

Chapter 1

Sets, relations and applications

Notations :

$:=$: means "define";	\in : "belongs to" $a \in S$ means that " a is an element in S .";
\exists : means "there exists";	$\exists!$: means "there exists a unique";
\forall : "for all";	\notin : "does not belong to";
\subset : "contained in";	\subseteq : "content or equal to";
$\not\subset$: <<is not contained in>>;	\forall : means "for all";
\Rightarrow : means "implies";	\Longleftrightarrow : means "if and only if."

You already know a some famous sets :

- Set of Natural Numbers is denoted by \mathbb{N} ($\mathbb{N} = \{0, 1, 2, 3, \dots\}$).
- Set of Integers is denoted by \mathbb{Z} ($\mathbb{Z} = \{\dots, -2, -1, 0, 1, 2, \dots\}$).
- Set of Rational Numbers is denoted by \mathbb{Q} ($\mathbb{Q} = \{\frac{p}{q} \mid p \in \mathbb{Z}, p \in (\mathbb{N}^*)\}$).
- Set of Real Numbers is denoted by \mathbb{R} for example : $1, \sqrt{3}, \Pi, \ln 3, \dots$
- The set of complex numbers \mathbb{C} for example : $1 + 3i, \dots$

We will try to see the properties of sets, without focusing on a particular example. You will quickly realize that what is at least as important as sets are the relations between sets : this will be the notion of application (or function) between two sets.

1.1 Sets

1.1.1 Define sets

► A set is a collection of objects that verify certain properties. An object which satisfies the needed rules is called element of the set. If the set is denoted by A and x is an element of A we say x belongs to A and we write $x \in A$

Example 1.1.1 (i) $A = \{0, 1\}$. This means that the set A consists of two elements, 0 and 1.

(ii) $B = \{x \in \mathbb{R} : -3 < x \leq 2\} =]-3, 2]$.

(iii) $C = \{0, \{1\}, \{0, 1\}\}$. The set C contains three elements: the number 0; the set $\{1\}$ containing one element, namely the number 1; and the set containing two elements, the numbers 0 and 1.

► The order in which the elements are listed is not important. Like this $\{0, 1\} = \{1, 0\}$. An element may occur more than once. So $\{1, 2, 1\} = \{1, 2\}$. But $\{1, 2, \{1\}\} \neq \{1, 2\}$!

A set can be also specified by an elementhood test.

1.1.2 cardinality of a finite set

If a set A contains a finite number of elements it is said to be finite, otherwise it is said to be infinite. If A is finite and it contains $n \in \mathbb{N}$ elements, then n is called the cardinality of A we write $\text{card } A = n$ or $|A| = n$. If $n = 0$ the set A is called an empty set and is denoted by \emptyset and we have $\text{card } A = 0$.

Definition 1.1.2 The empty set is the set which contains no elements, and is denoted by \emptyset .

In the previous example B is infinite set, $|A| = 2$ and $|C| = 3$.

1.1.3 Operations on sets

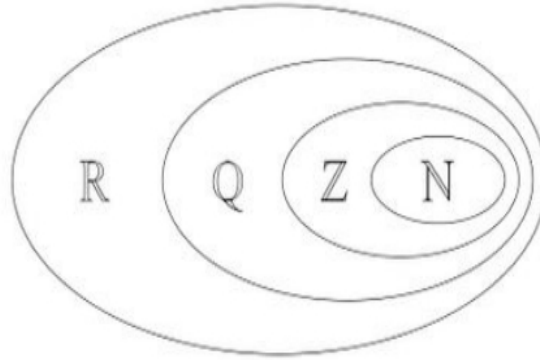
Now we introduce operations on sets. The main operations are: Inclusion, union, intersection, difference and symmetric difference.

Definition 1.1.3 1. A set A is a subset of B , $A \subset B$, if every element of A is in B . Given $A \subset B$, if $a \in A \implies a \in B$.

2. Two sets A and B are equal, $A = B$, if $A \subset B$ and $B \subset A$.
 3. A set A is a proper subset of B , $A \subsetneq B$ if $A \subset B$ and $A \neq B$

Thus, one way to show that two sets, A and B , coincide is to show that each element in A is contained in B and vice-versa.

Example 1.1.4 We have $\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q} \subset \mathbb{R}$

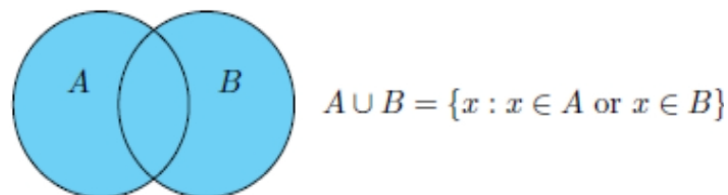


Definition 1.1.5 The union of sets A and B is the set containing the elements of A and the elements of B , and no other elements.

Notation 1 We denote the union of A and B by $A \cup B$.

Note: existence of the union for arbitrary A and B is accepted as an axiom.
 For arbitrary x and arbitrary A and B the following proposition is true.

