1. Prove that for every natural number n,

$$\sum_{k=1}^{n} k(k!) = (n+1)! - 1.$$

Proof by induction.

BASE CASE. Let n=1. Then the left side equals  $\sum_{k=1}^{n} k(k!) = \sum_{k=1}^{1} k(k!) = 1 \cdot 1! = 1$ . The right side is (n+1)! - 1 = 2! - 1 = 1. Since these are equal, the base case holds.

INDUCTION CASE. Assume for some  $n \in \mathbb{N}$  that  $\sum_{k=1}^{n} k(k!) = (n+1)! - 1$ . Then for

$$\sum_{k=1}^{n} k(k!) = (n+1)! - 1.$$
 Then for

n+1, by applying the induction hypothesis,

$$\sum_{k=1}^{n+1} k(k!) = \sum_{k=1}^{n} k(k!) + (n+1)(n+1)!$$

$$= (n+1)! - 1 + (n+1)(n+1)!$$

$$= (n+1)![1+n+1] - 1$$

$$= (n+1)![n+2] - 1$$

$$= (n+2)! - 1$$

$$= [(n+1)+1]! - 1,$$

so that the equation holds with n+1 establishing the induction step. As the base case and  $\sum_{k} k(k!) = (n+1)! - 1 \text{ holds for all } n \in \mathbb{N}.$ induction cases hold, by induction,

2. Assume that the real numbers a, b, c and d satisfy  $ad - bc \neq 0$ . Let  $f(x) = \frac{ax + b}{cx + d}$ . Determine the natural domain  $X = \{x \in \mathbf{R} : f(x) \text{ is defined.}\}$ . Does it depend on a, b, c or d? Define:  $f: X \to \mathbf{R}$  is one-to-one. Define:  $f: X \to \mathbf{R}$  is onto. Prove that  $f: X \to \mathbf{R}$ is one-to-one. Find f(X). Is f onto? Why or why not?

The natural domain is  $X = \{x \in \mathbf{R} : cx + d \neq 0\}$ . In case c = 0 then ad - bc = 0 implies  $ad \neq 0$  so  $a \neq 0$  and  $d \neq 0$ . So if c = 0 then  $X = \mathbf{R}$ . Otherwise  $X = \mathbf{R} \setminus \left\{-\frac{d}{c}\right\}$ .

 $f: X \to \mathbf{R}$  is one-to-one if whenever for  $x, y \in X$  such that  $x \neq y$  then  $f(x) \neq f(y)$ . f is onto if  $f(X) = \mathbf{R}$ , or in other words, for every  $y \in \mathbf{R}$ , there is  $x \in X$  such that f(x) = y.

To show f is one-to-one, suppose there are  $x, y \in X$  such that f(x) = f(y). This implies

$$\frac{ax+b}{cx+d} = \frac{ay+b}{cy+d}.$$

Hence (ax + b)(cy + d) = (ay + b)(cx + d) or after expanding.

$$acxy + adx + bcy + bd = acxy + ady + bcx + bd.$$

Simplifying,

$$(ad - bc)x = (ad - bc)y.$$

But since  $ad-bc \neq 0$  we may divide both sides by it to deduce x=y, namely, f is one-to-one on X.

 $f: X \to \mathbf{R}$  is onto if c = 0. Otherwise f is not onto. To see it, choose  $y \in \mathbf{R}$  and try to solve for  $x \in X$  so that f(x) = y. In case c = 0 which implies  $a \neq 0$  and  $d \neq 0$  we solve

$$y = f(x) = \frac{ax + b}{d}$$

to get

$$x = \frac{dy - b}{a}$$
.

Thus in this case, f is onto and in this case,  $f(X) = \mathbf{R}$ . (After all, f is in this case just a linear function with nonvanishing x coefficient.)

