  and there is some sequence  $(\beta_i)_i \in \prod_{i < \alpha} (\downarrow\lambda_i \setminus Z_i)$ . As  $f$  is surjective there must be some element  $\langle k, \gamma \rangle$  with  $f\langle k, \gamma \rangle = (\beta_i)_i$ . But this implies that  $\beta_k \in Z_k$ . A contradiction.  $\square$

Consider some set  $A$  of cardinality  $|A| = \kappa$ . What is the shortest sequence of sets  $(B_\alpha)_{\alpha < \lambda}$  of cardinality  $|B_\alpha| < \kappa$  such that  $A = \bigcup_{\alpha < \lambda} B_\alpha$ ? This question leads to the notion of cofinality.

**Definition 4.7.** (a) Let  $\langle A, \leq \rangle$  be a linear order. A subset  $X \subseteq A$  is *cofinal* in  $A$  if, for every  $a \in A$ , there is some element  $x \in X$  with  $a \leq x$ .

We call a function  $f : B \rightarrow A$  cofinal if  $\text{rng } f$  is cofinal in  $A$ .

(b) The *cofinality*  $\text{cf } \alpha$  of an ordinal  $\alpha$  is the minimal ordinal  $\beta$  such that there exists a cofinal function  $f : \downarrow\beta \rightarrow \downarrow\alpha$ .

**Exercise 4.1.** Prove that every linear order  $\langle A, \leq \rangle$  contains a cofinal subset  $X \subseteq A$  such that  $\langle X, \leq \rangle$  is well-ordered.

**Lemma 4.8.** Let  $\langle A, \leq \rangle$  be a linear order. If  $X$  is cofinal in  $A$  and  $Y$  is cofinal in  $X$  then  $Y$  is cofinal in  $A$ .

We can restate the definition of the cofinality in a more useful form as follows.

**Lemma 4.9.** If  $(\alpha_i)_{i < \lambda}$  is a sequence of ordinals  $\alpha_i < \kappa$  of length  $\lambda < \text{cf } \kappa$  then

$$\sup \{ \alpha_i \mid i < \lambda \} < \kappa.$$

**Exercise 4.2.** Prove that  $\text{cf } \omega = \omega$  and  $\text{cf } \aleph_\omega = \omega$ .

The following lemmas provide tools to compute the cofinality of an ordinal.

**Lemma 4.10.** For every ordinal  $\alpha$ , we have

$$\text{cf } \alpha \leq \alpha \quad \text{and} \quad \text{cf}(\alpha + 1) = 1.$$

*Proof.* For the first inequality, it is sufficient to note that the identity function  $\text{id}_{\downarrow \alpha} : \downarrow \alpha \rightarrow \downarrow \alpha$  is cofinal. The second claim follows from the fact that the function  $f : [1] \rightarrow \downarrow(\alpha + 1)$  with  $f(o) := \alpha$  is cofinal.  $\square$

**Lemma 4.11.** If there exists a cofinal function  $f : \downarrow \beta \rightarrow \downarrow \alpha$ , we can construct such a function that is strictly increasing.

*Proof.* The function  $g : \downarrow \beta \rightarrow \downarrow \alpha$  with

$$g(\gamma) = \max \{ f(\gamma), \sup \{ g(\eta) + 1 \mid \eta < \gamma \} \}$$

is cofinal and increasing.  $\square$

**Lemma 4.12.** If  $f : \downarrow \alpha \rightarrow \downarrow \beta$  is strictly increasing and cofinal then  $\text{cf } \alpha = \text{cf } \beta$ .

*Proof.* Let  $g : \downarrow \text{cf } \alpha \rightarrow \downarrow \alpha$  and  $h : \downarrow \text{cf } \beta \rightarrow \downarrow \beta$  be strictly increasing cofinal maps. Since the composition  $f \circ g : \downarrow \text{cf } \alpha \rightarrow \downarrow \beta$  is cofinal we have  $\text{cf } \alpha \leq \text{cf } \beta$ .

For the converse, we distinguish two cases. If  $\alpha = \alpha_o + 1$  is a successor, then  $\text{cf } \alpha = 1$  and  $\{f(o)\}$  is cofinal in  $\downarrow \beta$ . Hence,  $\beta = f(o) + 1$  is a successor and  $\text{cf } \beta = 1$ . If  $\alpha$  is a limit ordinal, we define a function  $k : \downarrow \text{cf } \beta \rightarrow \downarrow \alpha$  by

$$k(\gamma) := \min \{ \eta \mid f(\eta) > h(\gamma) \}.$$

This function is cofinal since, given  $\eta < \alpha$ , there is some  $\gamma < \text{cf } \beta$  with  $h(\gamma) \geq f(\eta)$ . It follows that  $k(\gamma) \geq \eta$  since  $f(k(\gamma)) > h(\gamma) \geq f(\eta)$  and  $f$  is strictly increasing.  $\square$

**Corollary 4.13.**  $\text{cf}(\text{cf } \alpha) = \text{cf } \alpha$ , for every  $\alpha \in \text{On}$ .

We will see many examples showing that cardinals  $\kappa$  with  $\text{cf } \kappa = \kappa$  behave in a sane way while, for other cardinals, we might have to deal with pathological cases. Cardinals of the first kind are therefore called *regular*, the other ones are *singular*.

**Definition 4.14.** An ordinal  $\alpha$  is called *regular* if  $\alpha$  is a limit ordinal and  $\text{cf } \alpha = \alpha$ . A cardinal which is not regular is called *singular*.

*Remark.* In Corollary 4.13 we have shown that every ordinal of the form  $\text{cf } \alpha$  is regular. It follows that the class of all regular ordinals is precisely the range  $\text{rng}(\text{cf})$  of the function  $\text{cf}$ .

*Example.*  $\omega$  and  $\aleph_1$  are regular while  $\aleph_\omega$  is singular.

The next lemma indicates that the notion of cofinality is mainly interesting for cardinals.

**Lemma 4.15.** Every regular ordinal is a cardinal.

*Proof.* Let  $\alpha \in \text{On} \setminus \text{Cn}$  be an ordinal that is not a cardinal and set  $\kappa := |\alpha| < \alpha$ . By definition, there exists a bijection  $f : \downarrow \kappa \rightarrow \downarrow \alpha$ . This function is surjective and, hence, cofinal. Consequently, we have  $\text{cf } \alpha \leq \kappa < \alpha$ .  $\square$

It turns out that all successor cardinals are regular while most limit cardinals are singular.

**Lemma 4.16.** Every successor cardinal is regular.

*Proof.* Suppose there exists a cardinal  $\kappa \in \text{Cn}$  such that  $\alpha := \text{cf } \kappa^+ < \kappa^+$ . Let  $f : \downarrow \alpha \rightarrow \downarrow \kappa^+$  be a cofinal map. Since  $\kappa^+$  is a limit ordinal we have

$$\downarrow \kappa^+ = \bigcup \{ \downarrow f(\beta) \mid \beta < \alpha \}.$$

By Corollary 4.3, it follows that

$$\kappa^+ = |\downarrow \kappa^+| = \left| \bigcup \{ \downarrow f(\beta) \mid \beta < \alpha \} \right| \leq \sum_{\beta < \alpha} \kappa = \kappa.$$

A contradiction.  $\square$

**Lemma 4.17.** *If  $\delta$  is a limit ordinal then  $\text{cf } \aleph_\delta = \text{cf } \delta$ .*

*Proof.* We can define a strictly increasing cofinal function  $f : \downarrow \delta \rightarrow \downarrow \aleph_\delta$  by  $f(\alpha) := \aleph_\alpha$ . Hence, the claim follows from Lemma 4.12.  $\square$

It follows that regular limit cardinals are quite rare.

**Corollary 4.18.** *If  $\delta$  is a limit ordinal such that  $\aleph_\delta$  is regular then  $\aleph_\delta = \delta$ .*

Cardinal exponentiation is the least understood operation of those introduced so far. There are many open questions that the usual axioms of set theory are not strong enough to answer. For example, we do not know what the value of  $2^{\aleph_0}$  is. Given an arbitrary model of set theory we can construct a new model where  $2^{\aleph_0} = \aleph_1$ , but we can also find models where  $2^{\aleph_0}$  equals  $\aleph_2$  or  $\aleph_3$ .

In the remainder of this section we present some elementary results that *can* be proved. The notion of cofinality appears at several places in these proofs. First, let us compute the cardinality of all stages  $S_\alpha$ , by a simple induction.

**Definition 4.19.** We define the cardinal  $\beth_\alpha(\kappa)$  ('beth alpha'), for  $\alpha \in \text{On}$  and  $\kappa \in \text{Cn}$ , recursively by

$$\beth_0(\kappa) := \kappa,$$

$$\beth_{\alpha+1}(\kappa) := 2^{\beth_\alpha(\kappa)},$$

and  $\beth_\delta(\kappa) := \sup \{ \beth_\alpha(\kappa) \mid \alpha < \delta \}$ , for limit ordinals  $\delta$ .

Further, let  $\beth_\alpha := \beth_\alpha(\aleph_0)$ .

**Lemma 4.20.** *For  $\alpha \in \text{On}_0$ , we have*

$$|S_\alpha| = \beth_\alpha(0) \quad \text{and} \quad |S_{\omega+\alpha}| = \beth_\alpha.$$

The next lemma shows that most questions about cardinal exponentiation can be reduced to the computation of the cardinality of power sets.

**Lemma 4.21.** *If  $2 \leq \kappa \leq 2^\lambda$  and  $\lambda \geq \aleph_0$  then  $\kappa^\lambda = 2^\lambda$ .*

*Proof.*  $2^\lambda \leq \kappa^\lambda \leq (2^\lambda)^\lambda = 2^{\lambda \otimes \lambda} = 2^\lambda$ .  $\square$

What is the value of  $\kappa^\lambda$ , for  $\lambda < \kappa$ ? We can give only partial answers.

**Lemma 4.22.** *If  $\kappa \geq \aleph_0$  and  $\lambda \geq \text{cf } \kappa$  then  $\kappa^\lambda > \kappa$ . In particular,  $\kappa^{\text{cf } \kappa} > \kappa$ .*

*Proof.* Fix a cofinal function  $f : \downarrow \lambda \rightarrow \downarrow \kappa$ . By Theorem 4.6, we have

$$\kappa^\lambda = |(\downarrow \kappa)^{\downarrow \lambda}| = \left| \prod_{\alpha < \lambda} \downarrow \kappa \right| > \left| \bigcup_{\alpha < \lambda} \downarrow f(\alpha) \right| \geq |\downarrow \kappa| = \kappa. \quad \square$$

**Corollary 4.23.**  $\text{cf } 2^\kappa > \kappa$ .

*Proof.*  $\text{cf } 2^\kappa \leq \kappa$  would imply  $(2^\kappa)^{\text{cf } 2^\kappa} \leq (2^\kappa)^\kappa = 2^{\kappa \otimes \kappa} = 2^\kappa < (2^\kappa)^{\text{cf } 2^\kappa}$ . Contradiction.  $\square$

The next theorem summarises the extend of our knowledge about cardinal exponentiation. First, we introduce some abbreviations.

**Definition 4.24.** For cardinals  $\kappa$  and  $\lambda$  we set

$$(<\kappa)^\lambda := \sup \{ \mu^\lambda \mid \mu < \kappa \} \quad \text{and} \quad \kappa^{<\lambda} := \sup \{ \kappa^\mu \mid \mu < \lambda \}.$$

**Lemma 4.25.**  $\text{cf } (<\kappa)^\lambda \leq \text{cf } \kappa$  and  $\text{cf } \kappa^{<\lambda} \leq \text{cf } \lambda$ .

**Theorem 4.26.** *Let  $\kappa \geq 2$  and  $\lambda \geq \aleph_0$ .*

(a) *If  $2 < \kappa \leq \lambda$  then  $\kappa^\lambda = 2^\lambda = (<\kappa)^\lambda$ .*

(b) *If  $\text{cf } \kappa \leq \lambda < \kappa$  then  $\kappa < \kappa^\lambda = ((<\kappa)^\lambda)^{\text{cf } \kappa} \leq 2^\kappa$ .*

(c) If  $\lambda < \text{cf } \kappa$  then  $\kappa^\lambda = \kappa \otimes (<\kappa)^\lambda$ .

*Proof.* (a) The first equality was proved in Lemma 4.21. For the second one, note that  $\kappa > 2$  implies  $2^\lambda \leq (<\kappa)^\lambda \leq \kappa^\lambda$ .

(b) By (a) and Corollary 4.22, it follows that  $\kappa < \kappa^\lambda \leq 2^\kappa$ . Further,  $(<\kappa)^\lambda \leq \kappa^\lambda$  implies that

$$((<\kappa)^\lambda)^{\text{cf } \kappa} \leq (\kappa^\lambda)^{\text{cf } \kappa} = \kappa^{\lambda \otimes \text{cf } \kappa} = \kappa^\lambda.$$

For the converse, fix a cofinal function  $f : \downarrow \text{cf } \kappa \rightarrow \downarrow \kappa$ . We have

$$\begin{aligned} \kappa^\lambda &\leq \left| \bigcup_{\alpha < \text{cf } \kappa} \downarrow f(\alpha) \right|^\lambda \leq \left| \prod_{\alpha < \text{cf } \kappa} \downarrow f(\alpha) \right|^\lambda \\ &= \left| \prod_{\alpha < \text{cf } \kappa} \downarrow f(\alpha)^{\downarrow \lambda} \right| \\ &\leq \left| \prod_{\alpha < \text{cf } \kappa} \downarrow (<\kappa)^\lambda \right| \leq ((<\kappa)^\lambda)^{\text{cf } \kappa}. \end{aligned}$$

(c) If  $\lambda < \text{cf } \kappa$  then

$$(\downarrow \kappa)^{\downarrow \lambda} = \bigcup \{ (\downarrow \mu)^{\downarrow \lambda} \mid \mu < \kappa \},$$

since the range of every function  $\downarrow \lambda \rightarrow \downarrow \kappa$  is bounded by some  $\mu < \kappa$ . Hence,

$$\kappa^\lambda \leq \sum_{\mu < \kappa} \mu^\lambda \leq \sum_{\mu < \kappa} (<\kappa)^\lambda = \kappa \otimes (<\kappa)^\lambda.$$

If  $\kappa = \mu^+$  then  $(<\kappa)^\lambda = \mu^\lambda$  and

$$\kappa^\lambda \leq \kappa \otimes (<\kappa)^\lambda = \kappa \otimes \mu^\lambda \leq \kappa^\lambda.$$

Otherwise,  $\kappa$  is a limit and  $(<\kappa)^\lambda \geq \sup \{ \mu \mid \mu < \kappa \} = \kappa$ , which implies that

$$\kappa^\lambda \leq \kappa \otimes (<\kappa)^\lambda = (<\kappa)^\lambda \leq \kappa^\lambda. \quad \square$$

**Corollary 4.27.** If  $\kappa$  and  $\lambda$  are cardinals such that  $2^\mu = \mu^+$ , for all  $\mu \leq \kappa$ , then

$$\kappa^\lambda = \begin{cases} 2^\lambda & \text{if } \kappa \leq \lambda, \\ \kappa^+ & \text{if } \text{cf } \kappa \leq \lambda < \kappa, \\ \kappa & \text{if } \lambda < \text{cf } \kappa. \end{cases}$$

**Lemma 4.28.** Let  $\kappa$  be a cardinal. We have  $\kappa = \beth_\delta$ , for some limit ordinal  $\delta$ , if and only if  $\kappa > \aleph_0$  and  $2^\lambda < \kappa$ , for all  $\lambda < \kappa$ .

*Proof.* ( $\Rightarrow$ ) We have  $\beth_\delta > \beth_0 = \aleph_0$ . If  $\lambda < \beth_\delta$  then  $\lambda \leq \beth_\alpha$ , for some  $\alpha < \delta$ . Hence,  $2^\lambda \leq 2^{\beth_\alpha} = \beth_{\alpha+1} < \beth_\delta$ .