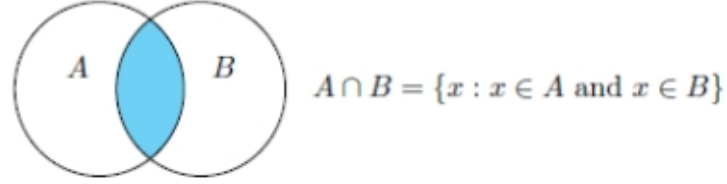
$$(x \in A \cup B) \Leftrightarrow (x \in A) \vee (x \in B).$$



Definition 1.1.6 The intersection of sets A and B is the set containing the elements which are elements of both A and B , and no other elements.

We denote the intersection of A and B by $A \cap B$. Thus for arbitrary x and arbitrary A and B the following proposition is true.

$$(x \in A \cap B) \Leftrightarrow (x \in A) \wedge (x \in B).$$

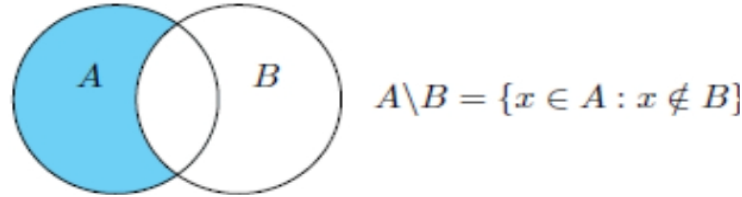


Note: When $A \cap B = \emptyset$, then A and B are said to be disjoint.

Definition 1.1.7 *The difference of sets A and B is the set containing the elements of A which do not belong to B .*

We use the notation $A - B$ for the difference or the complement of B with respect to A ($A \setminus B$). The following is true for arbitrary x and arbitrary A and B :

$$(x \in A - B) \Leftrightarrow [(x \in A) \wedge (x \notin B)].$$



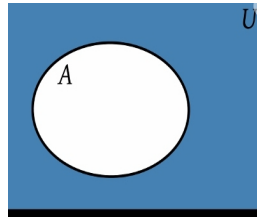
Definition 1.1.8 *The symmetric difference of the sets A and B is defined by*

$$A \Delta B = (A - B) \cup (B - A).$$



Definition 1.1.9 *Suppose that $A \subset U$. The complement of the set A in U denoted by A^c , $\complement_U(A)$ or \bar{A} , is the set of all elements of U that are not in A . That is $A^c = \{x \in U, x \notin A\}$.*

Let us illustrate these operations with a simple example.



Example 1.1.10 Let $U = \mathbb{N}$, $A = \{0, 1, 2, 3, 4, 5\}$ and $B = \{1, 3, 5, 7, 9\}$. Then

$$A \cup B = \{0, 1, 2, 3, 4, 5, 7, 9\}.$$

$$A \cap B = \{1, 3, 5\}.$$

$$A - B = \{0, 2, 4\}.$$

$$B - A = \{7, 9\}.$$

$$A \Delta B = \{0, 2, 4, 7, 9\}.$$

$$A^c = \{k : k \in \mathbb{N} \text{ and } k \geq 6\} = \{6, 7, \dots\}$$

Note that

$$A \cup B = (A \cap B) \cup (A \Delta B)$$

1.1.4 Laws for operations on sets

Let A, B be subsets of an universal set U

Idempotent Laws	(a) $A \cup A = A$	(b) $A \cap A = A$
Associative Laws	(a) $(A \cup B) \cup C = A \cup (B \cup C)$	(b) $(A \cap B) \cap C = A \cap (B \cap C)$
Commutative Laws	(a) $A \cup B = B \cup A$	(b) $A \cap B = B \cap A$
Distributive Laws	(a) $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$	(b) $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$
De Morgan's Laws	(a) $(A \cup B)^c = A^c \cap B^c$	(b) $(A \cap B)^c = A^c \cup B^c$
Identity Laws	(a) $A \cup \emptyset = A$ (b) $A \cup U = U$	(c) $A \cap U = A$ (d) $A \cap \emptyset = \emptyset$
Complement Laws	(a) $A \cup A^c = U$ (b) $A \cap A^c = \emptyset$	(c) $U^c = \emptyset$ (d) $\emptyset^c = U$
Involution Law	(a) $(A^c)^c = A$	

A few demonstrations * $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$?

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

Then $A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$.

* $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$?

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

Then $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$

* $\mathcal{C}_U(A \cap B) = \mathcal{C}_U(A) \cup \mathcal{C}_U(B)$ and $\mathcal{C}_U(A \cup B) = \mathcal{C}_U(A) \cap \mathcal{C}_U(B)$?

$$\begin{aligned}
- (x \in \mathbb{C}_U(A \cap B)) &\Leftrightarrow (x \notin A \cap B) \Leftrightarrow (x \notin A \text{ or } x \notin B) \\
&\Leftrightarrow (x \in \mathbb{C}_U(A) \text{ or } x \in \mathbb{C}_U(B)) \\
&\Leftrightarrow (x \in \mathbb{C}_U(A) \cup \mathbb{C}_U(B))
\end{aligned}$$

Therefore $\mathbb{C}_U(A \cap B) = \mathbb{C}_U(A) \cup \mathbb{C}_U(B)$

$$\begin{aligned}
- (x \in \mathbb{C}_U(A \cup B)) &\Leftrightarrow (x \notin A \cup B) \Leftrightarrow (x \notin A \text{ and } x \notin B) \\
&\Leftrightarrow (x \in \mathbb{C}_U(A) \text{ and } x \in \mathbb{C}_U(B)) \\
&\Leftrightarrow (x \in \mathbb{C}_U(A) \cap \mathbb{C}_U(B)).
\end{aligned}$$

Therefore $\mathbb{C}_U(A \cup B) = \mathbb{C}_U(A) \cap \mathbb{C}_U(B)$.