In case  $c \neq 0$ , then f is not onto. In trying to solve for some  $y \in \mathbf{R}$  we see that

$$y = f(x) = \frac{ax + b}{cx + d}$$

implies

$$(cx+d)y = ax + b$$

so

$$(cy - a)x = b - dy.$$

Thus, if soluble this gives

$$x = \frac{b - dy}{cy - a}.$$

This equation has no solution if cy = a, *i.e.*, f(X) misses the point  $y = \frac{a}{c}$  so  $f(X) = \mathbf{R} \setminus \{\frac{a}{c}\}$ . Thus f is not onto.

- 3. Determine whether the following statements are true or false. If true, give a proof. If false, give a counterexample.
  - (a) Let X be a set and  $E_{\alpha}$  be subsets of X for all  $\alpha \in A$ . Then  $X \setminus (\bigcup_{\alpha \in A} E_{\alpha}) = \bigcap_{\alpha \in A} (X \setminus E_{\alpha})$ .

TRUE. We show  $x \in X \setminus (\bigcup_{\alpha \in A} E_{\alpha})$  if and only if  $x \in \bigcap_{\alpha \in A} (X \setminus E_{\alpha})$ . Indeed, by deMorgan's Law and the distributivity for logical statements,

$$x \in X \setminus \left(\bigcup_{\alpha \in A} E_{\alpha}\right) \iff [x \in X] \land \left[x \notin \left(\bigcup_{\alpha \in A} E_{\alpha}\right)\right]$$

$$\iff [x \in X] \land \left[\sim \left\{x \in \left(\bigcup_{\alpha \in A} E_{\alpha}\right)\right\}\right]$$

$$\iff [x \in X] \land [\sim \left\{(\exists \alpha \in A)x \in E_{\alpha}\right\}\right]$$

$$\iff [x \in X] \land [(\forall \alpha \in A) \sim \left\{x \in E_{\alpha}\right\}]$$

$$\iff [x \in X] \land [(\forall \alpha \in A)x \notin E_{\alpha}]$$

$$\iff (\forall \alpha \in A) ([x \in X] \land [x \notin E_{\alpha}])$$

$$\iff (\forall \alpha \in A) (x \in X \setminus E_{\alpha})$$

$$\iff x \in \bigcap_{\alpha \in A} (X \setminus E_{\alpha}).$$

(b) STATEMENT. If  $f: A \to B$  then  $f^{-1}(f(E)) = E$  for every subset  $E \subset A$ . FALSE. Let  $A = B = \mathbf{R}$  and  $f(x) = x^2$ . Choosing E = [2, 3) we see that f(E) = [4, 9) and  $f^{-1}(f(E)) = (-3, 2] \cup [2, 3) \neq E$ . (c) Let  $f: A \to B$  be a function. Then  $f(E \cap G) = f(E) \cap f(G)$  for all subsets E and G of A.

FALSE. Let  $A = B = \mathbf{R}$  and  $f(x) = x^2$ . For E = [1, 2] and G = (-2, -1) we have  $E \cap G = \emptyset$  so  $f(E \cap G) = \emptyset$  but f(E) = [1, 4] and f(G) = (1, 4) so  $F(E) \cap f(E) = (1, 4) \neq f(E \cap G)$ .

4. (a) Let P and Q be logical statements. Prove that  $(P \lor Q) \implies (P \land Q)$  is equivalent to  $P \iff Q$ .

We prove this using truth tables. The two composite statments have the same truth values, so are equivalent.

P	Q	$P \lor Q$	$P \wedge Q$	$(P \vee Q) \implies (P \wedge Q)$	$P \iff Q$
T	Т	Т	Т	Т	Т
F	Т	Т	F	F	F
Т	F	Т	F	F	F
F	F	F	F	T	Т

- (b) Recall the Peano Axioms for the natural numbers  $\mathbb{N}$ :
  - [N1.] There is an element  $1 \in \mathbb{N}$ .
  - [N2.] For each  $n \in \mathbb{N}$  there is a successor element  $s(x) \in \mathbb{N}$ .
  - [N3.] 1 is not the successor of an element of  $\mathbb{N}$ .
  - [N4.] If two elements of  $\mathbb{N}$  have the same successor, then they are equal.
  - [N5.] If a subset  $A \subset \mathbb{N}$  contans 1 and is closed under succession (meaning  $s(n) \in A$  whenever  $n \in A$ ), then  $A = \mathbb{N}$ .