( $\Leftarrow$ ) Let  $A := \{ \alpha + 1 \mid \beth_\alpha < \kappa \}$  and  $\delta := \sup A$ . By definition of  $A$ , it follows that  $\beth_\delta \geq \kappa$ . On the other hand,

$$\begin{aligned} \kappa &= \sup \{ 2^\lambda \mid \lambda < \kappa \} \\ &\geq \sup \{ 2^{\beth_\alpha} \mid \beth_\alpha < \kappa \} = \sup \{ \beth_\alpha \mid \alpha \in A \} = \beth_\delta. \end{aligned}$$

Hence,  $\kappa = \beth_\delta$ . Since  $\beth_\delta = \kappa > \aleph_0$  we have  $\delta > 0$ . To show that  $\delta$  is a limit suppose that  $\delta = \alpha + 1$ . Then  $\beth_\alpha < \kappa$  implies  $\beth_\delta = 2^{\beth_\alpha} < \kappa$ . Contradiction.  $\square$

We conclude this section with some results about sets of sequences indexed by ordinals. As we will see in Section B2.1, such a set forms the domain of a *tree*. Recall that a sequence indexed by an ordinal  $\alpha$  is just a function  $\downarrow \alpha \rightarrow A$ .

**Definition 4.29.** If  $A$  is a set and  $\alpha \in \text{On}$ , we define

$$A^\alpha := A^{\downarrow \alpha} \quad \text{and} \quad A^{<\alpha} := \bigcup_{\beta < \alpha} A^\beta.$$

Let us compute the cardinality of  $A^{<\alpha}$ . We are especially interested in the case where  $\alpha = \omega$ , i.e., in the set of all finite sequences.

**Lemma 4.30.** If  $|A| > 1$  then  $|A^{<\alpha}| = |A|^{<|\alpha|}$ .

**Lemma 4.31.** *If  $\kappa > 0$  then  $\kappa^{<\aleph_0} = \kappa \oplus \aleph_0$ .*

*Proof.* If  $\kappa \geq \aleph_0$  then

$$\kappa^{<\aleph_0} = \sup \{ \kappa^n \mid n < \aleph_0 \} = \sup \{ \kappa \} = \kappa = \kappa \oplus \aleph_0.$$

For  $\kappa = 1$ , we can define a bijection  $[1]^{<\omega} \rightarrow \downarrow \omega$  by

$$\underbrace{\langle 0, \dots, 0 \rangle}_{n \text{ times}} \mapsto n.$$

Hence,  $1^{<\aleph_0} = \aleph_0$ . If  $1 < \kappa < \aleph_0$ , it follows that

$$\aleph_0 = 1^{<\aleph_0} \leq \kappa^{<\aleph_0} \leq \aleph_0^{<\aleph_0} = \aleph_0.$$

□

**Corollary 4.32.**  *$\kappa^{<\kappa} \geq \kappa$ , for all  $\kappa > 0$ . If  $\kappa \geq \aleph_0$  then  $\kappa \leq 2^{<\kappa} \leq \kappa^{<\kappa}$ .*

*Proof.* If  $\kappa \geq \aleph_0$  then  $2^{<\kappa} = \sup \{ 2^\lambda \mid \lambda < \kappa \} \geq \sup \{ \lambda^+ \mid \lambda < \kappa \} \geq \kappa$ . □

**Lemma 4.33.** *If  $\kappa$  is an infinite regular cardinal then  $\kappa^{<\kappa} = 2^{<\kappa}$ .*

*Proof.* For  $\aleph_0 \leq \lambda, \mu < \kappa$  we have

$$\lambda^\mu \leq (\lambda \oplus \mu)^{\lambda \oplus \mu} = 2^{\lambda \oplus \mu} \leq 2^{<\kappa}.$$

If  $\text{cf } \kappa = \kappa$ , it follows by Theorem 4.26 and Corollary 4.32 that

$$\kappa^\mu = \kappa \oplus (<\kappa)^\mu = \kappa \oplus \sup \{ \lambda^\mu \mid \lambda < \kappa \} \leq 2^{<\kappa}, \quad \text{for all } \mu < \kappa.$$

Consequently,  $\kappa^{<\kappa} \leq 2^{<\kappa}$ . □

**Corollary 4.34.** *Let  $\kappa$  be an infinite cardinal. We have  $\kappa^{<\kappa} = \kappa$  if, and only if,  $\kappa$  is regular and  $2^{<\kappa} = \kappa$ .*

*Proof.* One direction follows from the preceding lemma. For the other one, note that  $\text{cf } \kappa < \kappa$  implies  $\kappa^{<\kappa} \geq \kappa^{\text{cf } \kappa} > \kappa$ , and  $2^{<\kappa} > \kappa$  implies  $\kappa^{<\kappa} \geq 2^{<\kappa} > \kappa$ . □

## 5. The Axiom of Replacement

At several times when mappings between classes were concerned we remarked that we need an additional axiom to prove the desired statement. This axiom is the generalisation of the following lemma to functions that are proper classes.

**Lemma 5.1.** *Let  $f$  be a function. If  $f$  is a set then so is  $f[A]$ , for all  $A \subseteq \text{dom } f$ .*

*Proof.* Since  $f$  is a set so is  $\text{rng } f$ . Therefore,

$$f[A] = \{ y \in \text{rng } f \mid y = f(x) \text{ for some } x \in A \}$$

is a set. □

Before stating the axiom let us collect several equivalent formulations of it.

**Theorem 5.2.** *The following statements are equivalent:*

- (1) *If  $F$  is a function and  $A \subseteq \text{dom } F$  is a set then  $F[A]$  is also a set.*
- (2) *If  $F$  is a function and  $\text{dom } F$  is a set then so is  $\text{rng } F$ .*
- (3) *A function  $F$  is a set if, and only if,  $\text{dom } F$  is a set.*
- (4) *There exists no bijection  $F : a \rightarrow B$  between a set  $a$  and a proper class  $B$ .*
- (5) *A class  $A$  is a set if, and only if,  $|A| < \infty$ .*
- (6) *If  $\alpha \in \text{On}$  is an ordinal and  $(A_i)_{i < \alpha}$  a sequence of sets then the class  $\bigcup_{i < \alpha} A_i$  is also a set.*

*Proof.* (3)  $\Rightarrow$  (2) Let  $F$  be a function and suppose that  $\text{dom } F$  is a set. Then  $F$  is a set and so is  $\text{rng } F$ .

(2)  $\Rightarrow$  (3) Clearly, if  $F$  is a set then so is  $\text{dom } F$ . For the converse, let  $F$  be a function such that  $\text{dom } F$  is a set. By assumption, then  $\text{rng } F$  is also a set. Since  $F \subseteq \text{dom } F \times \text{rng } F$  it follows that  $F$  is a set.

(2)  $\Rightarrow$  (1) Let  $F$  be a function and  $A \subseteq \text{dom } F$  a set. Let  $G := F \upharpoonright A$  be the restriction of  $F$  to  $A$ . We apply the assumption to  $G$ . Since  $\text{dom } G = A$  is a set so is  $\text{rng } G = F[A]$ .

(1)  $\Rightarrow$  (6) Let  $F : \downarrow \alpha \rightarrow \mathbb{S}$  be the function with  $F(i) = A_i$ , for  $i < \alpha$ . By assumption,  $B := F[\downarrow \alpha]$  is a set. Hence, so is

$$\bigcup B = \bigcup_{i < \alpha} A_i.$$

(6)  $\Rightarrow$  (2) Let  $F : A \rightarrow B$  be a function and  $A = \text{dom } F$  a set. Let  $\kappa := |A|$  and fix a bijection  $g : \downarrow \kappa \rightarrow A$ . We define a sequence  $(B_i)_{i < \kappa}$  of sets by  $B_i := S(F(g(i)))$ . By assumption,  $C := \bigcup_{i < \kappa} B_i$  is a set. For every  $a \in A$ , we have  $S(F(a)) \subseteq C$  or, equivalently,  $S(F(a)) \in \wp(C)$ . It follows that  $S(\text{rng } F) = S(F[A]) \subseteq \wp(C)$ . In particular,  $\text{rng } F$  is a set.

(2)  $\Rightarrow$  (5) If  $A$  is a set then  $|A| < \infty$ , by Lemma 2.2. For the converse, suppose that  $\kappa := |A| < \infty$  and let  $F : \downarrow \kappa \rightarrow A$  be a bijection. Since  $\kappa$  is a set it follows by assumption that  $A = \text{rng } F$  is also a set.

(5)  $\Rightarrow$  (4) Let  $F : a \rightarrow B$  be a bijection where  $a$  is a set. Then  $|B| = |a| < \infty$ . Hence,  $B$  is also a set.

(4)  $\Rightarrow$  (2) Let  $F : A \rightarrow B$  be a function where  $A = \text{dom } F$  is a set. Let  $B_o := \text{rng } F$ . Since the function  $F : a \rightarrow B_o$  is surjective there exists a function  $G : B_o \rightarrow a$  such that  $F \circ G = \text{id}_{B_o}$ . Let  $A_o := \text{rng } G$ . The restriction  $F : A_o \rightarrow B_o$  is a bijection. Since  $A_o \subseteq A$  is a set so is  $B_o = \text{rng } F$ .  $\square$

**Axiom of Replacement.** *If  $F$  is a function and  $\text{dom } F$  is a set then so is  $\text{rng } F$ .*

Let us finally prove the results we promised in the preceding sections. First, up to isomorphism,  $\text{On}$  is the only well-order that is a proper class.

**Lemma 5.3.** *Let  $\mathcal{A} = \langle A, \leq_A \rangle$  and  $\mathcal{B} = \langle B, \leq_B \rangle$  be well-orders. If  $A$  and  $B$  are proper classes then  $\mathcal{A} \cong \mathcal{B}$ .*

*Proof.* Suppose that  $\mathcal{A} \not\cong \mathcal{B}$ . By Theorem A3.1.11, there either exists an isomorphism  $f : A \rightarrow \downarrow b$ , for some  $b \in B$ , or some isomorphism  $g :$

$\downarrow a \rightarrow B$ , for some  $a \in A$ . By symmetry, we may assume w.l.o.g. the latter.  $\downarrow a$  is a set since  $\leq_A$  is left-narrow. Hence, by the Axiom of Replacement,  $B = g[\downarrow a]$  is also a set. Contradiction.  $\square$

It follows that it does not matter which of the two definitions of an ordinal we adopt.

**Corollary 5.4.**  $\text{On}_o \cong \text{On} \cong \text{On}$ .

Finally, we state the general form of the Principle of Transfinite Recursion.

**Theorem 5.5** (Principle of Transfinite Recursion). *If  $H : A^{<\infty} \rightarrow A$  is a total function that defines the function  $F$  by transfinite recursion then  $\text{dom } F = \text{On}$ .*

*Proof.* For a contradiction, suppose that  $\text{dom } F = \downarrow \alpha \subset \text{On}$ . In particular,  $\text{dom } F$  is a set. By the Axiom of Replacement, it follows that  $\text{rng } F$  is also a set. Since  $\text{rng } F \subseteq A$  we therefore have  $F \in A^{<\infty} = \text{dom } H$  in contradiction to Theorem A3.3.4.  $\square$

**Lemma 5.6.** *Every strictly continuous function  $f : \text{On} \rightarrow \text{On}$  has arbitrarily large fixed points.*

*Proof.* For every  $\alpha \in \text{On}$  we have to find a fixed point  $\gamma \geq \alpha$ . If  $F$  is the fixed-point induction of  $f$  over  $\alpha$  then  $F[\downarrow \omega]$  exists. By Lemma A3.3.13 it follows that  $\gamma := F(\infty) = F(\omega) \geq \alpha$  is a fixed point of  $f$ .  $\square$

**Corollary 5.7.** *There are arbitrarily large cardinals  $\kappa$  such that  $\text{cf } \kappa = \aleph_o$  and either  $\aleph_\kappa = \kappa$  or  $\beth_\kappa = \kappa$ .*

*Proof.* The functions  $f : \alpha \mapsto \aleph_\alpha$  and  $g : \alpha \mapsto \beth_\alpha$  are strictly continuous. Furthermore, they are defined by transfinite recursion. Therefore, Theorem 5.5 implies that their domain is all of  $\text{On}$ . By Lemma A3.3.13 and Lemma 5.6, it follows that  $f$  and  $g$  have arbitrarily large inductive fixed points  $\kappa$ , and these fixed points are of the form

$$\kappa = \sup \{ f^n(\alpha) \mid n < \omega \}, \quad \text{for some } \alpha.$$

In particular, cf  $\kappa = \aleph_0$ .  $\square$

**Exercise 5.1.** Prove that  $S_{\omega_2}$  satisfies all axioms of set theory except for the Axiom of Replacement.

## 6. Stationary sets

There are many places in mathematics where one wants to argue that there are ‘many’ objects with a certain property. This has lead to several notions of ‘large’ and ‘small’ sets, for instance, being dense, being cofinite, having measure 1, or belonging to a given ultrafilter.

*Example.* Let  $\kappa$  be a regular cardinal and  $A$  a set of size  $|A| = \kappa$ . We call a subset  $X \subseteq A$  *large* if it has size  $\kappa$ . A subset  $X \subseteq A$  is *very large* if its complement  $A \setminus X$  is not large. It is straightforward to check that the classes of large and very large sets have the following properties:

- (a) Every very large set is large.
- (b) A set  $X$  is large if, and only if, it has a non-empty intersection with every very large set.
- (c) The intersection of less than  $\kappa$  very large sets is very large.
- (d) The intersection of a very large set and a large one is large.
- (e) Every large set can be partitioned into  $\kappa$  disjoint large subsets.
- (f) If  $f : X \rightarrow Y$  is a function from a large set  $X$  into a set  $Y$  that is not large, there is some element  $y \in Y$  such that the fibre  $f^{-1}(y)$  is large.

In this section we introduce two notions of ‘largeness’ for sets of ordinals which exhibit the same properties as the large and very large sets of the above example: *closed unbounded sets* correspond to the very large sets and *stationary sets* correspond to the large one. We will prove analogues to all of the above properties. We start with closed unbounded sets.

**Definition 6.1.** Let  $\kappa$  be a cardinal. A subset  $C \subseteq \kappa$  is *closed unbounded* if it is cofinal in  $\kappa$  and, for every non-empty subset  $X \subseteq C$  with  $\sup X < \kappa$ , we have  $\sup X \in C$ .

*Example.* For every ordinal  $\alpha < \kappa$ , the set  $\uparrow\alpha$  is obviously closed unbounded. Another example of a closed unbounded set is the set of all limit ordinals  $\alpha < \kappa$ .

Before verifying the above properties let us present two ways to construct closed unbounded subsets of a given closed unbounded set.

**Lemma 6.2.** Let  $\kappa$  be an uncountable regular cardinal and  $C \subseteq \kappa$  closed unbounded.

- (a) The set  $C' := \{ \alpha \in C \mid C \cap \alpha \text{ is cofinal in } \alpha \}$  is closed unbounded.
- (b) For every cardinal  $\lambda$  such that  $C \cap \lambda$  is cofinal in  $\lambda$ , the set  $C \cap \lambda$  is closed unbounded in  $\lambda$ .

*Proof.* (a) To show that  $C'$  is cofinal, let  $\alpha < \kappa$ . Since  $C$  is cofinal, we can construct an increasing sequence  $\alpha < \beta_0 < \beta_1 < \dots$  of elements  $\beta_n \in C$ , for  $n < \omega$ . Since  $C$  is closed and  $\kappa$  is regular, it follows that  $\delta := \sup_{n < \omega} \beta_n \in C$ . Furthermore, the fact that all  $\beta_n$  belong to  $C \cap \delta$  implies that  $C \cap \delta$  is cofinal in  $\delta$ . Hence,  $\delta \in C'$ .

It remains to show that  $C'$  is closed. Consider a set  $X \subseteq C'$  such that  $\delta := \sup X < \kappa$ . If  $\delta \in X \subseteq C'$ , we are done. Hence, we may assume that  $\delta \notin X$ . Note that  $X \subseteq C$  implies that  $\delta \in C$ . Furthermore,  $X \subseteq C \cap \delta$  implies that  $C \cap \delta$  is cofinal in  $\delta$ . Consequently,  $\delta \in C'$ .

(b) By assumption,  $C \cap \lambda$  is cofinal in  $\lambda$ . To show that it is also closed, let  $X \subseteq C \cap \lambda$  be a set with  $\sup X < \lambda$ . Then  $X \subseteq C$  implies that  $\sup X \in C$ . Hence,  $\sup X \in C \cap \lambda$ .  $\square$

The first property we check is that closed unbounded sets are closed under intersections. We consider two variants: ordinary intersections and so-called diagonal intersections.