* $\mathbb{C}_U(\mathbb{C}_U(A)) = A$?

$$\begin{aligned}
(x \in \mathbb{C}_U(\mathbb{C}_U(A))) &\Leftrightarrow (x \notin (\mathbb{C}_U(A))) \Leftrightarrow \overline{(x \in \mathbb{C}_U(A))} \\
&\Leftrightarrow \overline{(x \notin A)} \\
&\Leftrightarrow x \in A.
\end{aligned}$$

1.1.5 Set of parts.

Definition 1.1.11 Let E be a set, we form a set called the set of parts of E , denoted $P(E)$ which is characterized by the following relation $P(E) = \{A : A \subset E\}$

Example 1.1.12 Let $E = \{0, 1, 2\}$. Then

$$P(E) = \{\emptyset, \{0\}, \{1\}, \{2\}, \{0, 1\}, \{0, 2\}, \{1, 2\}, \{0, 1, 2\}\}.$$

Remark 1.1.13 If $\text{card}(A) = n$ then $\text{card}(P(A)) = 2^n$.

Example 1.1.14 - If $E = \{a, b\}$, then

$$P(E) = \{\emptyset, \{a\}, \{b\}, \{a, b\}\},$$

as $\text{card}(E) = 2$, then $\text{card}(P(E)) = 2^2 = 4$

-If $E = \{a\}$, then $P(A) = \{\emptyset, \{a\}\}$.

1.1.6 Cartesian product

Definition 1.1.15 . Let A and B be sets. The Cartesian product of A and B , denoted by $A \times B$, is the set of all ordered pairs (a, b) in which $a \in A$ and $b \in B$, i.e.

$$A \times B = \{(a, b) : (a \in A) \wedge (b \in B)\}.$$

Thus

$$(p \in A \times B) \Leftrightarrow \{(\exists a \in A)(\exists b \in B)[p = (a, b)]\}.$$

Example 1.1.16 (i) If $A = \{\text{red}, \text{green}\}$ and $B = \{1, 2, 3\}$ then

$$A \times B = \{(\text{red}, 1), (\text{red}, 2), (\text{red}, 3), (\text{green}, 1), (\text{green}, 2), (\text{green}, 3)\}.$$

(ii) $\mathbb{Z} \times \mathbb{Z} = \{(x, y) \mid x \text{ and } y \text{ are integers}\}$. This is the set of integer coordinates points in the x, y -plane. The notation \mathbb{Z}^2 is usually used for this set.

Example 1.1.17 If $E = \{1, 2\}$ and $F = \{3, 5\}$, then

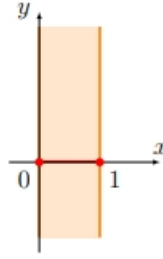
$$E \times F = \{(1, 3), (1, 5), (2, 3), (2, 5)\}$$

$$F \times E = \{(3, 1), (3, 2), (5, 1), (5, 2)\}$$

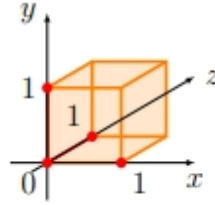
$$E \times F \neq F \times E$$

Example 1.1.18 1) $\mathbb{R}^2 = \mathbb{R} \times \mathbb{R} = \{(x, y) : x, y \in \mathbb{R}\}$

2) $[0, 1] \times \mathbb{R} = \{(x, y) : 0 \leq x \leq 1, y \in \mathbb{R}\}$



Example 1.1.19 $[0, 1] \times [0, 1] \times [0, 1] = \{(x, y, z) : 0 \leq x, y, z \leq 1\}$



Notation 2 Let E^2 be the Cartesian square of E . More generally, we define the Cartesian product of n sets E_1, E_2, \dots, E_n by

$$E_1 \times E_2 \times \dots \times E_n = \{(x_1, x_2, \dots, x_n) : x_i \in E_i, \text{ for } i = 1, \dots, n\}.$$

Example 1.1.20 If $E = \{1, 2\}$, then

$$E^2 = E \times E = \{(1, 1), (1, 2), (2, 1), (2, 2)\}$$

$$E^3 = E \times E \times E = \{(1, 1, 1), (1, 1, 2), (1, 2, 1), (1, 2, 2), (2, 1, 1), (2, 2, 1), (2, 1, 2), (2, 2, 2)\}$$

Proposition 1.1.21 *let E and F be two finite sets. Then*

$$\text{card}(E \times F) = \text{card}(E) \times \text{card}(F)$$

The following theorem provides some basic properties of the Cartesian product.

theorem 1.1.22 *Let A, B, C, D be sets. Then*

$$\mathbf{a)} \ A \times (B \cap C) = (A \times B) \cap (A \times C),$$

$$\mathbf{b)} \ A \times (B \cup C) = (A \times B) \cup (A \times C),$$

$$\mathbf{c)} \ (A \times B) \cap (C \times D) = (A \cap C) \times (B \cap D),$$

$$\mathbf{d)} \ (A \times B) \cup (C \times D) \subseteq (A \cup C) \times (B \cup D),$$

$\mathbf{e)}$ *If A or B are empty sets ($(A = \emptyset \text{ and } B \neq \emptyset)$ or $(B = \emptyset \text{ and } A \neq \emptyset)$ or $(A = \emptyset \text{ and } B = \emptyset)$), then $A \times B = \emptyset$.*

proof. $\mathbf{(a)}$ (\Rightarrow)

Let $p \in A \times (B \cap C)$. Then

$$(\exists a \in A)(\exists x \in B \cap C)[p = (a, x)]$$

In particular,

$$(\exists a \in A)(\exists x \in B)[p = (a, x)] \text{ and } (\exists a \in A)(\exists x \in C)[p = (a, x)]$$

So $p \in (A \times B) \cap (A \times C)$.

