Series of Positive Real Numbers. Measure Theory

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Summary. We introduce properties of a series of nonnegative $\overline{\mathbb{R}}$ numbers, where $\overline{\mathbb{R}}$ denotes the enlarged set of real numbers, $\overline{\mathbb{R}} = \mathbb{R} \cup \{-\infty, +\infty\}$. The paper contains definition of $\sup F$ and $\inf F$, for F being function, and a definition of a sumable subset of $\overline{\mathbb{R}}$. We proved the basic theorems regarding the definitions mentioned above. The work is the second part of a series of articles concerning the Lebesgue measure theory.

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The articles [7], [9], [8], [6], [3], [10], [4], [5], [1], and [2] provide the notation and terminology for this paper.

The extended real number $0_{\overline{\mathbb{R}}}$ is defined by:

(Def. 1)
$$0_{\overline{\mathbb{R}}} = 0$$
.

Let x, y be extended real numbers. The functor x + y yielding an extended real number is defined as follows:

- (Def. 2)(i) There exist real numbers a, b such that x = a and y = b and x + y = a + b if $x \in \mathbb{R}$ and $y \in \mathbb{R}$,
 - (ii) $x+y=+\infty$ if $x=+\infty$ and $y\neq -\infty$ or $y=+\infty$ and $x\neq -\infty$,
 - (iii) $x + y = -\infty$ if $x = -\infty$ and $y \neq +\infty$ or $y = -\infty$ and $x \neq +\infty$,
 - (iv) $x + y = 0_{\overline{\mathbb{R}}}$, otherwise.

Let us observe that the functor x + y is commutative.

Next we state two propositions:

- (1) For all extended real numbers x, y and for all real numbers a, b such that x = a and y = b holds x + y = a + b.
- (2) For every extended real number x holds $x \in \mathbb{R}$ or $x = +\infty$ or $x = -\infty$.

Let x be an extended real number. The functor -x yielding an extended real number is defined by:

- (Def. 3)(i) There exists a real number a such that x = a and -x = -a if $x \in \mathbb{R}$,
 - (ii) $-x = -\infty$ if $x = +\infty$,
 - (iii) $-x = +\infty$, otherwise.

Let us observe that the functor -x is involutive.

Let x, y be extended real numbers. The functor x - y yielding an extended real number is defined as follows:

(Def. 4)
$$x - y = x + -y$$
.

We now state a number of propositions:

- (3) For every extended real number x and for every real number a such that x = a holds -x = -a.
- $(4) \quad --\infty = +\infty.$
- (5) For all extended real numbers x, y and for all real numbers a, b such that x = a and y = b holds x y = a b.
- (6) For every extended real number x such that $x \neq +\infty$ holds $+\infty x = +\infty$ and $x +\infty = -\infty$.
- (7) For every extended real number x such that $x \neq -\infty$ holds $-\infty x = -\infty$ and $x -\infty = +\infty$.
- (8) For all extended real numbers x, s such that $x + s = +\infty$ holds $x = +\infty$ or $s = +\infty$.
- (9) For all extended real numbers x, s such that $x + s = -\infty$ holds $x = -\infty$ or $s = -\infty$.
- (10) For all extended real numbers x, s such that $x s = +\infty$ holds $x = +\infty$ or $s = -\infty$.
- (11) For all extended real numbers x, s such that $x s = -\infty$ holds $x = -\infty$ or $s = +\infty$.
- (12) For all extended real numbers x, s such that $x \neq +\infty$ or $s \neq -\infty$ but $x \neq -\infty$ or $s \neq +\infty$ and $x + s \in \mathbb{R}$ holds $x \in \mathbb{R}$ and $s \in \mathbb{R}$.
- (13) For all extended real numbers x, s such that $x \neq +\infty$ or $s \neq +\infty$ but $x \neq -\infty$ or $s \neq -\infty$ and $x s \in \mathbb{R}$ holds $x \in \mathbb{R}$ and $s \in \mathbb{R}$.
- (14) Let x, y, s, t be extended real numbers. Suppose $x \neq +\infty$ or $s \neq -\infty$ but $x \neq -\infty$ or $s \neq +\infty$ and $y \neq +\infty$ or $t \neq -\infty$ but $y \neq -\infty$ or $t \neq +\infty$ and $x \leq y$ and $s \leq t$. Then $x + s \leq y + t$.
- (15) Let x, y, s, t be extended real numbers. Suppose $x \neq +\infty$ or $t \neq +\infty$ but $x \neq -\infty$ or $t \neq -\infty$ and $y \neq +\infty$ or $s \neq +\infty$ but $y \neq -\infty$ or $s \neq -\infty$ and $x \leq y$ and $s \leq t$. Then $x t \leq y s$.
- (16) For all extended real numbers x, y holds $x \le y$ iff $-y \le -x$.
- (17) For all extended real numbers x, y holds x < y iff -y < -x.
- (18) For every extended real number x holds $x + 0_{\overline{\mathbb{R}}} = x$ and $0_{\overline{\mathbb{R}}} + x = x$.
- $(19) \quad -\infty < 0_{\overline{\mathbb{R}}} \text{ and } 0_{\overline{\mathbb{R}}} < +\infty.$
- (20) For all extended real numbers x, y, z such that $0_{\mathbb{R}} \le z$ and $0_{\mathbb{R}} \le x$ and y = x + z holds $x \le y$.
- (21) For every extended real number x such that $x \in \mathbb{N}$ holds $0_{\mathbb{R}} \le x$.