**Lemma 6.3.** Let  $\kappa$  be an uncountable regular cardinal. If  $C, D \subseteq \kappa$  are closed unbounded then so is  $C \cap D$ .



*Proof.* If  $X \subseteq C \cap D$  and  $\sup X < \kappa$  then  $X \subseteq C$  implies  $\sup X \in C$  and  $X \subseteq D$  implies  $\sup X \in D$ . Consequently, we have  $\sup X \in C \cap D$ .

To show that  $C \cap D$  is cofinal let  $\alpha < \kappa$ . Then there is some element  $\beta_0 \in C$  with  $\alpha \leq \beta_0$ . Similarly, there is some element  $\gamma_0 \in D$  with  $\beta_0 \leq \gamma_0$ . Continuing in this way we obtain an increasing sequence

$$\alpha \leq \beta_0 \leq \gamma_0 \leq \beta_1 \leq \gamma_1 \leq \dots$$

where  $\beta_i \in C$  and  $\gamma_i \in D$ . Since  $\text{cf } \kappa > \omega$  it follows that

$$\delta := \sup_i \beta_i = \sup_i \gamma_i < \kappa.$$

As  $C$  and  $D$  are closed unbounded we have  $\delta \in C$  and  $\delta \in D$ . Thus, we have found an element  $\delta \in C \cap D$  with  $\alpha \leq \delta$ .  $\square$

**Exercise 6.1.** Show that this lemma fails for closed unbounded subsets of  $\aleph_0$ .

**Proposition 6.4.** Let  $\kappa$  be an uncountable regular cardinal. If  $\mathcal{C} \subseteq \wp(\kappa)$  is a family of closed unbounded sets with  $|\mathcal{C}| < \kappa$  then  $\bigcap \mathcal{C}$  is closed unbounded.

*Proof.* Let  $(C_i)_{i < \alpha}$  be a sequence of closed unbounded subsets of  $\kappa$  with  $\alpha < \kappa$ . By induction on  $\alpha$ , we prove that  $\bigcap_{i < \alpha} C_i$  is closed unbounded.

For  $\alpha = 1$  there is nothing to do and the successor step follows immediately from the preceding lemma. Hence, we may assume that  $\alpha$  is a limit ordinal. Furthermore, we know by inductive hypothesis that the sets  $\bigcap_{i < \beta} C_i$ , for  $\beta < \alpha$  are closed unbounded. Therefore, replacing  $C_\beta$  by  $\bigcap_{i \leq \beta} C_i$  we may assume that  $C_0 \supseteq C_1 \supseteq \dots$ .

Let  $C := \bigcap_{i < \alpha} C_i$ . If  $X \subseteq C$  is a set with  $\sup X < \kappa$ , then  $X \subseteq C_i$  implies that  $\sup X \in C_i$ , for all  $i$ . Consequently, we have  $\sup X \in C$ .

To show that  $C$  is cofinal let  $\beta < \kappa$ . We construct an increasing sequence  $(\gamma_i)_{i < \alpha}$  as follows. Choose some  $\gamma_0 \in C_0$  with  $\beta \leq \gamma_0$ . For  $0 < i < \alpha$ , let  $\gamma_i \in C_i$  be some element with  $\gamma_i \geq \sup \{\gamma_k \mid k < i\}$ . Since  $\kappa$  is regular it follows that  $\delta := \sup_i \gamma_i < \kappa$ . For  $i < \alpha$ , let

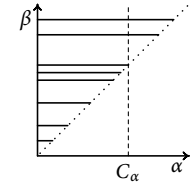
$$X_i := \{\gamma_k \mid i \leq k < \alpha\}.$$

Then  $X_i \subseteq C_i$ . Since  $C_i$  is closed unbounded it follows that  $\delta = \sup X_i \in C_i$ . Consequently, we have found an element  $\delta \in C$  with  $\beta \leq \delta$ .  $\square$

The second variant of intersection we consider has no correspondence in the above example since it relies on the presence of a linear order.

**Definition 6.5.** The *diagonal intersection* of a sequence  $(C_\alpha)_{\alpha < \kappa}$  of subsets  $C_\alpha \subseteq \kappa$  is the set

$$D := \{\beta < \kappa \mid \beta \in C_\alpha \text{ for all } \alpha < \beta\}.$$



*Remark.* Note that, if  $D$  is the diagonal intersection of  $(C_\alpha)_{\alpha < \kappa}$ , then  $D \setminus (\alpha + 1) \subseteq C_\alpha$ , for all  $\alpha$ .

**Proposition 6.6.** Let  $\kappa$  be an uncountable regular cardinal. The diagonal intersection of a sequence  $(C_\alpha)_{\alpha < \kappa}$  of closed unbounded sets is closed unbounded.

*Proof.* Let  $(C_\alpha)_{\alpha < \kappa}$  be a sequence of closed unbounded sets and let  $D$  be their diagonal intersection. By Proposition 6.4, the intersections  $C'_\alpha := \bigcap_{\beta < \alpha} C_\beta$  are closed unbounded. Furthermore, the diagonal intersection of  $(C'_\alpha)_{\alpha < \kappa}$  is also equal to  $D$ . Replacing  $C_\alpha$  by  $C'_\alpha$ , we may therefore assume that the sequence  $(C_\alpha)_{\alpha < \kappa}$  is decreasing.

To show that  $D$  is closed, let  $X \subseteq D$  be a set with  $\delta := \sup X < \kappa$ . For  $\alpha < \delta$ , consider the set  $Y_\alpha := \{\beta \in D \mid \alpha < \beta < \delta\}$ . By the definition of the diagonal intersection, we have  $Y_\alpha \subseteq D \setminus (\alpha + 1) \subseteq C_\alpha$ . As  $C_\alpha$  is closed, it follows that  $\delta = \sup Y_\alpha \in C_\alpha$ , for all  $\alpha < \delta$ . Consequently,  $\delta \in D$ .

To show that  $D$  is unbounded, let  $\alpha < \kappa$ . To find a bound  $\delta \in D$  with  $\alpha < \delta$ , we construct an increasing sequence  $(\beta_n)_{n < \omega}$  of ordinals as follows. Choose some element  $\beta_0 \in C_0$  with  $\beta_0 > \alpha$ . If  $\beta_n$  is already defined, we choose an element  $\beta_{n+1} \in C_{\beta_n}$  with  $\beta_{n+1} > \beta_n$ . We claim that

$\delta := \sup_{n < \omega} \beta_n \in D$ . Hence, let  $\gamma < \delta$ . Then there is some  $n < \omega$  with  $\gamma < \beta_n$ . Since  $\beta_k \in C_{\beta_{k-1}} \subseteq C_{\beta_n}$ , for  $k > n$ , it follows that  $\delta = \sup_{k > n} \beta_k \in C_{\beta_n} \subseteq C_\gamma$ . Hence,  $\delta \in C_\gamma$ , for all  $\gamma < \delta$ . This implies that  $\delta \in D$ .  $\square$

Our second notion of a large set is that of a stationary one. As definition we use the analogue of Property (b) from the above example.

**Definition 6.7.** Let  $\kappa$  be a cardinal. A set  $S \subseteq \kappa$  is *stationary* if  $S \cap C \neq \emptyset$ , for every closed unbounded set  $C \subseteq \kappa$ .

We start by constructing several kinds of stationary sets.

**Lemma 6.8.** Let  $\kappa$  be an uncountable regular cardinal.

- (a) The set  $\{\alpha < \kappa \mid \text{cf } \alpha = \lambda\}$  is stationary, for every regular  $\lambda < \kappa$ .
- (b) Every closed unbounded set is stationary.
- (c) If  $S$  is stationary and  $C$  closed unbounded, then  $S \cap C$  is stationary.

*Proof.* (a) Let  $C \subseteq \kappa$  be closed unbounded. We have to find some element  $\gamma \in C$  with cofinality  $\lambda$ . Let  $f : \langle \kappa, \leq \rangle \rightarrow \langle C, \leq \rangle$  be an order isomorphism and set  $\gamma := \sup f[\lambda]$ . Since  $C$  is closed unbounded, we have  $\gamma \in C$ . As the function  $f \upharpoonright \lambda : \lambda \rightarrow \gamma$  is a strictly increasing and cofinal, it follows by Lemma 4.12 that  $\text{cf } \gamma = \text{cf } \lambda = \lambda$ .

(b) Let  $C$  be closed unbounded. For every closed unbounded set  $D$ , it follows by Lemma 6.3 that the intersection  $C \cap D$  is also closed unbounded. In particular,  $C \cap D \neq \emptyset$ .

(c) If there were a closed unbounded set  $D$  with  $(S \cap C) \cap D = \emptyset$ , then  $S$  would not be stationary since  $C \cap D$  is closed unbounded, by Lemma 6.3.  $\square$

Note that it follows from Lemma 6.8 (a) that there are disjoint stationary sets. Hence, the intersection of two stationary sets is not necessarily stationary.

The next theorem is a very strong version of Property (f) from the example.

**Theorem 6.9 (Fodor).** Let  $\kappa$  be an uncountable regular cardinal,  $S \subseteq \kappa$  stationary, and  $f : S \rightarrow \kappa$  a function with  $f(\alpha) < \alpha$ , for all  $\alpha \in S$ . Then there exists an ordinal  $\gamma < \kappa$  such that  $f^{-1}(\gamma)$  is stationary.

*Proof.* For a contradiction, suppose that  $f^{-1}(\gamma)$  is non-stationary, for every  $\gamma < \kappa$ . For each  $\gamma < \kappa$ , choose a closed unbounded set  $C_\gamma \subseteq \kappa$  such that  $C_\gamma \cap f^{-1}(\gamma) = \emptyset$ . By Proposition 6.6, the diagonal intersection  $D$  of  $(C_\gamma)_{\gamma < \kappa}$  is closed unbounded. Consequently, Lemma 6.8 (c) implies that  $S \cap D$  is stationary. Fix an element  $\alpha \in S \cap D$ . Then  $\alpha \in C_\gamma$ , for all  $\gamma < \alpha$ . Since  $C_\gamma \cap f^{-1}(\gamma) = \emptyset$ , it follows that  $\alpha \notin f^{-1}(\gamma)$ . Thus,  $f(\alpha) \neq \gamma$ , for all  $\gamma < \alpha$ , which implies that  $f(\alpha) \geq \alpha$ . A contradiction.  $\square$

**Corollary 6.10.** Let  $\kappa$  be an uncountable regular cardinal,  $S \subseteq \kappa$  stationary, and  $f : S \rightarrow \lambda$  a function with  $\lambda < \kappa$ . Then there exists an ordinal  $\gamma < \lambda$  such that  $f^{-1}(\gamma)$  is stationary.

*Proof.* By Lemma 6.8 (c), the set  $S' := S \setminus \lambda$  is stationary. Since  $f(\alpha) < \alpha$ , for  $\alpha \in S'$ , we can apply the Theorem of Fodor to  $f \upharpoonright S'$  to find the desired ordinal  $\gamma$ .  $\square$

As an application, we prove the existence of so-called *sunflowers*.

**Lemma 6.11 (Sunflower lemma).** Let  $\kappa$  be a regular cardinal and  $\lambda$  a cardinal such that  $\mu^{<\lambda} < \kappa$ , for all  $\mu < \kappa$ .

For every family  $(S_\alpha)_{\alpha < \kappa}$  of sets of size  $|S_\alpha| < \lambda$ , there exists a set  $U$  and a subset  $I \subseteq \kappa$  of size  $|I| = \kappa$  such that

$$S_\alpha \cap S_\beta = U, \quad \text{for all distinct } \alpha, \beta \in I.$$

*Proof.* First, we consider the case where  $\kappa = \aleph_0$ . Then  $\lambda$  is finite and we can prove the claim by induction on  $\lambda$ . We distinguish two cases. If there is no element  $a$  that belongs to infinitely many sets  $S_\alpha$ , we can choose a set  $I \subseteq \kappa$  such that

$$S_\alpha \cap S_\beta = \emptyset, \quad \text{for all distinct } \alpha, \beta \in I.$$

Otherwise, choose such an element  $a$  and set  $K := \{ \alpha < \kappa \mid a \in S_\alpha \}$ . Applying the inductive hypothesis to the family  $(S_\alpha \setminus \{a\})_{\alpha \in K}$ , we obtain an infinite set  $I \subseteq K$  and some set  $U'$  such that

$$(S_\alpha \setminus \{a\}) \cap (S_\beta \setminus \{a\}) = U', \quad \text{for all distinct } \alpha, \beta \in I.$$

Consequently, the sets  $I$  and  $U := U' \cup \{a\}$  have the desired properties.

It remains to consider the case where  $\kappa$  is uncountable. Note that  $\lambda \leq \kappa$ . Hence, by choosing some injective function  $\bigcup_{\alpha < \kappa} S_\alpha \rightarrow \kappa$  we may assume that  $S_\alpha \subseteq \kappa$ , for every  $\alpha$ . According to Lemma 6.8 (a), the set

$$E := \{ \alpha < \kappa \mid \text{cf } \alpha \geq \lambda \}$$

is stationary. We define a function  $f : E \rightarrow \kappa$  by

$$f(\alpha) = \sup (S_\alpha \cap \alpha).$$

Note that  $\text{cf } \alpha \geq \lambda \geq |S_\alpha|$  implies that

$$f(\alpha) = \sup (S_\alpha \cap \alpha) < \alpha, \quad \text{for all } \alpha \in E.$$

Consequently, we can use the Theorem of Fodor to find a stationary subset  $W \subseteq E$  and an ordinal  $\gamma$  such that

$$f(\alpha) = \gamma, \quad \text{for all } \alpha \in W.$$

Since there are at most  $|\gamma|^{<\lambda} < \kappa$  sets of the form  $S_\alpha \cap \gamma$ , we can use Corollary 6.10 to find a stationary subset  $W' \subseteq W$  and some set  $U \subseteq \gamma$  such that

$$S_\alpha \cap \gamma = U, \quad \text{for all } \alpha \in W'.$$

We construct a strictly increasing sequence  $(\xi_\alpha)_{\alpha < \kappa}$  of ordinals  $\xi_\alpha \in W'$  as follows. Let  $\xi_0$  be the minimal element of  $W'$ . For the inductive step, suppose that we have already defined  $\xi_\alpha$  for all  $\alpha < \beta$ . Then we chose some element  $\xi_\beta \in W'$  such that

$$\xi_\beta > \xi_\alpha \quad \text{and} \quad \xi_\beta > \sup S_{\xi_\alpha}, \quad \text{for all } \alpha < \beta.$$

Note that such an element exists since  $\kappa$  is regular.

Having constructed  $(\xi_\alpha)_{\alpha < \kappa}$ , it follows for  $\alpha < \beta < \kappa$  that

$$S_{\xi_\alpha} \cap S_{\xi_\beta} = (S_{\xi_\alpha} \cap \xi_\beta) \cap S_{\xi_\beta} = S_{\xi_\alpha} \cap (S_{\xi_\beta} \cap \gamma) = U.$$

Consequently, the set  $I := \{ \xi_\alpha \mid \alpha < \kappa \}$  has the desired properties.  $\square$

**Exercise 6.2.** Let  $k, m, n < \omega$  be finite numbers with  $n > k!(m-1)^{k+1}$ . Prove that, for every family  $(S_i)_{i < n}$  of sets of size  $|S_i| = k$ , there exists a subset  $I \subseteq [n]$  of size  $|I| = m$  and some set  $U$  such that

$$S_i \cap S_j = U, \quad \text{for all distinct } i, j \in I.$$

We conclude this section by proving that every stationary set can be partitioned into  $\kappa$  disjoint stationary subsets. We start with two technical lemmas.

**Lemma 6.12.** Let  $\kappa$  be an uncountable regular cardinal and  $S \subseteq \kappa$  a stationary set every element of which is an uncountable regular cardinal. Then the set

$$W := \{ \lambda \in S \mid S \cap \lambda \text{ is not stationary in } \lambda \}$$

is stationary.