$\mathbf{(a)}$ (\Leftarrow)

Let $p \in (A \times B) \cap (A \times C)$. Then

$$p \in (A \times B) \text{ and } p \in (A \times C).$$

So

$$(\exists a \in A)(\exists b \in B)[p = (a, b)] \text{ and } (\exists \hat{a} \in A)(\exists c \in C)[p = (\hat{a}, c)]$$

But then $(a, b) = p = (\hat{a}, c)$ and hence $a = \hat{a}$ and $b = c$. Thus $p = (a, x)$ for some $a \in A$ and $x \in B \cap C$, i.e. $p \in A \times (B \cap C)$. This proves $\mathbf{(a)}$. ■

The proof of $\mathbf{(b)}$, $\mathbf{(c)}$, $\mathbf{(d)}$ and $\mathbf{(e)}$ are left as exercises.

1.2 Relations, Equivalence Relation

1.2.1 Relations

Definition 1.2.1 *We call the relation \mathcal{R} from E to F any part of the Cartesian product $E \times F$. The domain of \mathcal{R} is the set*

$$D(\mathcal{R}) = \{x \in E : \exists y \in F [(x, y) \in \mathcal{R}]\}.$$

The range of \mathcal{R} is the set

$$\text{Ran}(\mathcal{R}) = \{y \in F : \exists x \in E[(x, y) \in \mathcal{R}]\}.$$

If $E = F$, we say that \mathcal{R} is a binary relation on E .

The inverse of \mathcal{R} is the relation \mathcal{R}^{-1} from F to E defined as follows

$$\mathcal{R}^{-1} = \{(y, x) \in F \times E : (x, y) \in \mathcal{R}\}.$$

The graph of this relation is:

$$G_{\mathcal{R}} = \{(x, y) \in E \times F : x \mathcal{R} y\}$$

Example 1.2.2 (i) Let $A = \{1, 2, 3\}$, $B = \{3, 4, 5\}$. The set $\mathcal{R} = \{(1, 3), (1, 5), (3, 3)\}$ is a relation from A to B since $\mathcal{R} \subseteq A \times B$.

(ii) $G = \{(x, y) \in \mathbb{Z} \times \mathbb{Z} : x > y\}$ is a relation from \mathbb{Z} to \mathbb{Z} .

Example 1.2.3 Let $A = \{1, 2, 3, 4, 5, 6\}$ a set and the relation \mathcal{R} defined by

$$x\mathcal{R}y \Leftrightarrow x \text{ divide } y \text{ (in } \mathbb{Z})$$

$$\begin{aligned} G_{\mathcal{R}} &= \{(x, y) \in A \times A, \ x \text{ divide } y\} \\ &= \{(1, 1), (1, 2), (1, 3), (1, 4), (1, 5), (1, 6), (2, 2), (2, 4), (2, 6), (3, 3), (3, 6), (4, 4), (5, 5), (6, 6)\}. \end{aligned}$$

Definition 1.2.4 Let \mathcal{R} be a binary relation over a set E . For all $x, y, z \in E$, we say that \mathcal{R} is

(1) **Reflexives**, if each element is related to itself, i.e

$$x\mathcal{R}x, \forall x \in E$$

(2) **Symmetric**, if for all $x, y \in E$, if x is related to y then y is related to x , i.e. $x\mathcal{R}y \Rightarrow y\mathcal{R}x, \forall x, y \in E$.

(3) **Transitive**, if for all $x, y, z \in E$, if x is in relation to y and y in relation to z then x is in relation to z , i.e. $(x\mathcal{R}y \text{ and } y\mathcal{R}z) \Rightarrow x\mathcal{R}z, \forall x, y, z \in E$.

(4) **Anti-symmetric**, if two elements are related to each other, then they are equal, i.e.

$$(x\mathcal{R}y \text{ and } y\mathcal{R}x) \Rightarrow x = y, \forall x, y \in E.$$

A particularly important class of relations are equivalence relations.

1.2.2 Equivalence Relation

Definition 1.2.5 A relation \mathcal{R} on E is called equivalence relation if it is reflexive, symmetric and transitive.

Example 1.2.6 (i) Let E be a set of students. A relation on $E \times E$: “to be friends”. It is reflexive (I presume that everyone is a friend to himself / herself). It is symmetric. But it’s not transitive.

(ii) Let $E = \mathbb{Z}, a \in \mathbb{N}$. Define $\mathcal{R} \subseteq E \times E$ as

$$\mathcal{R} = \{(x, y) : |x - y| \leq a\}.$$

\mathcal{R} is reflexive, symmetric, but not transitive.