Let X, Y be non empty subsets of $\overline{\mathbb{R}}$. The functor X+Y yields a subset of $\overline{\mathbb{R}}$ and is defined by the condition (Def. 5).

- (Def. 5) Let z be an extended real number. Then $z \in X + Y$ if and only if there exist extended real numbers x, y such that $x \in X$ and $y \in Y$ and z = x + y.
 - Let X, Y be non empty subsets of $\overline{\mathbb{R}}$. Observe that X + Y is non empty.

Let *X* be a non empty subset of $\overline{\mathbb{R}}$. The functor -X yielding a subset of $\overline{\mathbb{R}}$ is defined as follows:

(Def. 6) For every extended real number z holds $z \in -X$ iff there exists an extended real number x such that $x \in X$ and z = -x.

Let *X* be a non empty subset of $\overline{\mathbb{R}}$. Note that -X is non empty. One can prove the following propositions:

- (22) For every non empty subset *X* of $\overline{\mathbb{R}}$ holds --X = X.
- (23) For every non empty subset X of $\overline{\mathbb{R}}$ and for every extended real number z holds $z \in X$ iff $-z \in -X$.
- (24) For all non empty subsets X, Y of $\overline{\mathbb{R}}$ holds $X \subseteq Y$ iff $-X \subseteq -Y$.
- (25) For every extended real number z holds $z \in \mathbb{R}$ iff $-z \in \mathbb{R}$.
- (26) Let X, Y be non empty subsets of $\overline{\mathbb{R}}$. Suppose $-\infty \notin X$ or $+\infty \notin Y$ but $+\infty \notin X$ or $-\infty \notin Y$ and $\sup X \neq +\infty$ or $\sup Y \neq -\infty$ but $\sup X \neq -\infty$ or $\sup Y \neq +\infty$. Then $\sup(X+Y) \leq \sup X + \sup Y$.
- (27) Let X, Y be non empty subsets of $\overline{\mathbb{R}}$. Suppose $-\infty \notin X$ or $+\infty \notin Y$ but $+\infty \notin X$ or $-\infty \notin Y$ and $\inf X \neq +\infty$ or $\inf Y \neq -\infty$ but $\inf X \neq -\infty$ or $\inf Y \neq +\infty$. Then $\inf X + \inf Y \leq \inf (X + Y)$.
- (28) For all non empty subsets X, Y of $\overline{\mathbb{R}}$ such that X is upper bounded and Y is upper bounded holds $\sup(X+Y) \leq \sup X + \sup Y$.
- (29) For all non empty subsets X, Y of $\overline{\mathbb{R}}$ such that X is lower bounded and Y is lower bounded holds $\inf X + \inf Y \leq \inf (X + Y)$.
- (30) Let X be a non empty subset of $\overline{\mathbb{R}}$ and a be an extended real number. Then a is a majorant of X if and only if -a is a minorant of -X.
- (31) Let X be a non empty subset of $\overline{\mathbb{R}}$ and a be an extended real number. Then a is a minorant of X if and only if -a is a majorant of -X.
- (32) For every non empty subset *X* of $\overline{\mathbb{R}}$ holds $\inf(-X) = -\sup X$.
- (33) For every non empty subset *X* of $\overline{\mathbb{R}}$ holds $\sup(-X) = -\inf X$.

Let *X* be a non empty set, let *Y* be a non empty subset of $\overline{\mathbb{R}}$, and let *F* be a function from *X* into *Y*. Then rng *F* is a non empty subset of $\overline{\mathbb{R}}$.

Let X be a non empty set, let Y be a non empty subset of $\overline{\mathbb{R}}$, and let F be a function from X into Y. The functor $\sup F$ yielding an extended real number is defined by:

(Def. 7) $\sup F = \sup \operatorname{rng} F$.

Let *X* be a non empty set, let *Y* be a non empty subset of $\overline{\mathbb{R}}$, and let *F* be a function from *X* into *Y*. The functor inf *F* yielding an extended real number is defined as follows:

(Def. 8) $\inf F = \inf \operatorname{rng} F$.

Let *X* be a non empty set, let *Y* be a non empty subset of $\overline{\mathbb{R}}$, let *F* be a function from *X* into *Y*, and let *x* be an element of *X*. Then F(x) is an extended real number.

The scheme FunctR ealEx deals with a non empty set \mathcal{A} , a set \mathcal{B} , and a unary functor \mathcal{F} yielding a set, and states that:

There exists a function f from $\mathcal A$ into $\mathcal B$ such that for every element x of $\mathcal A$ holds $f(x)=\mathcal F(x)$

provided the parameters have the following property:

• For every element x of \mathcal{A} holds $\mathcal{F}(x) \in \mathcal{B}$.