*Proof.* To show that  $W$  is stationary, let  $C \subseteq \kappa$  be closed unbounded. By Lemma 6.2 (a), the set

$$C' := \{ \alpha \in C \mid C \cap \alpha \text{ is cofinal in } \alpha \}$$

is closed unbounded. Hence,  $S \cap C' \neq \emptyset$ . Let  $\lambda$  be the minimal element of  $S \cap C'$ . Then  $\lambda$  is a regular cardinal and  $C \cap \lambda$  is cofinal in  $\lambda$ . Consequently, it follows by Lemma 6.2 (b) that  $C \cap \lambda$  is a closed unbounded subset of  $\lambda$ . Hence, Lemma 6.2 (a) implies that  $C' \cap \lambda$  is also closed unbounded. Since, by choice of  $\lambda$ , the sets  $C' \cap \lambda$  and  $S \cap \lambda$  are disjoint, it follows that  $S \cap \lambda$  is not stationary. Consequently,  $\lambda \in W \cap C$ , as desired.  $\square$

**Lemma 6.13.** *Let  $\kappa$  be an uncountable regular cardinal,  $S \subseteq \kappa$  stationary, and, for every  $\alpha \in S$ , let  $\gamma_\alpha : \text{cf } \alpha \rightarrow \alpha$  be a cofinal and strictly increasing function. If either*

- (i) *there is an infinite cardinal  $\lambda$  such that  $\text{cf } \alpha = \lambda$ , for all  $\alpha \in S$ , or*
- (ii) *every  $\alpha \in S$  is a regular cardinal, the functions  $\gamma_\alpha$  are continuous, and  $S \cap \text{rng } \gamma_\alpha = \emptyset$ ,*

*then there exists an ordinal  $\beta < \kappa$  such that, for every  $\xi < \kappa$ , the set*

$$U_\xi := \{ \alpha \in S \mid \text{cf } \alpha > \beta \text{ and } \gamma_\alpha(\beta) \geq \xi \}$$

*is stationary.*

*Proof.* For a contradiction, suppose otherwise. Then we can find, for every  $\beta < \kappa$ , an ordinal  $\xi_\beta$  and a closed unbounded set  $C_\beta$  such that  $U_{\xi_\beta} \cap C_\beta = \emptyset$ , that is,

$$\gamma_\alpha(\beta) < \xi_\beta, \quad \text{for all } \alpha \in S \cap C_\beta \text{ such that } \text{cf } \alpha > \beta.$$

In Case (i) we set  $\zeta := \sup_{\beta < \lambda} \xi_\beta$  and  $D := \bigcap_{\beta < \lambda} C_\beta$ . Then  $\gamma_\alpha(\beta) < \zeta$ , for all  $\beta < \lambda$  and  $\alpha \in S \cap D$ . Choosing  $\alpha \in S \cap D$  with  $\alpha > \zeta$  it follows that  $\sup_{\beta < \lambda} \gamma_\alpha(\beta) \leq \zeta < \alpha$ . A contradiction to the cofinality of  $\gamma_\alpha$ .

It remains to consider Case (ii). Let  $D$  be the diagonal intersection of  $(C_\beta)_{\beta < \kappa}$ . Then  $\alpha \in S \cap D$  implies that  $\alpha \in S \cap C_\beta$ , for all  $\beta < \alpha$ . Hence,

$$\gamma_\alpha(\beta) < \xi_\beta, \quad \text{for } \beta < \alpha.$$

The set

$$E := \{ \alpha \in D \mid \xi_\beta < \alpha \text{ for all } \beta < \alpha \}$$

is closed unbounded since it can be written as the intersection of  $D$  and the diagonal intersection of the sets  $\uparrow \xi_\beta$ ,  $\beta < \kappa$ , which are clearly closed unbounded. Hence, it follows by Lemma 6.8 (c) that  $S \cap E$  is stationary. Let  $\delta < \varepsilon$  be two elements of  $S \cap E$ . Then

$$\beta < \delta \quad \text{implies} \quad \gamma_\varepsilon(\beta) < \xi_\beta < \delta,$$

where the first inequality follows since  $\varepsilon \in S \cap D$  and the second one follows since  $\delta \in E$ . By continuity of  $\gamma_\varepsilon$ ,

$$\gamma_\varepsilon(\delta) = \sup_{\beta < \delta} \gamma_\varepsilon(\beta) \leq \delta.$$

Since  $\gamma_\varepsilon$  is strictly increasing, it therefore follows by Lemma A3.1.7 that  $\gamma_\varepsilon(\delta) = \delta$ . But  $\delta \in S$  and  $\gamma_\varepsilon(\delta) \in \text{rng } \gamma_\varepsilon \subseteq \kappa \setminus S$ . A contradiction.  $\square$

The first step in partitioning a stationary set into  $\kappa$  many stationary subsets consists in finding a decreasing chain of stationary subsets.

**Lemma 6.14.** *Let  $\kappa$  be an uncountable regular cardinal. For every stationary set  $S \subseteq \kappa$ , there exists a stationary subset  $U \subseteq S$  and a function  $f : U \rightarrow \kappa$  such that  $f(\alpha) < \alpha$ , for all  $\alpha \in U$ , and*

$$f^{-1}[\uparrow \xi] \text{ is stationary, for all } \xi < \kappa.$$

*Proof.* Consider the function

$$g : S \setminus \{0\} \rightarrow \kappa : \alpha \mapsto \begin{cases} \text{cf } \alpha & \text{if } \text{cf } \alpha < \alpha, \\ 0 & \text{if } \text{cf } \alpha = \alpha. \end{cases}$$

Then  $g(\alpha) < \alpha$ , for all  $\alpha \in S \setminus \{0\}$ , and we can use the Theorem of Fodor to obtain a cardinal  $\lambda < \kappa$  such that  $T := g^{-1}(\lambda)$  is stationary. We distinguish two cases.

First, suppose that  $\lambda > 0$ . Note that the set  $T$  contains a limit ordinal, as the set of all limit ordinals is closed unbounded. This implies that  $\lambda$  is infinite. Therefore, for every  $\alpha \in T$ , we can choose by Lemma 4.11, a cofinal, strictly increasing function  $\gamma_\alpha : \lambda \rightarrow \alpha$ . By Lemma 6.13, there exists an ordinal  $\beta < \lambda$  such that, for every  $\xi < \kappa$ , the set

$$U_\xi := \{ \alpha \in T \mid \gamma_\alpha(\beta) \geq \xi \}$$

is stationary. Hence, we can set  $U := T$  and define  $f : T \rightarrow \kappa$  by

$$f(\alpha) := \gamma_\alpha(\beta).$$

If  $\lambda = 0$ , the set  $T$  consists of regular cardinals and Lemma 6.12 implies that the set

$$W := \{ \alpha \in T \mid T \cap \alpha \text{ is not stationary in } \alpha \}$$

is stationary. For every  $\alpha \in W$ , we fix a closed unbounded set  $C_\alpha \subseteq \alpha$  with  $(T \cap \alpha) \cap C_\alpha = \emptyset$ . Since  $C_\alpha$  is well-ordered, there exists an order-isomorphism  $\gamma_\alpha : \beta \rightarrow C_\alpha$ , for some ordinal  $\beta$ . Note that  $\beta$  cannot be smaller than  $\alpha$ , because  $\gamma_\alpha$  is cofinal in  $\alpha$  and  $\alpha$  is regular. Therefore,  $\gamma_\alpha : \alpha \rightarrow C_\alpha$ . Furthermore,  $\sup_{\beta < \delta} \gamma_\alpha(\beta) \in C_\alpha$ , for each limit ordinal  $\delta < \alpha$ , since  $C_\alpha$  is closed unbounded. Consequently,  $\sup_{\beta < \delta} \gamma_\alpha(\beta)$  is the least element of  $C_\alpha$  that is larger than every  $\gamma_\alpha(\beta)$  with  $\beta < \delta$ . As this element is  $\gamma_\alpha(\delta)$ , we obtain

$$\sup_{\beta < \delta} \gamma_\alpha(\beta) = \gamma_\alpha(\delta).$$

Hence, each  $\gamma_\alpha$  is a strictly continuous function with  $W \cap \text{rng } \gamma_\alpha = \emptyset$ . We can therefore use Lemma 6.13 to find an ordinal  $\beta < \kappa$  such that, for every  $\xi < \kappa$ , the set

$$U_\xi := \{ \alpha \in W \mid \alpha > \beta \text{ and } \gamma_\alpha(\beta) \geq \xi \}$$

is stationary. Thus, we can set  $U := W \cap \uparrow \beta$  and define  $f : U \rightarrow \kappa$  by  $f(\alpha) := \gamma_\alpha(\beta)$ .  $\square$

**Theorem 6.15** (Solovay). *Let  $\kappa$  be an uncountable regular cardinal. Every stationary set  $S \subseteq \kappa$  can be written as a disjoint union of  $\kappa$  stationary subsets of  $\kappa$ .*

*Proof.* By Lemma 6.14, there exists a stationary subset  $U \subseteq S$  and a function  $f : U \rightarrow \kappa$  such that  $f(\alpha) < \alpha$  and the sets  $U_\xi := f^{-1}[\uparrow \xi]$  are stationary, for all  $\xi < \kappa$ . Applying the Theorem of Fodor to each restriction  $f \upharpoonright U_\xi$ , we obtain ordinals  $\alpha_\xi < \kappa$  such that the sets  $W_\xi := (f \upharpoonright U_\xi)^{-1}(\alpha_\xi)$  are stationary, for all  $\xi < \kappa$ . Note that  $W_\xi \cap W_\zeta = \emptyset$ , if

$\alpha_\xi \neq \alpha_\zeta$ . Furthermore,  $W_\xi \neq \emptyset$  implies that  $\alpha_\xi \geq \xi$ . Hence,  $\sup_{\xi < \kappa} \alpha_\xi = \kappa$  and it follows by regularity of  $\kappa$  that

$$|\{ W_\xi \mid \xi < \kappa \}| = |\{ \alpha_\xi \mid \xi < \kappa \}| = \kappa.$$

Thus, we have found a family of  $\kappa$  disjoint stationary subsets of  $S$ . Since every superset of a stationary set is also stationary, we can enlarge these subsets to obtain the desired partition of  $S$ .  $\square$

## 7. Conclusion

With the Axiom of Replacement we have introduced our final axiom. The theory consisting of the six axioms

- ◆ Extensionality      ◆ Separation      ◆ Infinity
- ◆ Creation            ◆ Choice            ◆ Replacement

is called *Zermelo-Fraenkel set theory*, ZFC for short.

We can classify these axioms into three parts. The Axioms of Extensionality and Creation specify what we mean by a set. They postulate that every set is uniquely determined by its elements and that the membership relation is well-founded. The remaining axioms speak about the existence of certain sets. Infinity and Replacement ensure that the cumulative hierarchy is long enough. There are as many stages as there are ordinals. The Axioms of Separation and Choice on the other hand make the hierarchy wide by ensuring that the power-set operation yields enough subsets. In particular, every definable subset exists and on every set there exists a well-ordering.

Finally, let us note that the usual definition of ZFC is based on a different axiomatisation where the Axiom of Creation is replaced by four other axioms and the Axiom of Infinity is stated in a slightly different way. Nevertheless, we are justified in calling the above theory ZFC since the two variants are equivalent: every model satisfying one of the axiom systems also satisfies the other one, and vice versa.

The following two theorems summarise the results of this section.

**Theorem 6.12** (Cohen, Shelah). *Let  $T$  be a complete first-order theory. The following conditions are equivalent:*

- (1)  $T$  is stable.
- (2)  $T$  has  $\text{Un}(\kappa, \lambda)$ -representations, for some cardinals  $\kappa$  and  $\lambda$ .
- (3)  $T$  has  $\text{Wf}(\mathfrak{o}, |T|)$ -representations.
- (4)  $T$  has  $\text{Wf}(|T|, |T|)$ -representations.

*Proof.* (2)  $\Rightarrow$  (1) has been shown in Proposition 6.8 (a), the implications (4)  $\Rightarrow$  (3)  $\Rightarrow$  (2) follow from Lemmas 6.5 and 6.2, and (1)  $\Rightarrow$  (4) follows by Proposition 6.11.  $\square$

**Theorem 6.13** (Cohen, Shelah). *Let  $T$  be a complete first-order theory. The following conditions are equivalent:*

- (1)  $T$  is  $\aleph_0$ -stable.
- (2)  $T$  has  $\text{Lf}(\aleph_0, \aleph_0)$ -representations.

*Proof.* (2)  $\Rightarrow$  (1) follows by Proposition 6.8 (b) and (1)  $\Rightarrow$  (2) follows by Proposition 6.11.  $\square$

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# Symbol Index

## Chapter A1

$\mathbb{S}$	universe of sets, 5
$a \in b$	membership, 5
$a \subseteq b$	subset, 5
HF	hereditary finite sets, 7
$\cap A$	intersection, 11
$A \cap B$	intersection, 11
$A \setminus B$	difference, 11
$\text{acc}(A)$	accumulation, 12
$\text{fnd}(A)$	founded part, 13
$\cup A$	union, 21
$A \cup B$	union, 21
$\wp(A)$	power set, 21
cut $A$	cut of $A$ , 22

## Chapter A2

$\langle a_0, \dots, a_{n-1} \rangle$	tuple, 27
$A \times B$	cartesian product, 27
$\text{dom } f$	domain of $f$ , 28
$\text{rng } f$	range of $f$ , 29
$f(a)$	image of $a$ under $f$ , 29
$f : A \rightarrow B$	function, 29
$B^A$	set of all functions $f : A \rightarrow B$ , 29

$\text{id}_A$	identity function, 30
$S \circ R$	composition of relations, 30
$g \circ f$	composition of functions, 30
$R^{-1}$	inverse of $R$ , 30
$R^{-1}(a)$	inverse image, 30
$R _C$	restriction, 30
$R \upharpoonright C$	left restriction, 31
$R[C]$	image of $C$ , 31
$(a_i)_{i \in I}$	sequence, 37
$\prod_i A_i$	product, 37
$\text{pr}_i$	projection, 37
$\bar{a}$	sequence, 38
$\dot{\cup}_i A_i$	disjoint union, 38
$A \dot{\cup} B$	disjoint union, 38
$\text{in}_i$	insertion map, 39
$\mathfrak{A}^{\text{op}}$	opposite order, 40
$\Downarrow X$	initial segment, 41
$\Uparrow X$	final segment, 41
$\downarrow X$	initial segment, 41
$\uparrow X$	final segment, 41
$[a, b]$	closed interval, 41
$(a, b)$	open interval, 41
$\max X$	greatest element, 42
$\min X$	minimal element, 42
$\sup X$	supremum, 42
$\inf X$	infimum, 42

$\mathfrak{A} \cong \mathfrak{B}$	isomorphism, 44
$\text{fix } f$	fixed points, 48
$\text{lfp } f$	least fixed point, 48
$\text{gfp } f$	greatest fixed point, 48
$[a]_{\sim}$	equivalence class, 54
$A/\sim$	set of $\sim$ -classes, 54
$\text{TC}(R)$	transitive closure, 55

### Chapter A3

$a^+$	successor, 59
$\text{ord}(\mathfrak{A})$	order type, 64
$\text{On}$	class of ordinals, 64
$\text{On}_o$	von Neumann ordinals, 69
$\rho(a)$	rank, 73
$A^{<\infty}$	functions $\downarrow \alpha \rightarrow A$ , 74
$\mathfrak{A} + \mathfrak{B}$	sum, 85
$\mathfrak{A} \cdot \mathfrak{B}$	product, 86
$\mathfrak{A}^{(\mathfrak{B})}$	exponentiation of well-orders, 86
$\alpha + \beta$	ordinal addition, 89
$\alpha \cdot \beta$	ordinal multiplication, 89
$\alpha^{(\beta)}$	ordinal exponentiation, 89

### Chapter A4

$ A $	cardinality, 113
$\infty$	cardinality of proper classes, 113
$\text{Cn}$	class of cardinals, 113
$\aleph_\alpha$	aleph alpha, 115
$\kappa \oplus \lambda$	cardinal addition, 116
$\kappa \otimes \lambda$	cardinal multiplication, 116

$\kappa^\lambda$	cardinal exponentiation, 116
$\sum_i \kappa_i$	cardinal sum, 121
$\prod_i \kappa_i$	cardinal product, 121
$\text{cf } \alpha$	cofinality, 123
$\beth_\alpha$	beth alpha, 126
$(<\kappa)^\lambda$	$\sup_\mu \mu^\lambda$ , 127
$\kappa^{<\lambda}$	$\sup_\mu \kappa^\mu$ , 127