(iii) Let $E = \mathbb{Z}, m \in \mathbb{N}$. Define the congruence mod m on $E \times E$ as follows:

$$x \equiv y \text{ if } (\exists k \in \mathbb{Z} : x - y = km).$$

This is an equivalence relation on E .

Definition 1.2.7 Let \mathcal{R} be an equivalence relation on E .

1. The equivalence class of an element x in E is the set of all elements $y \in E$ that are in relation with x we denote this set by \dot{x} or \bar{x} or $\mathcal{C}(x)$, and we write it as follow

$$\dot{x} = \bar{x} = \mathcal{C}(x) = \{y \in E : y\mathcal{R}x\}.$$

2. \bar{x} is a representative of the equivalence class $\mathcal{C}(x)$.

3. The set of equivalence classes for all elements in E is called the “quotient set” of E for the equivalence relation \mathcal{R} . It is denoted as E/\mathcal{R} , and written as follows:

$$E/\mathcal{R} = \{\mathcal{C}(x) : x \in E\}.$$

Example 1.2.8 In \mathbb{R} we define the relation \mathcal{R} by:

$$x\mathcal{R}y \Leftrightarrow x - y \in \mathbb{Z}.$$

This relation is indeed a relation of equivalence. Indeed,

- For $x \in \mathbb{R} : x\mathcal{R}x \Leftrightarrow 0 \in \mathbb{Z}$, as $0 \in \mathbb{Z}$, then $x\mathcal{R}x, \forall x \in \mathbb{R}$, so \mathcal{R} is a reflexive relation.
- For $x, y \in \mathbb{R}$, we have $(x\mathcal{R}y) \Leftrightarrow (x - y \in \mathbb{Z}) \Leftrightarrow (y - x \in \mathbb{Z}) \Rightarrow y\mathcal{R}x$, then \mathcal{R} is a symmetric relation.
- For $x, y, z \in \mathbb{R}$, we have

$$\begin{aligned}
(x\mathcal{R}y \text{ and } y\mathcal{R}z) &\Rightarrow (x - y \in \mathbb{Z} \text{ and } y - z \in \mathbb{Z}) \\
&\Rightarrow (x - y + y - z \in \mathbb{Z}) \\
&\Rightarrow (x - z \in \mathbb{Z}) \Rightarrow (x\mathcal{R}z),
\end{aligned}$$

then \mathcal{R} is a transitive relation.

Therefore, the set of equivalence classes $\mathcal{C}(x)$ is the set

$$\begin{aligned}
\mathcal{C}(x) &= \{y \in \mathbb{R} : y - x \in \mathbb{Z}\} \\
&= \{y \in \mathbb{R} : y \in x + \mathbb{Z}\} \\
&= \{y \in \mathbb{R} : y = k + x : k \in \mathbb{Z}\} \\
&= \{k + x : k \in \mathbb{Z}\},
\end{aligned}$$

if $x \in \mathbb{Z}$, we have $\mathcal{C}(x) = \mathbb{Z}$.

Example 1.2.9 Let us consider the relation \mathcal{R} defined on \mathbb{R} by :

$$\forall x, y \in \mathbb{R}, x\mathcal{R}y \Leftrightarrow xe^y = ye^x$$

Prove that \mathcal{R} is an equivalence relation.

Solution 1.2.10 show that \mathcal{R} is reflexive, symmetric and transitive.

1. $\forall x \in \mathbb{R}$ on a $xe^x = xe^x$. In other words, we have $x\mathcal{R}x$ and then \mathcal{R} is reflexive.

2. \mathcal{R} is symmetric. In fact, let $x, y \in \mathbb{R}$, such that $x\mathcal{R}y$, hence we have

$$\begin{aligned}
x\mathcal{R}y &\Rightarrow xe^y = ye^x, \\
&\Rightarrow ye^x = xe^y, \\
&\Rightarrow y\mathcal{R}x,
\end{aligned}$$

3. \mathcal{R} is transitive because for all $x, y, z \in \mathbb{R}$, such that $[(x\mathcal{R}y) \wedge (y\mathcal{R}z)]$,
on a :

$$\begin{aligned}
x\mathcal{R}y &\Rightarrow xe^y = ye^x \dots\dots\dots (1) \\
y\mathcal{R}z &\Rightarrow ye^z = ze^y \dots\dots\dots (2)
\end{aligned}$$

(2) gives $y = \frac{ze^y}{e^z}$, moreover, using (1) and by substituting y we have $xe^y = \frac{ze^y}{e^z}e^x$
hence $xe^ye^z = ze^ye^x$. Since $e^y \neq 0$ Thus $xe^z = ze^x$, which implies $x\mathcal{R}z$.

4. \mathcal{R} is reflexive, symmetric and transitive then it is an equivalence relation.

