

Course of Maths I

Chapter II: Sets, Relations and applications

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1 Set Theory

Definition 1. A set is a collection of elements. Among the sets, one particular set is the empty set, denoted by \emptyset .

Let E be a set, we write $x \in E$ if x is an element of E , and $x \notin E$ otherwise.

Example 1. We have $\{0, 1\}$, $\{\text{red}, \text{black}\}$, and $\{0, 1, 2, \dots\} = \mathbb{N}$ are sets. Thus $0 \in \{0, 1\}$ and $2 \notin \{0, 1\}$.

1.1 Inclusion, union, intersection, complement

Definition 2 (Inclusion). A set E is included in a set F , if every element of E is also an element of F , and we write $E \subset F$. In other words:

$$\forall x, x \in E \implies x \in F$$

We then say that E is a subset of F or a part of F .

Example 2. We have $\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q} \subset \mathbb{R}$.

Definition 3 (Equality). Two sets E and F are equal if and only if each is included in the other, that is:

$$E = F \iff E \subset F \text{ and } F \subset E$$

Example 3. If $E = \mathbb{R}$, we have

$$A = \{x \in \mathbb{R} : |x - 1| \leq 1\} = \{x \in \mathbb{R} : -1 \leq x - 1 \leq 1\} = \{x \in \mathbb{R} : 0 \leq x \leq 2\} = [0, 2]$$

Definition 4 (The power set of E). Let E be a set, we form a set called the power set of E , denoted by $\mathcal{P}(E)$, which is characterized by the following relation:

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

Example 4. If $E = \{1, 2, 3\}$, then

$$\mathcal{P}(E) = \{\emptyset, \{1\}, \{2\}, \{3\}, \{1, 2\}, \{1, 3\}, \{2, 3\}, \{1, 2, 3\}\},$$

so $\{1\} \in \mathcal{P}(E)$ and $E \in \mathcal{P}(E)$.

Definition 5 (Complement). Let E be a set, the complement of $A \subseteq E$, denoted by $C_E A$ or A^c , is the set of elements of E that do not belong to A , that is:

$$C_E A = \{x \in E : x \notin A\}$$

Definition 6 (Union and intersection). The union of two sets A and B , denoted by $A \cup B$, is the set formed by the elements x that belong to A or belong to B , that is:

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

The intersection of two sets A and B , denoted by $A \cap B$, is the set formed by the elements x that belong to A and belong to B , that is:

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

Example 5. If $A = \{1, 2, 3\}$ and $B = \{2, 3, 4, 5\}$, then $A \cup B = \{1, 2, 3, 4, 5\}$ and $A \cap B = \{2, 3\}$.

Definition 7 (Difference and symmetric difference). Let E be a set, the difference of A and B , denoted by $A \setminus B$, is the set formed by the elements x that belong to A and do not belong to B , that is:

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

The symmetric difference of A and B , denoted by $A \triangle B$, is the set formed by the elements x that belong to $A \cup B$ and do not belong to $A \cap B$, that is:

$$A \triangle B = (A \cup B) \setminus (A \cap B)$$

Example 6. If $E = \mathbb{R}$, $A = [0, 1]$, and $B =]0, +\infty[$, then

$$A \setminus B = \{0\}, \quad B \setminus A =]1, +\infty[, \quad \text{and} \quad A \triangle B = \{0\} \cup]1, +\infty[$$

1.2 Cartesian Product

Definition 8. The Cartesian product of two sets E and F , denoted by $E \times F$, is the set of pairs (x, y) where $x \in E$ and $y \in F$.

$$E \times F = \{(x, y) : x \in E \text{ and } y \in F\}$$

Example 7. If $E = \{1, 2\}$ and $F = \{3, 5\}$, then

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

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

2 Order Relation, Equivalence Relation

2.1 Binary Relations

Definition 9. A binary relation on a set E is any assertion between two objects, which can be either verified or not, denoted by $x\mathcal{R}y$, and read as "x is related to y".

Example 8. In \mathbb{R} , we define the relation R by:

$$x\mathcal{R}y \Leftrightarrow x - y \geq 0$$

Definition 10. Let \mathcal{R} be a binary relation on a set E . For all $x, y, z \in E$, we say that \mathcal{R} is:

1. **Reflexive**, if every element is related to itself, that is,

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

2. **Symmetric**, if for all $x, y \in E$, if x is related to y , then y is related to x , that is,

$$x\mathcal{R}y \Rightarrow y\mathcal{R}x \quad \forall x, y \in E$$

3. **Transitive**, if for all $x, y, z \in E$, if x is related to y and y is related to z , then x is related to z , that is,

$$(x\mathcal{R}y \wedge y\mathcal{R}z) \Rightarrow x\mathcal{R}z \quad \forall x, y, z \in E$$

4. **Anti-symmetric**, if two elements are related to each other, then they are equal, that is,

$$(x\mathcal{R}y \wedge y\mathcal{R}x) \Rightarrow x = y \quad \forall x, y \in E$$

2.2 Equivalence Relation

Definition 11. A binary relation \mathcal{R} on E is an equivalence relation if it is both reflexive, symmetric, and transitive.