### Chapter B1

$R^{\mathfrak{A}}$	relation of $\mathfrak{A}$ , 149
$f^{\mathfrak{A}}$	function of $\mathfrak{A}$ , 149
$A^i$	$A_{s_0} \times \cdots \times A_{s_n}$ , 151
$\mathfrak{A} \subseteq \mathfrak{B}$	substructure, 152
$\text{Sub}(\mathfrak{A})$	substructures of $\mathfrak{A}$ , 152
$\mathfrak{Sub}(\mathfrak{A})$	substructure lattice, 152
$\mathfrak{A} _X$	induced substructure, 152
$\langle\langle X \rangle\rangle_{\mathfrak{A}}$	generated substructure, 153
$\mathfrak{A} _\Sigma$	reduct, 155
$\mathfrak{A} _T$	restriction to sorts in $T$ , 155
$\mathfrak{A} \cong \mathfrak{B}$	isomorphism, 156
$\ker f$	kernel of $f$ , 157
$h(\mathfrak{A})$	image of $h$ , 162
$\mathcal{C}^{\text{obj}}$	class of objects, 162
$\mathcal{C}(a, b)$	morphisms $a \rightarrow b$ , 162
$g \circ f$	composition of morphisms, 162
$\text{id}_a$	identity, 163
$\mathcal{C}^{\text{mor}}$	class of morphisms, 163
$\mathfrak{Set}$	category of sets, 163
$\mathfrak{Hom}(\Sigma)$	category of homomorphisms, 163
$\mathfrak{Hom}_s(\Sigma)$	category of strict homomorphisms, 163

$\text{Emb}(\Sigma)$	category of embeddings, 163
$\mathfrak{Set}_*$	category of pointed sets, 163
$\mathfrak{Set}^2$	category of pairs, 163
$\mathcal{C}^{\text{op}}$	opposite category, 166
$F^{\text{op}}$	opposite functor, 168
$(F \downarrow G)$	comma category, 170
$F \cong G$	natural isomorphism, 172
$\text{Cong}(\mathfrak{A})$	set of congruence relations, 176
$\text{Cong}(\mathfrak{A})$	congruence lattice, 176
$\mathfrak{A}/\sim$	quotient, 179

### Chapter B2

$ x $	length of a sequence, 187
$x \cdot y$	concatenation, 187
$\leq$	prefix order, 187
$\leq_{\text{lex}}$	lexicographic order, 187
$ v $	level of a vertex, 190
$\text{frk}(v)$	foundation rank, 192
$a \sqcap b$	infimum, 195
$a \sqcup b$	supremum, 195
$a^*$	complement, 198
$\mathfrak{L}^{\text{op}}$	opposite lattice, 204
$\text{cl}_i(X)$	ideal generated by $X$ , 204
$\text{cl}_f(X)$	filter generated by $X$ , 204
$\mathfrak{B}_2$	two-element boolean algebra, 208
$\text{ht}(a)$	height of $a$ , 215
$\text{rk}_p(a)$	partition rank, 220
$\text{deg}_p(a)$	partition degree, 224

### Chapter B3

$T[\Sigma, X]$	finite $\Sigma$ -terms, 227
$t_v$	subterm at $v$ , 228
$\text{free}(t)$	free variables, 231
$t^{\mathfrak{A}}[\beta]$	value of $t$ , 231
$\mathfrak{T}[\Sigma, X]$	term algebra, 232
$t[x/s]$	substitution, 234
$\mathfrak{SigVar}$	category of signatures and variables, 235
$\mathfrak{Sig}$	category of signatures, 236
$\mathfrak{Var}$	category of variables, 236
$\mathfrak{Term}$	category of terms, 236
$\mathfrak{A} _\mu$	$\mu$ -reduct of $\mathfrak{A}$ , 237
$\text{Str}[\Sigma]$	class of $\Sigma$ -structures, 237
$\text{Str}[\Sigma, X]$	class of all $\Sigma$ -structures with variable assignments, 237
$\mathfrak{StrVar}$	category of structures and assignments, 237
$\mathfrak{Str}$	category of structures, 237
$\prod_i \mathfrak{A}^i$	direct product, 239
$\llbracket \varphi \rrbracket$	set of indices, 241
$\bar{a} \sim_u \bar{b}$	filter equivalence, 241
$u _J$	restriction of $u$ to $J$ , 242
$\prod_i \mathfrak{A}^i / u$	reduced product, 242
$\mathfrak{A}^u$	ultrapower, 243
$\varinjlim D$	directed colimit, 251
$\varinjlim D$	colimit of $D$ , 253
$\varprojlim D$	directed limit, 256
$f * \mu$	componentwise composition for cocones, 258
$G[\mu]$	image of a cocone under a functor, 260
$\mathfrak{Z}_n$	partial order of an alternating path, 271



$\mathcal{Z}_n^\perp$	partial order of an alternating path, 271
$f \bowtie g$	alternating-path equivalence, 272
$[f]_F^\bowtie$	alternating-path equivalence class, 272
$s * t$	componentwise composition of links, 275
$\pi_t$	projection along a link, 276
$\text{in}_D$	inclusion link, 276
$D[t]$	image of a link under a functor, 279
$\text{Ind}_{\mathcal{P}}(C)$	inductive $\mathcal{P}$ -completion, 280
$\text{Ind}_{\text{all}}(C)$	inductive completion, 280

### Chapter B4

$\text{Ind}_*^\lambda(C)$	inductive $(\kappa, \lambda)$ -completion, 291
$\text{Ind}(C)$	inductive completion, 292
$\bigcirc$	loop category, 313
$\ a\ $	cardinality in an accessible category, 329
$\mathfrak{Sub}_{\mathcal{K}}(a)$	category of $\mathcal{K}$ -subobjects, 337
$\mathfrak{Sub}_\kappa(a)$	category of $\kappa$ -presentable subobjects, 337

### Chapter B5

$\text{cl}(A)$	closure of $A$ , 343
$\text{int}(A)$	interior of $A$ , 343
$\partial A$	boundary of $A$ , 343

$\text{rk}_{\text{CB}}(x/A)$	Cantor-Bendixson rank, 365
$\text{spec}(\mathfrak{L})$	spectrum of $\mathfrak{L}$ , 370
$\langle x \rangle$	basic closed set, 370
$\text{clop}(\mathfrak{C})$	algebra of clopen subsets, 374

### Chapter B6

$\mathfrak{Aut} \mathfrak{M}$	automorphism group, 386
$G/U$	set of cosets, 386
$\mathfrak{G}/\mathfrak{N}$	factor group, 388
$\mathfrak{Sym} \Omega$	symmetric group, 389
$ga$	action of $g$ on $a$ , 390
$G\bar{a}$	orbit of $\bar{a}$ , 390
$\mathfrak{G}_{(X)}$	pointwise stabiliser, 391
$\mathfrak{G}_{\{X\}}$	setwise stabiliser, 391
$\langle \bar{a} \mapsto \bar{b} \rangle$	basic open set of the group topology, 395
$\deg p$	degree, 399
$\mathfrak{Ibl}(\mathfrak{R})$	lattice of ideals, 400
$\mathfrak{R}/\mathfrak{a}$	quotient of a ring, 402
$\text{Ker } h$	kernel, 402
$\text{spec}(\mathfrak{R})$	spectrum, 402
$\oplus_i \mathfrak{M}_i$	direct sum, 405
$\mathfrak{M}^{(I)}$	direct power, 405
$\dim \mathfrak{B}$	dimension, 409
$\text{FF}(\mathfrak{R})$	field of fractions, 411
$\mathfrak{K}(\bar{a})$	subfield generated by $\bar{a}$ , 414
$p[x]$	polynomial function, 415
$\text{Aut}(\mathfrak{L}/\mathfrak{K})$	automorphisms over $K$ , 423
$ a $	absolute value, 426

### Chapter C1

$\text{ZL}[\mathfrak{R}, X]$	Zariski logic, 443
$\models$	satisfaction relation, 444
$\text{BL}(\mathfrak{B})$	boolean logic, 444
$\text{FO}_{\kappa\aleph_0}[\Sigma, X]$	infinitary first-order logic, 445
$\neg\varphi$	negation, 445
$\wedge \Phi$	conjunction, 445
$\vee \Phi$	disjunction, 445
$\exists x\varphi$	existential quantifier, 445
$\forall x\varphi$	universal quantifier, 445
$\text{FO}[\Sigma, X]$	first-order logic, 445
$\mathfrak{A} \models \varphi[\beta]$	satisfaction, 446
true	true, 447
false	false, 447
$\varphi \vee \psi$	disjunction, 447
$\varphi \wedge \psi$	conjunction, 447
$\varphi \rightarrow \psi$	implication, 447
$\varphi \leftrightarrow \psi$	equivalence, 447
$\text{free}(\varphi)$	free variables, 450
$\text{qr}(\varphi)$	quantifier rank, 452
$\text{Mod}_L(\Phi)$	class of models, 454
$\Phi \models \varphi$	entailment, 460
$\equiv$	logical equivalence, 460
$\Phi^\models$	closure under entailment, 460
$\text{Th}_L(\mathfrak{I})$	$L$ -theory, 461
$\equiv_L$	$L$ -equivalence, 462
$\text{DNF}(\varphi)$	disjunctive normal form, 467
$\text{CNF}(\varphi)$	conjunctive normal form, 467
$\text{NNF}(\varphi)$	negation normal form, 469
$\mathfrak{Logic}$	category of logics, 478
$\exists^1 x\varphi$	cardinality quantifier, 481

$\text{FO}_{\kappa\aleph_0}(\text{wo})$	FO with well-ordering quantifier, 482
$W$	well-ordering quantifier, 482
$Q_{\mathcal{K}}$	Lindström quantifier, 482
$\text{SO}_{\kappa\aleph_0}[\Sigma, \Xi]$	second-order logic, 483
$\text{MSO}_{\kappa\aleph_0}[\Sigma, \Xi]$	monadic second-order logic, 483
$\mathfrak{PO}$	category of partial orders, 488
$\mathfrak{Lb}$	Lindenbaum functor, 488
$\neg\varphi$	negation, 490
$\varphi \vee \psi$	disjunction, 490
$\varphi \wedge \psi$	conjunction, 490
$L _\Phi$	restriction to $\Phi$ , 491
$L/\Phi$	localisation to $\Phi$ , 491
$\models_\Phi$	consequence modulo $\Phi$ , 491
$\equiv_\Phi$	equivalence modulo $\Phi$ , 491

### Chapter C2

$\mathfrak{Emb}_L(\Sigma)$	category of $L$ -embeddings, 493
$\text{QF}_{\kappa\aleph_0}[\Sigma, X]$	quantifier-free formulae, 494
$\exists\Delta$	existential closure of $\Delta$ , 494
$\forall\Delta$	universal closure of $\Delta$ , 494
$\exists_{\kappa\aleph_0}$	existential formulae, 494
$\forall_{\kappa\aleph_0}$	universal formulae, 494
$\exists_{\kappa\aleph_0}^+$	positive existential formulae, 494
$\leq_\Delta$	$\Delta$ -extension, 498
$\leq$	elementary extension, 498
$\Phi_\Delta^\models$	$\Delta$ -consequences of $\Phi$ , 521

$\leq_\Delta$  preservation of  $\Delta$ -formulae,  
521

### Chapter c3

$S(L)$  set of types, 527  
 $\langle \Phi \rangle$  types containing  $\Phi$ , 527  
 $\text{tp}_L(\bar{a}/\mathfrak{M})$   $L$ -type of  $\bar{a}$ , 528  
 $S_L^5(T)$  type space for a theory, 528  
 $S_U^5(U)$  type space over  $U$ , 528  
 $\mathfrak{S}(L)$  type space, 533  
 $f(\mathfrak{p})$  conjugate of  $\mathfrak{p}$ , 543  
 $\mathfrak{S}_\Delta(L)$   $\mathfrak{S}(L|_\Delta)$  with topology  
induced from  $\mathfrak{S}(L)$ , 557  
 $\langle \Phi \rangle_\Delta$  closed set in  $\mathfrak{S}_\Delta(L)$ , 557  
 $\mathfrak{p}|_\Delta$  restriction to  $\Delta$ , 560  
 $\text{tp}_\Delta(\bar{a}/U)$   $\Delta$ -type of  $\bar{a}$ , 560

### Chapter c4

$\equiv_\alpha$   $\alpha$ -equivalence, 577  
 $\equiv_\infty$   $\infty$ -equivalence, 577  
 $\text{pIso}_\kappa(\mathfrak{A}, \mathfrak{B})$  partial isomorphisms,  
578  
 $\bar{a} \mapsto \bar{b}$  map  $a_i \mapsto b_i$ , 578  
 $\emptyset$  the empty function, 578  
 $I_\alpha(\mathfrak{A}, \mathfrak{B})$  back-and-forth system, 579  
 $I_\infty(\mathfrak{A}, \mathfrak{B})$  limit of the system, 581  
 $\cong_\alpha$   $\alpha$ -isomorphic, 581  
 $\cong_\infty$   $\infty$ -isomorphic, 581  
 $m =_k n$  equality up to  $k$ , 583  
 $\varphi_{\mathfrak{A}, \bar{a}}^\alpha$  Hintikka formula, 586  
 $\text{EF}_\alpha(\mathfrak{A}, \bar{a}, \mathfrak{B}, \bar{b})$   
Ehrenfeucht-Fraïssé

game, 589  
 $\text{EF}_\infty^k(\mathfrak{A}, \bar{a}, \mathfrak{B}, \bar{b})$   
Ehrenfeucht-Fraïssé  
game, 589  
 $I_{\text{FO}}^k(\mathfrak{A}, \mathfrak{B})$  partial FO-maps of size  $\kappa$ ,  
598  
 $\sqsubseteq_{\text{iso}}^k$   $\infty \kappa$ -simulation, 599  
 $\cong_{\text{iso}}^k$   $\infty \kappa$ -isomorphic, 599  
 $\mathfrak{A} \sqsubseteq_0^k \mathfrak{B}$   $I_0^k(\mathfrak{A}, \mathfrak{B}) : \mathfrak{A} \sqsubseteq_{\text{iso}}^k \mathfrak{B}$ , 599  
 $\mathfrak{A} \equiv_0^k \mathfrak{B}$   $I_0^k(\mathfrak{A}, \mathfrak{B}) : \mathfrak{A} \equiv_{\text{iso}}^k \mathfrak{B}$ , 599  
 $\mathfrak{A} \sqsubseteq_{\text{FO}}^k \mathfrak{B}$   $I_{\text{FO}}^k(\mathfrak{A}, \mathfrak{B}) : \mathfrak{A} \sqsubseteq_{\text{iso}}^k \mathfrak{B}$ , 599  
 $\mathfrak{A} \equiv_{\text{FO}}^k \mathfrak{B}$   $I_{\text{FO}}^k(\mathfrak{A}, \mathfrak{B}) : \mathfrak{A} \equiv_{\text{iso}}^k \mathfrak{B}$ , 599  
 $\mathfrak{A} \sqsubseteq_\infty^k \mathfrak{B}$   $I_\infty^k(\mathfrak{A}, \mathfrak{B}) : \mathfrak{A} \sqsubseteq_{\text{iso}}^k \mathfrak{B}$ , 599  
 $\mathfrak{A} \equiv_\infty^k \mathfrak{B}$   $I_\infty^k(\mathfrak{A}, \mathfrak{B}) : \mathfrak{A} \equiv_{\text{iso}}^k \mathfrak{B}$ , 599  
 $\mathcal{G}(\mathfrak{A})$  Gaifman graph, 605

### Chapter c5

$L \leq L'$   $L'$  is as expressive as  $L$ , 613  
(A) algebraic, 614  
(B) boolean closed, 614  
(B<sub>+</sub>) positive boolean closed, 614  
(C) compactness, 614  
(CC) countable compactness, 614  
(FOP) finite occurrence property,  
614  
(KP) Karp property, 614  
(LSP) Löwenheim-Skolem  
property, 614  
(REL) closed under relativisations,  
614  
(SUB) closed under substitutions,  
614  
(TUP) Tarski union property, 614  
 $\text{hn}_\kappa(L)$  Hanf number, 618