1.2.3 Order Relation

Definition 1.2.11 A binary relation \mathcal{R} over E is said to be an order relation if it is antisymmetric, transitive and reflexive

Example 1.2.12 On \mathbb{R} the relation \leq is an order relation. In fact

- \mathcal{R} reflexive

$$\forall x \in \mathbb{R}, x\mathcal{R}x \Leftrightarrow x = x.$$

- \mathcal{R} antisymmetric, if only if:

$$\forall (x, y) \in \mathbb{R} \times \mathbb{R}; (x\mathcal{R}y \Leftrightarrow x \leq y) \text{ and } (y\mathcal{R}x \Leftrightarrow y \leq x) \Leftrightarrow x = y.$$

- \mathcal{R} transitive, if only if :

$$\forall (x, y, z) \in \mathbb{R} \times \mathbb{R} \times \mathbb{R}; (x\mathcal{R}y \Leftrightarrow x \leq y) \text{ and } (y\mathcal{R}z \Leftrightarrow y \leq z) \Leftrightarrow x \leq z \Leftrightarrow x\mathcal{R}z.$$

- In \mathbb{R} , the relation $<$ is not a relation of order (is not reflexive.)

1.2.4 Total order and partial order

Definition 1.2.13 Let \mathcal{R} be a relation of order defined on a set E , we say that \mathcal{R} is total, if for all $x, y \in E$, we have

$$x\mathcal{R}y \text{ or } y\mathcal{R}x.$$

Otherwise, we say that \mathcal{R} is partial, i.e.

$$\exists x, y \in E : \text{neither } x\mathcal{R}y \text{ nor } y\mathcal{R}x$$

Example 1.2.14 $A = \{1, 2, 3, 4, 5, 6\}$ with

$$a\mathcal{R}b \Leftrightarrow a \text{ divide } b$$

is a partial order relation (is not total)

Indeed 2 and 3, for example, are not comparable : 2 does not divide 3 and 3 does not divide 2.

Example 1.2.15 Let A be a non-empty set and \mathcal{R} a relation on A defined by :

$$\forall a, b \in A, a\mathcal{R}b \Leftrightarrow a = b.$$

\mathcal{R} is a an order relation on A .

If A is a singleton, then the order is total. If not, the order is partial.

1.3 Applications

1.3.1 Denition of an application

Definition 1.3.1 Let E and F be given sets, we call the application of E in F , any correspondence f between the elements of E and those of F which associates to any element of E one and only element of F , we write

$$\begin{aligned} f : E &\rightarrow F \\ x &\longrightarrow f(x) \end{aligned}$$

or f (application) $\Leftrightarrow (\forall x \in E)(\exists! y \in F) : y = f(x)$

The set E is said to be the starting set and F is said to be the end set.

The element x is said to be the antecedent and y is said to be the image of x by f .

The map f is said to be a function if, for each $x \in E$, there exists at most $y \in F$ such that $f(x) = y$.

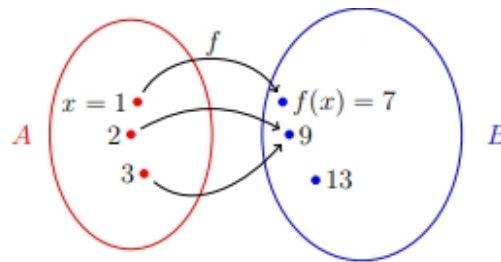
Remark 1.3.2 (1) The application from E to F is that \Leftrightarrow every element x of E has a unique image in F .

(2) If f is an application from E to F , then the element y of F can have more than one precedent in E .

(3) We must defferentiate between $f(x)$ and f : we have $f(x) \in F$, while f represents the application as a whole, and it belongs to the space of applications defened from E to F .

Example 1.3.3 We have $A = \{1, 2, 3\}$ and $B = \{7, 9, 13\}$.

- We have $f(3) = 9$, $f(2) = 9$; $f(1) = 7$.
- f application from A to B every element x of A has a unique image in B .



- This element 13 has no precedent according to the application.
- This element 9 has two precedent : 2 and 3.

Definition 1.3.4 (Graph). Let E and F be given sets. The graph of a map $f : E \rightarrow F$ is

$$G_f := \{(x, f(x)) : x \in E\} \subset E \times F.$$

Definition 1.3.5 (Equality). Let $f, g : E \rightarrow F$ be the applications. We say that f, g are equal if and only if for all $x \in E : f(x) = g(x)$. We then write $f = g$.

Definition 1.3.6 (Composition). Let E, F and G be three sets and f and g two maps such as

$$E \xrightarrow{f} F \xrightarrow{g} G$$

We can deduce from this a map of E in G denoted $g \circ f$ and called a map composed of f and g , by

$$(g \circ f)(x) = g(f(x)), \quad \text{for all } x \in E.$$



Example 1.3.7 Let $f : \mathbb{Z} \rightarrow \mathbb{Z}, g : \mathbb{Z} \rightarrow \mathbb{Z}$,

$$f(x) = x^2 + 2, \quad g(x) = 2x - 1.$$

Find $(f \circ g)(x)$ and $(g \circ f)(x)$.

Solution : we have

$$(f \circ g)(x) = f(g(x)) = g(x)^2 + 2 = 4x^2 - 4x + 3,$$

$$(g \circ f)(x) = g(f(x)) = 2f(x) - 1 = 2x^2 + 3.$$

As you clearly see from the above, $f \circ g \neq g \circ f$ in general.

Definition 1.3.8 Let E be a set, we call an identity map, denoted $Id_E : E \rightarrow E$ is the map that verifies $Id_E(x) = x, \forall x \in E$.

Definition 1.3.9 Let $f : E \rightarrow F$ be a function. The domain of definition of f , denoted D_f , is the set of elements $x \in E$ in which there exists a single element $y \in F$, such that $y = f(x)$.