Definition 12. Let \mathcal{R} be an equivalence relation on E . The equivalence class of $x \in E$ is defined as the set of elements in E that are related to x by \mathcal{R} , denoted by \bar{x} or $\text{cl}(x)$ or $\mathcal{C}(x)$:

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

The equivalence class $\mathcal{C}(x)$ is non-empty because \mathcal{R} is reflexive and thus contains at least x . We denote by

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

the set of equivalence classes of E under the relation \mathcal{R} .

Example 9. In \mathbb{R} , we define the relation \mathcal{R} by:

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

This relation is indeed an equivalence relation. Indeed,

- For $x \in \mathbb{R}$: $x\mathcal{R}x \iff 0 \in \mathbb{Z}$, and since $0 \in \mathbb{Z}$, then $x\mathcal{R}x$; $\forall x \in \mathbb{R}$, so R is a reflexive relation.
- For $x, y \in \mathbb{R}$, we have

$$(x\mathcal{R}y) \iff (x - y \in \mathbb{Z}) \iff (y - x \in \mathbb{Z}) \implies y\mathcal{R}x,$$

thus \mathcal{R} is a symmetric relation.

- For $x, y, z \in \mathbb{R}$, we have

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

thus \mathcal{R} is a transitive relation.

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

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

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

2.3 Order Relation

Definition 13. A binary relation \mathcal{R} on E is called an order relation if it is antisymmetric, transitive, and reflexive.

3 Applications

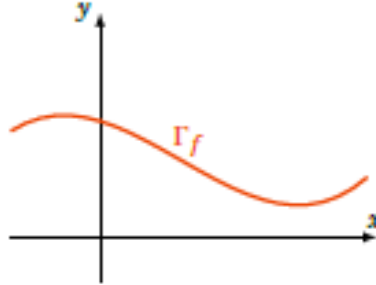
3.1 Definition of an application

Definition 14. Let E and F be given sets. An application from E to F is any correspondence f between the elements of E and those of F that associates to each element of E exactly one element of F . We write:

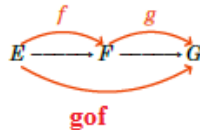
$$\begin{aligned} f : E &\rightarrow F \\ x &\mapsto f(x) \end{aligned}$$

- **Equality:** two applications $f, g : E \rightarrow F$ are equal if and only if $\forall x \in E, f(x) = g(x)$. We then note $f = g$.
- **Graph of $f : E \rightarrow F$** is

$$\Gamma_f = \{(x, f(x)) \in E \times F \mid x \in E\}.$$



- **Composition:** Let $f : E \rightarrow F$ and $g : F \rightarrow G$, then $g \circ f : E \rightarrow G$ is the application defined by $g \circ f(x) = g(f(x))$.



- **Identity:** Let E be a set. We call the identity application, denoted $\text{Id} : E \rightarrow E$, the function that satisfies

$$\text{Id}(x) = x, \quad \forall x \in E.$$

Example 10. Let $f : \mathbb{R} \rightarrow \mathbb{R}^+$ and $g : \mathbb{R}^+ \rightarrow [1, +\infty[$ defined by:

$$f(x) = x^2 \quad \forall x \in \mathbb{R}^+$$

and

$$g(x) = 2x + 1 \quad \forall x \in \mathbb{R}^+.$$

Then the composition $g \circ f : \mathbb{R} \rightarrow [1, +\infty[$ is given by

$$(g \circ f)(x) = g(f(x)) = g(x^2) = 2x^2 + 1 \quad \forall x \in \mathbb{R}.$$

Example 11. f and g are two applications defined by:

$$\begin{array}{ccc} f :]0, +\infty[& \rightarrow &]0, +\infty[\\ x & \mapsto & \frac{1}{x} \end{array} \quad \begin{array}{ccc} g :]0, +\infty[& \rightarrow & \mathbb{R} \\ x & \mapsto & \frac{x-1}{x+1} \end{array}$$

Then $g \circ f :]0, +\infty[\rightarrow \mathbb{R}$ check for all $x \in]0, +\infty[$:

$$g \circ f(x) = g(f(x)) = g\left(\frac{1}{x}\right) = \frac{\frac{1}{x}-1}{\frac{1}{x}+1} = \frac{1-x}{1+x} = -g(x)$$

3.2 Restriction and extension of an application

Definition 15. Let $A \subset E$ and $f : E \rightarrow F$ be an application. The restriction of f to A , denoted $f|_A : A \rightarrow F$, is defined by

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

Definition 16. Let $E \subset G$ and $f : E \rightarrow F$ be an application. The extension of f to G is any function g from G to F whose restriction to E is f .