$\text{ln}_\kappa(L)$  Löwenheim number, 618  
 $\text{wn}_\kappa(L)$  well-ordering number, 618  
 $\text{occ}(L)$  occurrence number, 618  
 $\text{pr}_\Gamma(\mathcal{K})$   $\Gamma$ -projection, 636  
 $\text{PC}_\kappa(L, \Sigma)$  projective  $L$ -classes, 636  
 $L_0 \leq_{\text{pc}}^\kappa L_1$  projective reduction, 637  
 $\text{RPC}_\kappa(L, \Sigma)$  relativised projective  
 $L$ -classes, 641  
 $L_0 \leq_{\text{rpc}}^\kappa L_1$  relativised projective  
reduction, 641  
 $\Delta(L)$  interpolation closure, 648  
 $\text{ifp } f$  inductive fixed point, 658  
 $\liminf f$  least partial fixed point, 658  
 $\limsup f$  greatest partial fixed point,  
658  
 $f_\varphi$  function defined by  $\varphi$ , 664  
 $\text{FO}_{\kappa \aleph_0}(\text{LFP})$  least fixed-point logic,  
664  
 $\text{FO}_{\kappa \aleph_0}(\text{IFP})$  inflationary fixed-point  
logic, 664  
 $\text{FO}_{\kappa \aleph_0}(\text{PFP})$  partial fixed-point  
logic, 664  
 $\triangleleft_\varphi$  stage comparison, 675

### Chapter d1

$\text{tor}(\mathfrak{S})$  torsion subgroup, 704  
 $a/n$  divisor, 705  
DAG theory of divisible  
torsion-free abelian  
groups, 706  
ODAG theory of ordered divisible  
abelian groups, 706  
 $\text{div}(\mathfrak{S})$  divisible closure, 706  
 $F$  field axioms, 710

ACF theory of algebraically  
closed fields, 710  
RCF theory of real closed fields,  
710

### Chapter d2

$(<\mu)^\lambda$   $\bigcup_{\kappa < \mu} \kappa^\lambda$ , 721  
 $\text{HO}_\infty[\Sigma, X]$  infinitary Horn  
formulae, 735  
 $\text{SH}_\infty[\Sigma, X]$  infinitary strict Horn  
formulae, 735  
 $\text{H}\forall_\infty[\Sigma, X]$  infinitary universal  
Horn formulae, 735  
 $\text{SH}\forall_\infty[\Sigma, X]$  infinitary universal  
strict Horn formulae, 735  
 $\text{HO}[\Sigma, X]$  first-order Horn formulae,  
735  
 $\text{SH}[\Sigma, X]$  first-order strict Horn  
formulae, 735  
 $\text{H}\forall[\Sigma, X]$  first-order universal Horn  
formulae, 735  
 $\text{SH}\forall[\Sigma, X]$  first-order universal  
strict Horn formulae, 735  
 $\langle C; \Phi \rangle$  presentation, 739  
 $\text{Prod}(\mathcal{K})$  products, 744  
 $\text{Sub}(\mathcal{K})$  substructures, 744  
 $\text{Iso}(\mathcal{K})$  isomorphic copies, 744  
 $\text{Hom}(\mathcal{K})$  weak homomorphic  
images, 744  
 $\text{ERP}(\mathcal{K})$  embeddings into reduced  
products, 744  
 $\text{QV}(\mathcal{K})$  quasivariety, 744  
 $\text{Var}(\mathcal{K})$  variety, 744

## Chapter D3

$(f, g)$	open cell between $f$ and $g$ , 757
$[f, g]$	closed cell between $f$ and $g$ , 757
$B(\bar{a}, \bar{b})$	box, 758
$\text{Cn}(D)$	continuous functions, 772
$\dim C$	dimension, 773

## Chapter E2

$\text{dcl}_L(U)$	$L$ -definitional closure, 815
$\text{acl}_L(U)$	$L$ -algebraic closure, 815
$\text{dcl}_{\text{Aut}}(U)$	Aut-definitional closure, 817
$\text{acl}_{\text{Aut}}(U)$	Aut-algebraic closure, 817
$\mathbb{M}$	the monster model, 825
$A \equiv_U B$	having the same type over $U$ , 826
$\mathfrak{M}^{\text{eq}}$	extension by imaginary elements, 827
$\text{dcl}^{\text{eq}}(U)$	definable closure in $\mathfrak{M}^{\text{eq}}$ , 827
$\text{acl}^{\text{eq}}(U)$	algebraic closure in $\mathfrak{M}^{\text{eq}}$ , 827
$T^{\text{eq}}$	theory of $\mathbb{M}^{\text{eq}}$ , 829
$\text{Gb}(\mathfrak{p})$	Galois base, 837

## Chapter E3

$I_{\text{cl}}(\mathfrak{A}, \mathfrak{B})$	elementary maps with closed domain and range, 873
---	---

## Chapter E4

$\mathfrak{pMor}_{\mathcal{K}}(\mathfrak{a}, \mathfrak{b})$	category of partial morphisms, 894
$\mathfrak{a} \sqsubseteq_{\mathcal{K}} \mathfrak{b}$	forth property for objects in $\mathcal{K}$ , 895
$\mathfrak{a} \sqsubseteq_{\text{pres}}^{\kappa} \mathfrak{b}$	forth property for $\kappa$ -presentable objects, 895
$\mathfrak{a} \equiv_{\text{pres}}^{\kappa} \mathfrak{b}$	back-and-forth equivalence for $\kappa$ -presentable objects, 895
$\text{Sub}_{\kappa}(\mathfrak{a})$	$\kappa$ -presentable subobjects, 906
$\text{atp}(\bar{a})$	atomic type, 917
$\eta_{\mathfrak{p}\mathfrak{q}}$	extension axiom, 918
$T[\mathcal{K}]$	extension axioms for $\mathcal{K}$ , 918
$T_{\text{ran}}[\Sigma]$	random theory, 918
$\kappa_n(\varphi)$	number of models, 920
$\text{Pr}_{\mathfrak{M}}^n[\mathfrak{M} \models \varphi]$	density of models, 920

## Chapter E5

$[I]^{\kappa}$	increasing $\kappa$ -tuples, 925
$\kappa \rightarrow (\mu)_{\lambda}^{\nu}$	partition theorem, 925
$\text{pf}(\eta, \zeta)$	prefix of $\zeta$ of length $ \eta $ , 930
$\mathfrak{T}_*(\kappa^{<\alpha})$	index tree with small signature, 930
$\mathfrak{T}_n(\kappa^{<\alpha})$	index tree with large signature, 930
$\langle\langle X \rangle\rangle_n$	substructure generated in $\mathfrak{T}_n(\kappa^{<\alpha})$ , 930
$\text{Lvl}(\bar{\eta})$	levels of $\bar{\eta}$ , 931
$\approx_*$	equal atomic types in $\mathfrak{T}_*$ , 931

$\approx_n$	equal atomic types in $\mathfrak{T}_n$ , 931
$\approx_{n,k}$	refinement of $\approx_n$ , 932
$\approx_{\omega,k}$	union of $\approx_{n,k}$ , 932
$\bar{a}[\bar{i}]$	$\bar{a}^{i_0} \dots \bar{a}^{i_{n-1}}$ , 941
$\text{tp}_{\Delta}(\bar{a}/U)$	$\Delta$ -type, 941
$\text{Av}((\bar{a}^i)_i/U)$	average type, 943
$\llbracket \varphi(\bar{a}^i) \rrbracket$	indices satisfying $\varphi$ , 952
$\text{Av}_1((\bar{a}^i)_i/C)$	unary average type, 962

## Chapter E6

$\text{Emb}(\mathcal{K})$	embeddings between structures in $\mathcal{K}$ , 965
$p^F$	image of a partial isomorphism under $F$ , 968
$\text{Th}_L(F)$	theory of a functor, 971
$\mathfrak{A}^{\alpha}$	inverse reduct, 975
$\mathcal{R}(\mathfrak{M})$	relational variant of $\mathfrak{M}$ , 977
$\text{Av}(F)$	average type, 986

## Chapter E7

$\text{ln}(\mathcal{K})$	Löwenheim number, 995
$\mathfrak{A} \leq_{\mathcal{K}} \mathfrak{B}$	$\mathcal{K}$ -substructure, 996
$\text{hn}(\mathcal{K})$	Hanf number, 1003
$\mathcal{K}_{\kappa}$	structures of size $\kappa$ , 1004
$I_{\mathcal{K}}^{\kappa}(\mathfrak{A}, \mathfrak{B})$	$\mathcal{K}$ -embeddings, 1008
$\mathfrak{A} \sqsubseteq_{\mathcal{K}}^{\kappa} \mathfrak{B}$	$I_{\mathcal{K}}^{\kappa}(\mathfrak{A}, \mathfrak{B}) : \mathfrak{A} \sqsubseteq_{\text{iso}}^{\kappa} \mathfrak{B}$ , 1008
$\mathfrak{A} \equiv_{\mathcal{K}}^{\kappa} \mathfrak{B}$	$I_{\mathcal{K}}^{\kappa}(\mathfrak{A}, \mathfrak{B}) : \mathfrak{A} \equiv_{\text{iso}}^{\kappa} \mathfrak{B}$ , 1008

## Chapter F1

$\langle\langle X \rangle\rangle_D$	span of $X$ , 1031
$\dim_{\text{cl}}(X)$	dimension, 1037
$\dim_{\text{cl}}(X/U)$	dimension over $U$ , 1037

## Chapter F2

$\text{rk}_{\Delta}(\varphi)$	$\Delta$ -rank, 1073
$\text{rk}_{\text{M}}^{\mathfrak{s}}(\varphi)$	Morley rank, 1073
$\text{deg}_{\text{SM}}^{\mathfrak{s}}(\varphi)$	Morley degree of $\varphi$ , 1075
(MON)	Monotonicity, 1084
(NOR)	Normality, 1084
(LRF)	Left Reflexivity, 1084
(LTR)	Left Transitivity, 1084
(FIN)	Finite Character, 1084
(SYM)	Symmetry, 1084
(BMON)	Base Monotonicity, 1084
(SRB)	Strong Right Boundedness, 1085
$\text{cl}_{\sqrt{}}$	closure operation associated with $\sqrt{}$ , 1090
(INV)	Invariance, 1097
(DEF)	Definability, 1097
(EXT)	Extension, 1097
$A \overset{\text{df}}{\sqrt{}}_U B$	definable over, 1098
$A \overset{\text{at}}{\sqrt{}}_U B$	isolated over, 1098
$A \overset{\mathfrak{s}}{\sqrt{}}_U B$	non-splitting over, 1098
$\mathfrak{p} \leq \mathfrak{q}$	$\sqrt{}$ -free extension, 1103
$A \overset{\mathfrak{u}}{\sqrt{}}_U B$	finitely satisfiable, 1104
$\text{Av}(\mathfrak{u}/B)$	average type of $\mathfrak{u}$ , 1105
(LLOC)	Left Locality, 1109
(RLOC)	Right Locality, 1109

$\text{loc}(\sqrt{\phantom{x}})$	right locality cardinal of $\sqrt{\phantom{x}}$ , 1109	<i>Chapter F5</i>	
$\text{loc}_o(\sqrt{\phantom{x}})$	finitary right locality cardinal of $\sqrt{\phantom{x}}$ , 1109	(LEFT)	Left Extension, 1228
$\kappa^{\text{reg}}$	regular cardinal above $\kappa$ , 1110	$A \overset{\text{fli}}{\sqrt{\phantom{x}}}_U B$	combination of $\overset{\text{li}}{\sqrt{\phantom{x}}}$ and $\overset{\text{f}}{\sqrt{\phantom{x}}}$ , 1239
$\text{fc}(\sqrt{\phantom{x}})$	length of $\sqrt{\phantom{x}}$ -forking chains, 1111	$A \overset{\text{sli}}{\sqrt{\phantom{x}}}_U B$	strict Lascar invariance, 1239
(SFIN)	Strong Finite Character, 1111	(WIND)	Weak Independence Theorem, 1253
$\sqrt{\phantom{x}}^*$	forking relation to $\sqrt{\phantom{x}}$ , 1113	(IND)	Independence Theorem, 1253

*Chapter F3*

$A \overset{\text{d}}{\sqrt{\phantom{x}}}_U B$	non-dividing, 1125
$A \overset{\text{f}}{\sqrt{\phantom{x}}}_U B$	non-forking, 1125
$A \overset{\text{i}}{\sqrt{\phantom{x}}}_U B$	globally invariant over, 1134

*Chapter F4*

$\text{alt}_\varphi(\bar{a}_i)_{i \in I}$	$\varphi$ -alternation number, 1153
$\text{rk}_{\text{alt}}(\varphi)$	alternation rank, 1153
$\text{in}(\sim)$	intersection number, 1164
$\bar{a} \approx_U^{\text{ls}} \bar{b}$	indiscernible sequence starting with $\bar{a}, \bar{b}, \dots$ , 1167
$\bar{a} \equiv_U^{\text{ls}} \bar{b}$	Lascar strong type equivalence, 1168
$\text{CF}((\bar{a}_i)_{i \in I})$	cofinal type, 1194
$\text{Ev}((\bar{a}_i)_{i \in I})$	eventual type, 1199
$\text{rk}_{\text{dp}}(\bar{a}/U)$	dp-rank, 1211

*Chapter G1*

$\bar{a} \downarrow_U^{\text{i}} B$	unique free extension, 1274
$\text{mult}_{\sqrt{\phantom{x}}}(\mathfrak{p})$	$\sqrt{\phantom{x}}$ -multiplicity of $\mathfrak{p}$ , 1279
$\text{mult}(\sqrt{\phantom{x}})$	multiplicity of $\sqrt{\phantom{x}}$ , 1279
$\text{st}(T)$	minimal cardinal $T$ is stable in, 1290

*Chapter G2*

(RSH)	Right Shift, 1297
$\text{lbm}(\sqrt{\phantom{x}})$	left base-monotonicity cardinal, 1297
$A[I]$	$\bigcup_{i \in I} A_i$ , 1306
$A[<\alpha]$	$\bigcup_{i < \alpha} A_i$ , 1306
$A[\leq \alpha]$	$\bigcup_{i \leq \alpha} A_i$ , 1306
$A \perp_U^{\text{do}} B$	definable orthogonality, 1328
$A \overset{\text{si}}{\sqrt{\phantom{x}}}_U B$	strong independence, 1332
$\Upsilon_{\kappa\lambda}$	unary signature, 1338
$\text{Un}(\kappa, \lambda)$	class of unary structures, 1338