The Peano Axioms don't define addition nor multiplication. For  $m, k \in \mathbb{N}$ , how are m + k and mk defined? How are the Peano Axioms used in these definitions?

The Peano Axioms imply that these formulae may be uniquely defined recursively. Choose  $n \in \mathbb{N}$ .

For addition, we define the sequence  $x_k = n + k$  for  $k \in \mathbb{N}$ . The initial term is  $x_1 = n + 1 = s(n)$ , and then for  $k \in \mathbb{N}$ ,  $x_{k+1} = n + (k+1) = s(n+k) = s(x_k)$ , where s(n) is the successor function in  $\mathbb{N}$ .

Using addition just defined, we may now define multiplication analogusly. We define the sequence  $y_k = n \cdot k$  for  $k \in \mathbb{N}$ . We take as initial term  $y_1 = n \cdot 1 = n$ , and then for  $k \in \mathbb{N}$ ,  $y_{k+1} = n \cdot (k+1) = (n \cdot k) + n = y_k + n$ .

One then shows that the arithmetic properties of  $(\mathbb{N},+,\cdot)$  hold, using induction and the definitions just given. For example, the associative property (n+(m+k)=(n+m)+k for all  $m,n,k\in\mathbb{N})$  and commutative property (n+m=m+n for all  $m,n\in\mathbb{N})$  of addition are argued in the text. There are analgous properties for multiplication and distributivity.

5. Let  $\mathbb{N}$  denote the natural numbers. Let  $E \subset \mathbf{R}$  be a set of real numbers given by

$$E = \{ x \in \mathbf{R} : (\forall n \in \mathbb{N}) \mid (\exists m \in \mathbb{N}) \mid x < n \implies x > m \}.$$

Express E in terms of intervals and and prove your expression equals E.

Using  $P \implies Q$  is equivalent to  $(\sim P) \lor Q$ , we see that

$$E = \{x \in \mathbf{R} : (\forall n \in \mathbb{N})(\exists m \in \mathbb{N}) \mid x < n \implies x > m\}$$

$$= \{x \in \mathbf{R} : (\forall n \in \mathbb{N})(\exists m \in \mathbb{N}) \mid (x \ge n) \lor (x > m)\}$$

$$= \bigcap_{n \in \mathbb{N}} \bigcup_{m \in \mathbb{N}} [n, \infty) \cup (m, \infty)$$

$$= \bigcap_{n \in \mathbb{N}} \begin{cases} [1, \infty), & \text{if } n = 1; \\ (1, \infty), & \text{if } n > 1. \end{cases}$$

$$= (1, \infty).$$

To prove  $E = (1, \infty)$ , we show that  $(1, \infty) \subset E$  and  $E \subset (1, \infty)$ .

Suppose  $x \in (1, \infty)$  to show  $x \in E$ . Thus x > 1. Choose  $n \in \mathbb{N}$  and let m = 1. Then x > m is true, therefore  $x < n \implies x > m$  is true whether or not x < n is true. Thus  $x \in E$ .

We show the contrapositive: if  $x \notin (1, \infty)$  which is equivalent to  $x \leq 1$  then  $x \notin E$ . But  $x \notin E$  is equivalent to  $\sim (\forall n \in \mathbb{N})(\exists m \in \mathbb{N})[x < n \implies x > m]$  is equivalent to  $(\exists n \in \mathbb{N})(\forall m \in \mathbb{N})[(x < n) \land (x \leq m)]$ . By taking n = 2 and then for any  $m \in \mathbb{N}$ ,  $x < n \land x \leq m$  is true since  $x \leq 1$ . Thus  $x \notin E$ .