Example 12. Given the application

$$f : \mathbb{R}_+^* \rightarrow \mathbb{R}, \quad x \mapsto \ln x,$$

we have

$$g : \mathbb{R}^* \rightarrow \mathbb{R}, \quad x \mapsto \ln |x|,$$

and

$$h : \mathbb{R}^* \rightarrow \mathbb{R}, \quad x \mapsto \ln(2|x| - x).$$

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

3.3 Direct Image, Inverse Image

Let E, F be two sets.

Definition 17. Let $A \subset E$ and $f : E \rightarrow F$. The direct image of A by f is the set

$$f(A) = \{f(x) : x \in A\} \subset F.$$

Example 13. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ defined by $f(x) = 2x + 1, \forall x \in \mathbb{R}$. If $A = [0, 1]$, then

$$f([0, 1]) = \{f(x) : x \in [0, 1]\} = \{2x + 1 : x \in [0, 1]\}.$$

We have

$$x \in [0, 1] \implies 0 \leq x \leq 1 \implies 1 \leq 2x + 1 \leq 3,$$

thus $f([0, 1]) = [1, 3]$.

Definition 18. Let $B \subset F$ and $f : E \rightarrow F$. The inverse image of B by f is the set

$$f^{-1}(B) = \{x \in E : f(x) \in B\} \subset E.$$

Example 14. Let f be the function defined by $f(x) = x^2$ from $\mathbb{R} \rightarrow \mathbb{R}^+$. Then

$$f^{-1}([0, 1]) = \{x \in \mathbb{R} : 0 \leq x^2 \leq 1\} = \{x \in \mathbb{R} : 0 \leq |x| \leq 1\} = [-1, 1].$$

Let g be defined by $g(x) = \sin(\pi x)$ from $\mathbb{R} \rightarrow \mathbb{R}$. Then

$$g^{-1}(\{0\}) = \{x \in \mathbb{R} : \sin(\pi x) = 0\} = \{x : x = k, k \in \mathbb{Z}\} = \mathbb{Z}.$$

Proposition 1. Let E and F be two arbitrary sets and let $f : E \rightarrow F$ be an application. For all $A, B \subset E$, the following properties hold:

1. $f(A \cap B) \subset f(A) \cap f(B)$.
2. $f(A \cup B) = f(A) \cup f(B)$.

3.4 Injective, surjective, bijective application

Let E, F two sets and $f : E \rightarrow F$ an application.

Definition 19. An application f is **injective** if for all $x_1, x_2 \in E$, whenever $f(x_1) = f(x_2)$, then $x_1 = x_2$. In other words:

$$\forall x_1, x_2 \in E, \quad f(x_1) = f(x_2) \Rightarrow x_1 = x_2$$

Definition 20. An application f is **surjective** if for all $y \in F$, there exists an $x \in E$ such that $y = f(x)$. In other words:

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

Example 15. 1. We consider the application $f : \mathbb{R} \rightarrow \mathbb{R}$ defined by:

$$\forall x \in \mathbb{R} : \quad f(x) = 2x + 1.$$

Is f injective?

- Let $x_1, x_2 \in \mathbb{R}$ such that $f(x_1) = f(x_2)$.
 $f(x_1) = f(x_2) \Rightarrow 2x_1 + 1 = 2x_2 + 1 \Rightarrow 2x_1 = 2x_2 \Rightarrow x_1 = x_2$,
then f is injective.

2. Using the same example. Is f surjective?

Let $y \in \mathbb{R}$, let's try to solve the equation $y = f(x)$.

$$y = f(x) \iff y = 2x + 1 \iff y - 1 = 2x \iff x = \frac{y - 1}{2}.$$

Is clear that the expression $\frac{y - 1}{2}$ is defined for every real y , then f is surjective.

Definition 21. An application f is **bijective** if it 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:

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

Proposition 2. *Let E and F be sets and let $f : E \rightarrow F$ be an application.*

1. *The application f is bijective if and only if there exists an application $g : F \rightarrow E$ such that*

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

2. *If f is bijective, then the application g is unique and is also bijective. The application g is called the inverse bijection (or the inverse application) of f and is denoted by f^{-1} . Moreover, we have $(f^{-1})^{-1} = f$.*

Remark 1. • *$f \circ g = Id_F$ can be reformulated as*

$$\forall y \in F, \quad f(g(y)) = y.$$

• *While $g \circ f = Id_E$ can be expressed as:*

$$\forall x \in E, \quad g(f(x)) = x.$$

• *For example, the application $f : \mathbb{R} \rightarrow]0, +\infty[$ defined by $f(x) = \exp(x)$ is bijective, and its inverse bijection is $g :]0, +\infty[\rightarrow \mathbb{R}$ defined by $g(y) = \ln(y)$. We have*

$$\exp(\ln(y)) = y, \quad \forall y \in]0, +\infty[\quad \text{and} \quad \ln(\exp(x)) = x, \quad \forall x \in \mathbb{R}.$$

Proposition 3. *Let $f : E \rightarrow F$ and $g : F \rightarrow G$ be bijective applications. The composition $g \circ f$ is bijective, and its inverse bijection is given by*

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