Lf( $\kappa, \lambda$ ) class of locally finite unary

structures, 1338

# Index

- abelian group, 385
- abstract elementary class, 995
- abstract independence relation, 1084
- $\kappa$ -accessible category, 329
- accumulation, 12
- accumulation point, 364
- action, 390
- acyclic, 519
- addition of cardinals, 116
- addition of ordinals, 89
- adjoint functors, 234
- affine geometry, 1037
- aleph, 115
- algebraic, 149, 815
- algebraic class, 996
- algebraic closure, 815
- algebraic closure operator, 51
- algebraic diagram, 499
- algebraic elements, 418
- algebraic field extensions, 418
- algebraic logic, 487
- algebraic prime model, 694
- algebraically closed, 815
- algebraically closed field, 418, 710
- algebraically independent, 418
- almost strongly minimal theory, 1056
- alternating path in a category, 271
- alternating-path equivalence, 272
- $\varphi$ -alternation number, 1153
- alternation rank of a formula, 1153
- amalgamation class, 1005
- amalgamation property, 910, 1004
- amalgamation square, 652
- Amalgamation Theorem, 521
- antisymmetric, 40
- arity, 28, 29, 149
- array, 1221
- array property, 1221
- array-dividing, 1227
- associative, 31
- asynchronous product, 752
- atom, 445
- atom of a lattice, 215
- atomic, 215
- atomic diagram, 499
- atomic structure, 855
- atomic type, 917
- atomless, 215
- automorphism, 156
- automorphism group, 386
- average type, 943
- average type of an Ehrenfeucht-Mostowski functor, 986

average type of an indiscernible system, 949  
 average type of an ultrafilter, 1105  
 Axiom of Choice, 109, 458  
 Axiom of Creation, 19, 458  
 Axiom of Extensionality, 5, 458  
 Axiom of Infinity, 24, 458  
 Axiom of Replacement, 132, 458  
 Axiom of Separation, 10, 458  
 axiom system, 454  
 axiomatisable, 454  
 axiomatise, 454  
  
 back-and-forth property, 578, 893  
 back-and-forth system, 578  
 Baire, property of —, 363  
 ball, 342  
 $\sqrt{\cdot}$ -base, 1228  
 base monotonicity, 1084  
 base of a partial morphism, 894  
 base projection, 894  
 base, closed —, 344  
 base, open —, 344  
 bases for a stratification, 1336  
 basic Horn formula, 735  
 basis, 110, 1034, 1037  
 beth, 126  
 Beth property, 648, 822  
 bidefinable, 885  
 biindiscernible family, 1219  
 biinterpretable, 891  
 bijective, 31  
 boolean algebra, 198, 455, 490  
 boolean closed, 490  
 boolean lattice, 198  
 boolean logic, 444, 462  
 bound variable, 450  
  
 boundary, 343, 758  
 $\kappa$ -bounded, 598  
 bounded equivalence relation, 1172  
 bounded lattice, 195  
 bounded linear order, 583  
 bounded logic, 618  
 box, 758  
 branch, 189  
 branching degree, 191  
  
 canonical base, 834  
 canonical definition, 831  
     weak —, 847  
 canonical diagram, 337  
 canonical parameter, 831  
     weak —, 846  
 canonical projection from the  $\mathcal{P}$ -completion, 309  
 Cantor discontinuum, 351, 534  
 Cantor normal form, 100  
 Cantor-Bendixson rank, 365, 377  
 cardinal, 113  
 cardinal addition, 116  
 cardinal exponentiation, 116, 126  
 cardinal multiplication, 116  
 cardinality, 113, 329  
 cardinality quantifier, 482  
 cartesian product, 27  
 categorical, 877, 909  
 category, 162  
 $\delta$ -cell, 773  
 cell decomposition, 775  
 Cell Decomposition Theorem, 776  
 chain, 42  
 $L$ -chain, 501  
 chain condition, 1247

chain condition for Morley sequences, 1257  
 chain in a category, 267  
 chain topology, 350  
 chain-bounded formula, 1168  
 Chang's reduction, 532  
 character, 105  
 characteristic, 710  
 characteristic of a field, 413  
 choice function, 106  
 Choice, Axiom of —, 109, 458  
 class, 9, 54  
 clopen set, 341  
 $=$ -closed, 512  
 closed base, 344  
 closed function, 346  
 closed interval, 757  
 closed set, 51, 53, 341  
 closed subbase, 344  
 closed subset of a construction, 871, 1307  
 closed unbounded set, 135  
 closed under relativisations, 614  
 closed under substitutions, 614  
 closure operator, 51, 110  
 closure ordinal, 81  
 closure space, 53  
 closure under reverse ultrapowers, 734  
 closure, topological —, 343  
 co-chain-bounded relation, 1172  
 cocone, 253  
 cocone functor, 258  
 codomain of a partial morphism, 894  
 codomain projection, 894  
 coefficient, 398  
 cofinal, 123  
 cofinality, 123  
  
 Coincidence Lemma, 231  
 colimit, 253  
 comma category, 170  
 commutative, 385  
 commutative ring, 397  
 commuting diagram, 164  
 comorphism of logics, 478  
 compact, 352, 613  
 compact, countably —, 613  
 Compactness Theorem, 515, 531  
 compactness theorem, 718  
 compatible, 473  
 complement, 198  
 complete, 462  
 $\kappa$ -complete, 598  
 complete partial order, 43, 50, 53  
 complete type, 527  
 completion of a diagram, 306  
 $(\lambda, \kappa)$ -completion of a diagram, 307  
 $(\lambda, \kappa)$ -completion of a partial order, 300  
 composition, 30  
 composition of links, 275  
 concatenation, 187  
 condition of filters, 721  
 cone, 257  
 confluence property, 1197  
 confluent family of sequences, 1197  
 congruence relation, 176  
 conjugacy class, 391  
 conjugate, 817  
 conjugation, 391  
 conjunction, 445, 490  
 conjunctive normal form, 467  
 connected category, 271  
 connected, definably —, 761  
 consequence, 460, 488, 521

consistence of filters with conditions, 721  
 consistency over a family, 1221  
 consistent, 454  
 constant, 29, 149  
 constructible set, 869  
 $\sqrt{\phantom{x}}$ -constructible set, 1306  
 construction, 869  
 $\sqrt{\phantom{x}}$ -construction, 1306  
 continuous, 46, 133, 346  
 contradictory formulae, 627  
 contravariant, 168  
 convex equivalence relation, 1164  
 coset, 386  
 countable, 110, 115  
 countably compact, 613  
 covariant, 167  
 cover, 352  
 Creation, Axiom of —, 19, 458  
 cumulative hierarchy, 18  
 cut, 22  
  
 deciding a condition, 721  
 definability of independence relations, 1097  
 definable, 815  
 definable expansion, 473  
 definable orthogonality, 1329  
 definable Skolem function, 842  
 definable structure, 885  
 definable type, 570, 1098  
 definable with parameters, 759  
 definably connected, 761  
 defining a set, 447  
 definition of a type, 570  
 definitional closed, 815  
 definitional closure, 815  
 degree of a polynomial, 399  
 dense class, 1256  
 dense linear order, 600  
 $\kappa$ -dense linear order, 600  
 dense order, 454  
 dense set, 361  
 dense sets in directed orders, 246  
 dense subcategory, 281  
 dependence relation, 1031  
 dependent, 1031  
 dependent set, 110  
 derivation, 398  
 diagonal functor, 253  
 diagonal intersection, 137  
 diagram, 251, 256  
 $L$ -diagram, 499  
 Diagram Lemma, 499, 634  
 difference, 11  
 dimension, 1037  
 dimension function, 1038  
 dimension of a cell, 773  
 dimension of a vector space, 409  
 direct limit, 252  
 direct power, 405  
 direct product, 239  
 direct sum of modules, 405  
 directed, 246  
 directed colimit, 251  
 directed diagram, 251  
 $\kappa$ -directed diagram, 251  
 directed limit, 256  
 discontinuum, 351  
 discrete linear order, 583  
 discrete topology, 342  
 disintegrated matroid, 1044  
 disjoint union, 38  
 disjunction, 445, 490

disjunctive normal form, 467  
 distributive, 198  
 dividing, 1125  
 dividing chain, 1136  
 dividing  $\kappa$ -tree, 1144  
 divisible closure, 706  
 divisible group, 705  
 domain, 28, 151  
 domain of a partial morphism, 894  
 domain projection, 894  
 dp-rank, 1211  
 dual categories, 172  
  
 Ehrenfeucht-Fraïssé game, 589, 592  
 Ehrenfeucht-Mostowski functor, 986, 1002  
 Ehrenfeucht-Mostowski model, 986  
 element of a set, 5  
 elementary diagram, 499  
 elementary embedding, 493, 498  
 elementary extension, 498  
 elementary map, 493  
 elementary substructure, 498  
 elimination  
   uniform — of imaginaries, 840  
 elimination of finite imaginaries, 853  
 elimination of imaginaries, 841  
 elimination set, 690  
 embedding, 44, 156, 494  
 $\Delta$ -embedding, 493  
 $\mathcal{K}$ -embedding, 995  
 elementary —, 493  
 embedding of a tree into a lattice, 222  
 embedding of logics, 478  
 embedding of permutation groups, 886  
 embedding, elementary —, 498  
 endomorphism ring, 404  
 entailment, 460, 488  
 epimorphism, 165  
 equivalence class, 54  
 equivalence formula, 826  
 equivalence of categories, 172  
 equivalence relation, 54, 455  
 $L$ -equivalent, 462  
 $\alpha$ -equivalent, 577, 592  
 equivalent categories, 172  
 equivalent formulae, 460  
 Erdős-Rado theorem, 928  
 Euclidean norm, 341  
 even, 922  
 exchange property, 110  
 existential, 494  
 existential closure, 699  
 existential quantifier, 445  
 existentially closed, 699  
 expansion, 155, 998  
 expansion, definable —, 473  
 explicit definition, 648  
 exponentiation of cardinals, 116, 126  
 exponentiation of ordinals, 89  
 extension, 152, 1097  
 $\Delta$ -extension, 498  
 extension axiom, 918  
 $\sqrt{\phantom{x}}$ -extension base, 1228  
 extension of fields, 414  
 extension, elementary —, 498  
 Extensionality, Axiom of —, 5, 458  
  
 factorisation, 180  
 Factorisation Lemma, 158  
 factorising through a cocone, 317  
 faithful functor, 167  
 family, 37

field, 397, 457, 498, 710  
 field extension, 414  
 field of a relation, 29  
 field of fractions, 411  
 field, real —, 426  
 field, real closed —, 429  
 filter, 203, 207, 530  
 $\kappa$ -filtered category, 285  
 $\kappa$ -filtered colimit, 285  
 $\kappa$ -filtered diagram, 285  
 final segment, 41  
 $\kappa$ -finitary set of partial isomorphisms, 598  
 finite, 115  
 finite character, 51, 105, 1084  
     strong —, 1111  
 finite equivalence relation, 1164  
 finite intersection property, 211  
 finite occurrence property, 613  
 finite, being — over a set, 775  
 finitely axiomatisable, 454  
 finitely branching, 191  
 finitely generated, 154  
 finitely presentable, 317  
 finitely satisfiable type, 1104  
 first-order interpretation, 446, 475  
 first-order logic, 445  
 fixed point, 48, 81, 133, 657  
 fixed-point induction, 77  
 fixed-point rank, 675  
 Fodor  
     Theorem of —, 139  
 follow, 460  
 forcing, 721  
 forgetful functor, 168, 234  
 forking chain, 1136  
 $\sqrt{\text{ }}$ -forking chain, 1110  
 $\sqrt{\text{ }}$ -forking formula, 1103  
 forking relation, 1097  
 $\sqrt{\text{ }}$ -forking type, 1103  
 formal power series, 398  
 formula, 444  
 forth property for partial morphisms, 895  
 foundation rank, 192  
 founded, 13  
 Fraïssé limit, 912  
 free algebra, 232  
 free extension of a type, 1103  
 $\sqrt{\text{ }}$ -free extension of a type, 1103  
 free model, 739  
 free structures, 749  
 $\sqrt{\text{ }}$ -free type, 1103  
 free variables, 231, 450  
 full functor, 167  
 full subcategory, 169  
 function, 29  
 functional, 29, 149  
 functor, 167  
  
 Gaifman graph, 605  
 Gaifman, Theorem of —, 611  
 Galois base, 834  
 Galois saturated structure, 1011  
 Galois stable, 1011  
 Galois type, 997  
 game, 79  
 generalised product, 751  
 $\kappa$ -generated, 255, 965  
 generated substructure, 153  
 generated, finitely —, 154  
 generating, 41  
 generating a sequence by a type, 1158  
 generating an ideal, 400

generator, 154, 739  
 geometric dimension function, 1038  
 geometric independence relation, 1084  
 geometry, 1036  
 global type, 1114  
 graduated theory, 698, 783  
 graph, 39  
 greatest element, 42  
 greatest fixed point, 657  
 greatest lower bound, 42  
 greatest partial fixed point, 658  
 group, 34, 385, 456  
 group action, 390  
 group, ordered —, 705  
 guard, 447  
  
 Hanf number, 618, 637, 1003  
 Hanf's Theorem, 606  
 Hausdorff space, 351  
 having  $\kappa$ -directed colimits, 253  
 height, 190  
 height in a lattice, 215  
 Henkin property, 858  
 Henkin set, 858  
 Herbrand model, 511, 858  
 hereditary, 12  
 $\kappa$ -hereditary, 910, 965  
 hereditary finite, 7  
 Hintikka formula, 586, 587  
 Hintikka set, 513, 858, 859  
 history, 15  
 hom-functor, 258  
 homeomorphism, 346  
 homogeneous, 787, 925  
 $\approx$ -homogeneous, 931  
 $\kappa$ -homogeneous, 604, 787  
 homogeneous matroid, 1044  
  
 homomorphic image, 156, 744  
 homomorphism, 156, 494  
 Homomorphism Theorem, 183  
 homotopic interpretations, 890  
 honest definition, 1157  
 Horn formula, 735  
  
 ideal, 203, 207, 400  
 idempotent link, 313  
 idempotent morphism, 313  
 identity, 163  
 image, 31  
 imaginaries  
     uniform elimination of —, 840  
 imaginaries, elimination of —, 841  
 imaginary elements, 826  
 implication, 447  
 implicit definition, 647  
 inclusion functor, 169  
 inclusion link, 276  
 inclusion morphism, 491  
 inconsistent, 454  
 $k$ -inconsistent, 1125  
 increasing, 44  
 independence property, 952  
 independence relation, 1084  
 independence relation of a matroid, 1083  
 Independence Theorem, 1253  
 independent, 1031  
 $\sqrt{\text{ }}$ -independent family, 1289  
 independent set, 110, 1037  
 index map of a link, 275  
 index of a subgroup, 386  
 indiscernible sequence, 941  
 indiscernible system, 949, 1337  
 induced substructure, 152



inductive, 77  
 inductive completion, 291  
 inductive completion of a category, 280  
 inductive fixed point, 81, 657, 658  
 inductively ordered, 81, 105  
 infimum, 42, 195  
 infinitary first-order logic, 445  
 infinitary second-order logic, 483  
 infinite, 115  
 Infinity, Axiom of —, 24, 458  
 inflationary, 81  
 inflationary fixed-point logic, 664  
 initial object, 166  
 initial segment, 41  
 injective, 31  
 $\kappa$ -injective structure, 1008  
 inner vertex, 189  
 insertion, 39  
 inspired by, 950  
 integral domain, 411, 713  
 interior, 343, 758  
 interpolant, 653  
 interpolation closure, 648  
 interpolation property, 646  
 $\Delta$ -interpolation property, 646  
 interpretation, 444, 446, 475  
 intersection, 11  
 intersection number, 1164  
 interval, 757  
 invariance, 1097  
 invariant class, 1256  
 invariant over a subset, 1325  
 $U$ -invariant relation, 1172  
 invariant type, 1098  
 inverse, 30, 165  
 inverse diagram, 256  
 inverse limit, 256  
 inverse reduct, 975  
 irreducible polynomial, 416  
 irreflexive, 40  
 $\sqrt{\phantom{x}}$ -isolated, 1297  
 isolated point, 364  
 isolated type, 855, 1098  
 isolation relation, 1297  
 isomorphic, 44  
 $\alpha$ -isomorphic, 581, 592  
 isomorphic copy, 744  
 isomorphism, 44, 156, 165, 172, 494  
 isomorphism, partial —, 577  
 joint embedding property, 1005  
 $\kappa$ -joint embedding property, 910  
 Jónsson class, 1005  
 Karp property, 613  
 kernel, 157  
 kernel of a ring homomorphism, 402  
 label, 227  
 large subsets, 825  
 Lascar invariant type, 1178  
 Lascar strong type, 1168  
 lattice, 195, 455, 490  
 leaf, 189  
 least element, 42  
 least fixed point, 657  
 least fixed-point logic, 664  
 least partial fixed point, 658  
 least upper bound, 42  
 left extension, 1228  
 left ideal, 400  
 left local, 1109  
 left reflexivity, 1084

left restriction, 31  
 left transitivity, 1084  
 left-narrow, 57  
 length, 187  
 level, 190  
 level embedding function, 931  
 levels of a tuple, 931  
 lexicographic order, 187, 1024  
 lifting functions, 655  
 limit, 59, 257  
 limit stage, 19  
 limiting cocone, 253  
 limiting cone, 257  
 Lindenbaum algebra, 489  
 Lindenbaum functor, 488  
 Lindström quantifier, 482  
 linear independence, 406  
 linear matroid, 1037  
 linear order, 40  
 linear representation, 687  
 link between diagrams, 275  
 literal, 445  
 local, 608  
 local character, 1109  
 local enumeration, 772  
 $\kappa$ -local functor, 965  
 local independence relation, 1109  
 localisation morphism, 491  
 localisation of a logic, 491  
 locality, 1109  
 locality cardinal, 1306  
 locally compact, 352  
 locally finite matroid, 1044  
 locally modular matroid, 1044  
 logic, 444  
 logical system, 485  
 Łoś theorem, 715