Example 1.3.10 Let $f : \mathbb{R} \rightarrow \mathbb{R}$ defined by $f(x) = \sqrt{x+1}$, then

$$D_f = \{x \in \mathbb{R} : x + 1 \geq 0\} = [-1, +\infty[.$$

1.3.2 Restricting and extending an application

Definition 1.3.11 Let $A \subset E$ and $f : E \rightarrow F$ be an application. We call the restriction from f to A , the map $f|_A : A \rightarrow F$ defined by

$$f|_A(x) = f(x), \text{ for all } x \in A.$$

Definition 1.3.12 Let $E \subset G$ and $f : E \rightarrow F$ a map. We call an extension from f to G , any map g from G to F whose restriction to E is f .

Example 1.3.13 Given the application f :

$$\begin{aligned} f : \mathbb{R}_+^* &\rightarrow \mathbb{R} \\ x &\rightarrow \ln x \end{aligned},$$

then

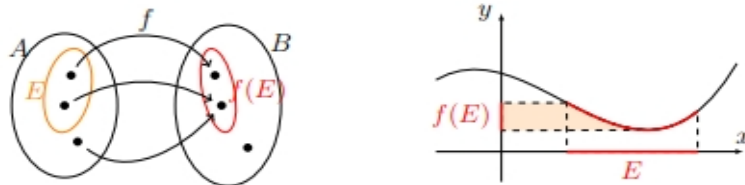
$$\begin{aligned} g : \mathbb{R}^* &\rightarrow \mathbb{R} & h : \mathbb{R}^* &\rightarrow \mathbb{R} \\ x &\rightarrow \ln |x| & x &\rightarrow \ln (|3x| - 2x) \end{aligned},$$

are two different extensions of f to \mathbb{R}^* .

1.3.3 Direct image and inverse image

Definition 1.3.14 Let A, B be non-empty sets. Let E be a subset of A , and $f : A \rightarrow B$ be application. The direct image of the set E is defined by :

$$f(E) = \{f(x) : x \in E\}$$



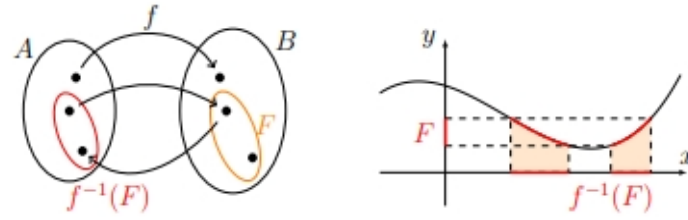
Example 1.3.15 Let $f : \mathbb{Z} \rightarrow \mathbb{Z}$ defined by $f(x) = x^2$. Let

$$A = \{x \in \mathbb{Z} : 0 \leq x \leq 2\}.$$

Then $f(A) = \{0, 1, 4\}$.

Definition 1.3.16 Let A, B be non-empty sets, let F be a subset of B , and $f : A \rightarrow B$ be application. The inverse image of the set F is defined by :

$$f^{-1}(F) = \{x \in A : f(x) \in F\}$$



Example 1.3.17 Let $f : \mathbb{Z} \rightarrow \mathbb{Z}$ defined by $f(x) = x^2$, let $B = \{y \in \mathbb{Z} : y \leq 10\}$. Then $f^{-1}(B) = \{-3, -2, -1, 0, 1, 2, 3\}$.

theorem 1.3.18 Let $f : X \rightarrow Y$ and $A_1 \subset X$, $A_2 \subset X$, $B_1 \subset Y$, $B_2 \subset Y$. Then

- (i) $A_1 \subset A_2 \Rightarrow f(A_1) \subset f(A_2)$ and $B_1 \subset B_2 \Rightarrow f^{-1}(B_1) \subset f^{-1}(B_2)$.
- (ii) $f(A_1 \cap A_2) \subset f(A_1) \cap f(A_2)$ and $f^{-1}(B_1 \cap B_2) = f^{-1}(B_1) \cap f^{-1}(B_2)$.
- (iii) $f(A_1 \cup A_2) = f(A_1) \cup f(A_2)$ and $f^{-1}(B_1 \cup B_2) = f^{-1}(B_1) \cup f^{-1}(B_2)$.
- (iiii) $A_1 \subset f^{-1}(f(A_1))$ and $f(f^{-1}(B_1)) \subset B_1$.

1.3.4 Injective, surjective and bijective application

Definition 1.3.19 Let $f : E \rightarrow F$. f is said to be injective if and only if :

$$\forall (x_1, x_2) \in E^2 : f(x_1) = f(x_2) \Rightarrow x_1 = x_2$$

Example 1.3.20

$$\begin{aligned} f : \mathbb{R}^+ / \{2\} &\longrightarrow \mathbb{R} \\ x &\longrightarrow \frac{1}{x^2 - 4} \end{aligned}$$

is an injective application because we have :

$$\forall (x_1, x_2) \in (\mathbb{R}^+ / \{2\})^2 : f(x_1) = f(x_2) \Leftrightarrow \frac{1}{x_1^2 - 4} = \frac{1}{x_2^2 - 4} \Leftrightarrow x_1^2 = x_2^2 \Leftrightarrow x_1 = \pm x_2,$$

but as $x_1, x_2 \in \mathbb{R}^+ / \{2\}$ then $x_1 = x_2$.