Łoś-Tarski Theorem, 686  
 Löwenheim number, 618, 637, 641, 995  
 Löwenheim-Skolem property, 613  
 Löwenheim-Skolem-Tarski Theorem, 520  
 lower bound, 42  
 lower fixed-point induction, 658  
 map, 29  
 $\Delta$ -map, 493  
 map, elementary —, 493  
 mapping, 29  
 matroid, 1036  
 maximal element, 42  
 maximal ideal, 411  
 maximal ideal/filter, 203  
 maximally  $\varphi$ -alternating sequence, 1153  
 meagre, 362  
 membership relation, 5  
 minimal, 13, 57  
 minimal element, 42  
 minimal polynomial, 419  
 minimal rank and degree, 224  
 minimal set, 1049  
 model, 444  
 model companion, 699  
 model of a presentation, 739  
 model-complete, 699  
 $\kappa$ -model-homogeneous structure, 1008  
 modular, 198  
 modular lattice, 216  
 modular law, 218  
 modular matroid, 1044  
 modularity, 1094  
 module, 403

monadic second-order logic, 483  
 monoid, 31, 189, 385  
 monomorphism, 165  
 monotone, 758  
 monotonicity, 1084  
 monster model, 825  
 Morley degree, 1075  
 Morley rank, 1073  
 Morley sequence, 1118  
 Morley-free extension of a type, 1076  
 morphism, 162  
 morphism of logics, 478  
 morphism of matroids, 1044  
 morphism of partial morphisms, 894  
 morphism of permutation groups, 885  
 multiplication of cardinals, 116  
 multiplication of ordinals, 89  
 multiplicity of a type, 1279  
 mutually indiscernible sequences, 1206  
  
 natural isomorphism, 172  
 natural transformation, 172  
 negation, 445, 489  
 negation normal form, 469  
 negative occurrence, 664  
 neighbourhood, 341  
 neutral element, 31  
 node, 189  
 normal subgroup, 387  
 normality, 1084  
 nowhere dense, 362  
  
 o-minimal, 760, 956  
 object, 162  
 occurrence number, 618  
 oligomorphic, 390, 877  
  
 omitting a type, 528  
 omitting types, 532  
 open base, 344  
 open cover, 352  
 open dense order, 455  
 open interval, 757  
 Open Mapping Theorem, 1276  
 open set, 341  
 open subbase, 345  
 opposite category, 166  
 opposite functor, 168  
 opposite lattice, 204  
 opposite order, 40  
 orbit, 390  
 order, 454  
 order property, 567  
 order topology, 349, 758  
 order type, 64, 941  
 orderable ring, 426  
 ordered group, 705  
 ordered pair, 27  
 ordered ring, 425  
 ordinal, 64  
 ordinal addition, 89  
 ordinal exponentiation, 89  
 ordinal multiplication, 89  
 ordinal, von Neumann —, 69  
  
 pair, 27  
 parameter equivalence, 831  
 parameter-definable, 759  
 partial fixed point, 658  
 partial fixed-point logic, 664  
 partial function, 29  
 partial isomorphism, 577  
 partial isomorphism modulo a filter, 727

partial morphism, 894  
 partial order, 40, 454  
 partial order, strict —, 40  
 partition, 55, 220  
 partition degree, 224  
 partition rank, 220  
 partitioning a relation, 775  
 path, 189  
 path, alternating — in a category, 271  
 Peano Axioms, 484  
 pinning down, 618  
 point, 341  
 polynomial, 399  
 polynomial function, 416  
 polynomial ring, 399  
 positive existential, 494  
 positive occurrence, 664  
 positive primitive, 735  
 power set, 21  
 predicate, 28  
 predicate logic, 444  
 prefix, 187  
 prefix order, 187  
 preforking relation, 1097  
 prelattice, 207  
 prenex normal form, 469  
 preorder, 206, 488  
 $\kappa$ -presentable, 317  
 presentation, 739  
 preservation by a function, 493  
 preservation in products, 734  
 preservation in substructures, 496  
 preservation in unions of chains, 497  
 preserving a property, 168, 262  
 preserving fixed points, 655  
 $\sqrt{-}\kappa$ -prime, 1314  
 prime field, 413

prime ideal, 207, 402  
 prime model, 868  
 prime model, algebraic, 694  
 primitive formula, 699  
 principal ideal/filter, 203  
 Principle of Transfinite Recursion, 75, 133  
 product, 27, 37, 744  
 product of categories, 170  
 product of linear orders, 86  
 product topology, 357  
 product, direct —, 239  
 product, generalised —, 751  
 product, reduced —, 242  
 product, subdirect —, 240  
 projection, 37, 636  
 projection along a functor, 260  
 projection along a link, 276  
 projection functor, 170  
 projective class, 636  
 projective geometry, 1043  
 projectively reducible, 637  
 projectively  $\kappa$ -saturated, 804  
 proper, 203  
 property of Baire, 363  
 pseudo-elementary, 636  
 pseudo-saturated, 807  
  
 quantifier elimination, 690, 711  
 quantifier rank, 452  
 quantifier-free, 453  
 quantifier-free formula, 494  
 quantifier-free representation, 1338  
 quasi-dividing, 1231  
 quasivariety, 743  
 quotient, 179

Rado graph, 918  
 Ramsey's theorem, 926  
 random graph, 918  
 random theory, 918  
 range, 29  
 rank, 73, 192  
 $\Delta$ -rank, 1073  
 rank, foundation —, 192  
 real closed field, 429, 710  
 real closure of a field, 429  
 real field, 426  
 realising a type, 528  
 reduced product, 242, 744  
 reduct, 155  
 $\mu$ -reduct, 237  
 refinement of a partition, 1336  
 reflecting a property, 168, 262  
 reflexive, 40  
 regular, 125  
 regular filter, 717  
 regular logic, 614  
 relation, 28  
 relational, 149  
 relational variant of a structure, 976  
 relativisation, 474, 614  
 relativised projective class, 640  
 relativised projectively reducible, 641  
 relativised quantifiers, 447  
 relativised reduct, 640  
 Replacement, Axiom of —, 132, 458  
 replica functor, 979  
 representation, 1338  
 restriction, 30  
 restriction of a filter, 242  
 restriction of a Galois type, 1015  
 restriction of a logic, 491  
 restriction of a type, 560

retract of a logic, 547  
 retraction, 165  
 retraction of logics, 546  
 reverse ultrapower, 734  
 right local, 1109  
 right shift, 1297  
 ring, 397, 457  
 ring, orderable —, 426  
 ring, ordered —, 425  
 root, 189  
 root of a polynomial, 416  
 Ryll-Nardzewski Theorem, 877  
  
 satisfaction, 444  
 satisfaction relation, 444, 446  
 satisfiable, 454  
 saturated, 793  
 $\kappa$ -saturated, 667, 793  
 $\sqrt{\kappa}$ -saturated, 1314  
 $\kappa$ -saturated, projectively —, 804  
 Scott height, 587  
 Scott sentence, 587  
 second-order logic, 483  
 section, 165  
 segment, 41  
 semantics functor, 485  
 semantics of first-order logic, 446  
 semi-strict homomorphism, 156  
 semilattice, 195  
 sentence, 450  
 separated formulae, 627  
 Separation, Axiom of —, 10, 458  
 sequence, 37  
 shifting a diagram, 313  
 signature, 149, 151, 235, 236  
 simple structure, 412  
 simple theory, 1135

simply closed, 694  
 singular, 125  
 size of a diagram, 251  
 skeleton of a category, 265  
 skew embedding, 938  
 skew field, 397  
 Skolem axiom, 505  
 Skolem expansion, 999  
 Skolem function, 505  
 definable —, 842  
 Skolem theory, 505  
 Skolemisation, 505  
 small subsets, 825  
 sort, 151  
 spanning, 1034  
 special model, 807  
 specification of a dividing chain, 1137  
 specification of a dividing  $\kappa$ -tree, 1144  
 specification of a forking chain, 1137  
 spectrum, 370, 531, 534  
 spectrum of a ring, 402  
 spine, 981  
 splitting type, 1098  
 stabiliser, 391  
 stability spectrum, 1290  
 $\kappa$ -stable formula, 564  
 $\kappa$ -stable theory, 573  
 stably embedded set, 1156  
 stage, 15, 77  
 stage comparison relation, 675  
 stationary set, 138  
 stationary type, 1272  
 Stone space, 374, 531, 534  
 $\sqrt{\kappa}$ -stratification, 1306  
 strict homomorphism, 156  
 strict Horn formula, 735  
 strict  $\Delta$ -map, 493

strict order property, 958  
 strict partial order, 40  
 strictly increasing, 44  
 strictly monotone, 758  
 strong  $\gamma$ -chain, 1017  
 strong  $\gamma$ -limit, 1017  
 strong finite character, 1111  
 strong limit cardinal, 808  
 strong right boundedness, 1085  
 strongly homogeneous, 787  
 strongly  $\kappa$ -homogeneous, 787  
 strongly independent, 1332  
 strongly local functor, 981  
 strongly minimal set, 1049  
 strongly minimal theory, 1056, 1149  
 structure, 149, 151, 237  
 subbase, closed —, 344  
 subbase, open —, 345  
 subcategory, 169  
 subcover, 352  
 subdirect product, 240  
 subdirectly irreducible, 240  
 subfield, 413  
 subformula, 450  
 subset, 5  
 subspace topology, 346  
 subspace, closure —, 346  
 substitution, 234, 465, 614  
 substructure, 152, 744, 965  
 $\Delta$ -substructure, 498  
 $\mathcal{K}$ -substructure, 996  
 substructure, elementary —, 498  
 substructure, generated —, 153  
 substructure, induced —, 152  
 subterm, 228  
 subtree, 190  
 successor, 59, 189

successor stage, 19  
 sum of linear orders, 85  
 superset, 5  
 supersimple theory, 1294  
 superstable theory, 1294  
 supremum, 42, 195  
 surjective, 31  
 symbol, 149  
 symmetric, 40  
 symmetric group, 389  
 symmetric independence relation, 1084  
 syntax functor, 485  
 system of bases for a stratification, 1336  
  
 $T_0$ -space, 534  
 Tarski union property, 614  
 tautology, 454  
 term, 227  
 term algebra, 232  
 term domain, 227  
 term, value of a —, 231  
 term-reduced, 466  
 terminal object, 166  
 $L$ -theory, 461  
 theory of a functor, 971  
 topological closure, 343, 758  
 topological closure operator, 51, 343  
 topological group, 394  
 topological space, 341  
 topology, 341  
 topology of the type space, 533  
 torsion element, 704  
 torsion-free, 705  
 total order, 40  
 totally disconnected, 351

totally indiscernible sequence, 942  
 totally transcendental theory, 574  
 transcendence basis, 418  
 transcendence degree, 418  
 transcendental elements, 418  
 transcendental field extensions, 418  
 transfinite recursion, 75, 133  
 transitive, 12, 40  
 transitive action, 390  
 transitive closure, 55  
 transitive dependence relation, 1031  
 transitivity, left —, 1084  
 translation by a functor, 260  
 tree, 189  
 $\varphi$ -tree, 568  
 tree property, 1143  
 tree property of the second kind, 1221  
 tree-indiscernible, 950  
 trivial filter, 203  
 trivial ideal, 203  
 trivial topology, 342  
 tuple, 28  
 Tychonoff, Theorem of —, 359  
 type, 560  
 $L$ -type, 527  
 $\exists$ -type, 804  
 $\alpha$ -type, 528  
 $\bar{s}$ -type, 528  
 type of a function, 151  
 type of a relation, 151  
 type space, 533  
 type topology, 533  
 type, average —, 943  
 type, average — of an indiscernible system, 949  
 type, complete —, 527  
 type, Lascar strong —, 1168

types of dense linear orders, 529  
  
 ultrafilter, 207, 530  
 $\kappa$ -ultrahomogeneous, 906  
 ultrapower, 243  
 ultraproduct, 243, 797  
 unbounded class, 1003  
 uncountable, 115  
 uniform dividing chain, 1137  
 uniform dividing  $\kappa$ -tree, 1144  
 uniform elimination of imaginaries, 840  
 uniform forking chain, 1137  
 uniformly finite, being — over a set, 776  
  
 union, 21  
 union of a chain, 501, 688  
 union of a cocone, 293  
 union of a diagram, 292  
 unit of a ring, 411  
 universal, 494  
 $\kappa$ -universal, 793  
 universal quantifier, 445  
 universal structure, 1008  
 universe, 149, 151  
 unsatisfiable, 454  
 unstable, 564, 574  
 upper bound, 42  
 upper fixed-point induction, 658  
  
 valid, 454  
 value of a term, 231  
 variable, 236

variable symbols, 445  
 variables, free —, 231, 450  
 variety, 743  
 Vaughtian pair, 1057  
 vector space, 403  
 vertex, 189  
 von Neumann ordinal, 69  
  
 weak  $\gamma$ -chain, 1017  
 weak  $\gamma$ -limit, 1017  
 weak canonical definition, 847  
 weak canonical parameter, 846  
 weak elimination of imaginaries, 847  
 weak homomorphic image, 156, 744  
 Weak Independence Theorem, 1252  
 weakly bounded independence relation, 1189  
 weakly regular logic, 614  
 well-founded, 13, 57, 81, 109  
 well-order, 57, 109, 132, 598  
 well-ordering number, 618, 637  
 well-ordering quantifier, 482, 483  
 winning strategy, 590  
 word construction, 972, 977  
  
 Zariski logic, 443  
 Zariski topology, 342  
 zero-dimensional, 351  
 zero-divisor, 411  
 Zero-One Law, 922  
 ZFC, 457  
 Zorn's Lemma, 110

The Roman and Fraktur alphabets							
<i>A</i>	<i>a</i>	𝐴	𝐚	<i>N</i>	<i>n</i>	𝐸	𝐧
<i>B</i>	<i>b</i>	𝐵	𝐛	<i>O</i>	<i>o</i>	𝐎	𝐨
<i>C</i>	<i>c</i>	𝐶	𝐜	<i>P</i>	<i>p</i>	𝐏	𝐩
<i>D</i>	<i>d</i>	𝐷	𝐝	<i>Q</i>	<i>q</i>	𝐐	𝐪
<i>E</i>	<i>e</i>	𝐸	𝐞	<i>R</i>	<i>r</i>	𝐑	𝐫
<i>F</i>	<i>f</i>	𝐹	𝐟	<i>S</i>	<i>s</i>	𝐒	𝐬
<i>G</i>	<i>g</i>	𝐆	𝐠	<i>T</i>	<i>t</i>	𝐓	𝐭
<i>H</i>	<i>h</i>	𝐇	𝐇	<i>U</i>	<i>u</i>	𝐔	𝐮
<i>I</i>	<i>i</i>	𝐼	𝐢	<i>V</i>	<i>v</i>	𝐕	𝐯
<i>J</i>	<i>j</i>	𝐽	𝐣	<i>W</i>	<i>w</i>	𝐖	𝐰
<i>K</i>	<i>k</i>	𝐊	𝐤	<i>X</i>	<i>x</i>	𝐗	𝐱
<i>L</i>	<i>l</i>	𝐋	𝐥	<i>Y</i>	<i>y</i>	𝐘	𝐢
<i>M</i>	<i>m</i>	𝐌	𝐦	<i>Z</i>	<i>z</i>	𝐙	𝐳

The Greek alphabet					
<i>A</i>	$\alpha$	alpha	<i>N</i>	$\nu$	nu
<i>B</i>	$\beta$	beta	<i>Ξ</i>	$\xi$	xi
<i>Γ</i>	$\gamma$	gamma	<i>Ο</i>	$o$	omicron
<i>Δ</i>	$\delta$	delta	<i>Π</i>	$\pi$	pi
<i>E</i>	$\varepsilon$	epsilon	<i>P</i>	$\rho$	rho
<i>Z</i>	$\zeta$	zeta	<i>Σ</i>	$\sigma$	sigma
<i>H</i>	$\eta$	eta	<i>T</i>	$\tau$	tau
<i>Θ</i>	$\vartheta$	theta	<i>Υ</i>	$\upsilon$	upsilon
<i>I</i>	$\iota$	iota	<i>Φ</i>	$\phi$	phi
<i>K</i>	$\kappa$	kappa	<i>X</i>	$\chi$	chi
<i>Λ</i>	$\lambda$	lambda	<i>Ψ</i>	$\psi$	psi
<i>M</i>	$\mu$	mu	<i>Ω</i>	$\omega$	omega