Definition 1.3.21 Let $f : E \rightarrow F$. We say that f is surjective if and only if: for all $y \in F$, there exists $x \in E$ such that $f(x) = y$, i.e.

$$\forall y \in F, \exists x \in E : y = f(x).$$

Example 1.3.22 Let $f : \mathbb{Z} \rightarrow \mathbb{N}$. be the map defined by $f(x) = |x|$, then f is surjective. Indeed, let $y \in \mathbb{N}$, for $x = y$ or $x = -y$, we have $x \in \mathbb{Z}$ and $f(x) = |x| = y$, so there exists $x \in \mathbb{Z}$ such that $y = f(x)$.

Definition 1.3.23 Let $f : E \rightarrow F$. f is said to be bijective if and only if: f is both injective and surjective. This is equivalent to : for all $y \in F$ there exists a unique $x \in E$ such that $y = f(x)$. In other words:

$$\forall y \in F, \exists! x \in E : y = f(x).$$

Example 1.3.24 Let $f : \mathbb{R} \rightarrow \mathbb{R}$, defined by $f(x) = x + 1$, then f is bijective. Indeed, let $y \in \mathbb{R}$, such that $f(x) = y$, then $x = y - 1$, so there exists a unique x in \mathbb{R} such that $y = f(x)$.

Remark 1.3.25 If the application f is bijective, then to every $y \in F$ we match a single element $x \in E$.

Definition 1.3.26 Let $f : E \rightarrow F$ be a bijective function. We define the function $f^{-1} : F \rightarrow E$, called the reciprocal function of f , given by $f^{-1}(x) = y$ if and only if $f(y) = x$.

Example 1.3.27 Let f be the map defined by $f(x) = x^2 + 1$ of $\mathbb{R}^+ \rightarrow [1, +\infty[$, then f is bijective, because for all $y \in [1, \infty[$, the equation $y = f(x)$ admits a single solution $x = \sqrt{y-1}$. The reciprocal bijection is $f^{-1} : [1, +\infty[\rightarrow \mathbb{R}^+$ defined by:

$$f^{-1}(x) = \sqrt{x-1} \text{ for all } x \in [1, +\infty[.$$

Proposition 1.3.28 Let E, F be sets and $f : E \rightarrow F$ an application.

- The map f is bijective if and only if there is a map $g : F \rightarrow E$ such that

$$f \circ g = Id_F \text{ and } g \circ f = Id_E.$$

- Let $f : E \rightarrow F$ and $g : F \rightarrow G$ be bijective maps. The map $g \circ f$ is bijective and its reciprocal bijection is

$$(g \circ f)^{-1} = f^{-1} \circ g^{-1}.$$

1.4 Some methods of proof

1. First we discuss a couple of widely used methods of proof: contrapositive proof and proof

by contradiction.

The idea of contrapositive proof is the following equivalence

$$(A \Rightarrow B) \Leftrightarrow (\bar{B} \Rightarrow \bar{A}).$$

So to prove that $A \Rightarrow B$ is true is the same as to prove that $\bar{B} \Rightarrow \bar{A}$ is true.

Example 1.4.1 For integers m and n , if mn is odd then so are m and n .

proof. We have to prove that

$$(\forall m, n \in \mathbb{Z}_+)(mn \text{ is odd}) \Rightarrow [(m \text{ is odd}) \wedge (n \text{ is odd})],$$

which is the same as to prove that

$$[(m \text{ is even}) \vee (n \text{ is even})] \Rightarrow (mn \text{ is even})$$

The latter is evident. ■

The idea of proof by contradiction is the following equivalence

$$(A \Rightarrow B) \Leftrightarrow (\bar{A} \vee B) \Leftrightarrow \overline{(A \wedge \bar{B})}$$

So to prove that $A \Rightarrow B$ is true is the same as to prove that $\bar{A} \vee B$ is true or elsethat $A \wedge \bar{B}$ is false.

2 The Principle of Mathematical Induction is often used when one needs to prove statements of the form

$$(\forall n \in \mathbb{N}) P(n).$$

Thus one can show that 1 has property P and that whenever one adds 1 to a number that has property P , the resulting number also has property P .

Principle of Mathematical Induction. If for a statement $P(n)$

(i) $P(1)$ is true,

(ii) $[P(n) \Rightarrow P(n+1)]$ is true,

then $(\forall n \in \mathbb{N}) P(n)$ is true.

Part (i) is called the base case; (ii) is called the induction step.

Example 1.4.2 Prove that

$$\forall n \in \mathbb{N} : 1^2 + 2^2 + 3^2 + \dots + n^2 = \frac{n(n+1)(2n+1)}{6}.$$

Solution: Base case: $n = 1$. $1^2 = \frac{1 \cdot 2 \cdot 3}{6}$ is true.

Induction step: Suppose that the statement is true for $n = k$ ($k \geq 1$). We have to prove that it is true for $n = k + 1$. So our assumption is

$$1^2 + 2^2 + 3^2 + \dots + k^2 = \frac{k(k+1)(2k+1)}{6}.$$

Therefore we have

$$1^2 + 2^2 + 3^2 + \dots + k^2 + (k+1)^2 = \frac{(k+1)(k+2)(2k+3)}{6},$$

which proves the statement for $n = k + 1$. By the principle of mathematical induction the statement is true for all $n \in \mathbb{N}$.