Let X be a non empty set, let Y, Z be non empty subsets of $\overline{\mathbb{R}}$, let F be a function from X into Y, and let G be a function from X into Z. The functor F + G yielding a function from X into Y + Z is defined by:

(Def. 9) For every element x of X holds (F + G)(x) = F(x) + G(x).

One can prove the following three propositions:

- (34) Let X be a non empty set, Y, Z be non empty subsets of $\overline{\mathbb{R}}$, F be a function from X into Y, and G be a function from X into Z. Then $rng(F+G) \subseteq rngF + rngG$.
- (35) Let X be a non empty set and Y, Z be non empty subsets of $\overline{\mathbb{R}}$. Suppose $-\infty \notin Y$ or $+\infty \notin Z$ but $+\infty \notin Y$ or $-\infty \notin Z$. Let F be a function from X into Y and G be a function from X into Z. If $\sup F \neq +\infty$ or $\sup G \neq -\infty$ and if $\sup F \neq -\infty$ or $\sup G \neq +\infty$, then $\sup(F+G) \leq \sup F + \sup G$.
- (36) Let X be a non empty set and Y, Z be non empty subsets of $\overline{\mathbb{R}}$. Suppose $-\infty \notin Y$ or $+\infty \notin Z$ but $+\infty \notin Y$ or $-\infty \notin Z$. Let F be a function from X into Y and G be a function from X into Z. If $\inf F \neq +\infty$ or $\inf G \neq -\infty$ and $\inf \inf F \neq -\infty$ or $\inf G \neq +\infty$, then $\inf F + \inf G \leq \inf (F + G)$.

Let X be a non empty set, let Y be a non empty subset of $\overline{\mathbb{R}}$, and let F be a function from X into Y. The functor -F yields a function from X into -Y and is defined by:

(Def. 10) For every element x of X holds (-F)(x) = -F(x).

The following propositions are true:

- (37) For every non empty set X and for every non empty subset Y of $\overline{\mathbb{R}}$ and for every function F from X into Y holds rng(-F) = -rng F.
- (38) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, and F be a function from X into Y. Then $\inf(-F) = -\sup F$ and $\sup(-F) = -\inf F$.

Let *X* be a non empty set, let *Y* be a non empty subset of $\overline{\mathbb{R}}$, and let *F* be a function from *X* into *Y*. We say that *F* is upper bounded if and only if:

(Def. 11) $\sup F < +\infty$.

Let *X* be a non empty set, let *Y* be a non empty subset of $\overline{\mathbb{R}}$, and let *F* be a function from *X* into *Y*. We say that *F* is lower bounded if and only if:

(Def. 12) $-\infty < \inf F$.

Let *X* be a non empty set, let *Y* be a non empty subset of $\overline{\mathbb{R}}$, and let *F* be a function from *X* into *Y*. We say that *F* is bounded if and only if:

(Def. 13) F is upper bounded and lower bounded.

Let X be a non empty set and let Y be a non empty subset of $\overline{\mathbb{R}}$. Observe that every function from X into Y which is bounded is also upper bounded and lower bounded and every function from X into Y which is upper bounded and lower bounded is also bounded.

We now state a number of propositions:

- (39) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, and F be a function from X into Y. Then F is bounded if and only if $\sup F < +\infty$ and $-\infty < \inf F$.
- (40) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, and F be a function from X into Y. Then F is upper bounded if and only if -F is lower bounded.
- (41) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, and F be a function from X into Y. Then F is lower bounded if and only if -F is upper bounded.
- (42) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, and F be a function from X into Y. Then F is bounded if and only if -F is bounded.
- (43) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, F be a function from X into Y, and X be an element of X. Then $-\infty \le F(x)$ and $F(x) \le +\infty$.
- (44) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, F be a function from X into Y, and X be an element of X. If $Y \subseteq \mathbb{R}$, then $-\infty < F(x)$ and $F(x) < +\infty$.

- (45) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, F be a function from X into Y, and X be an element of X. Then $\inf F \leq F(x)$ and $F(x) \leq \sup F$.
- (46) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, and F be a function from X into Y. If $Y \subseteq \mathbb{R}$, then F is upper bounded iff $\sup F \in \mathbb{R}$.
- (47) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, and F be a function from X into Y. If $Y \subseteq \mathbb{R}$, then F is lower bounded iff $\inf F \in \mathbb{R}$.
- (48) Let X be a non empty set, Y be a non empty subset of $\overline{\mathbb{R}}$, and F be a function from X into Y. If $Y \subseteq \mathbb{R}$, then F is bounded iff inf $F \in \mathbb{R}$ and $\sup F \in \mathbb{R}$.
- (49) Let X be a non empty set and Y, Z be non empty subsets of $\overline{\mathbb{R}}$. Suppose $Y \subseteq \mathbb{R}$ and $Z \subseteq \mathbb{R}$. Let F_1 be a function from X into Y and F_2 be a function from X into Z. If F_1 is upper bounded and F_2 is upper bounded, then $F_1 + F_2$ is upper bounded.
- (50) Let X be a non empty set and Y, Z be non empty subsets of $\overline{\mathbb{R}}$. Suppose $Y \subseteq \mathbb{R}$ and $Z \subseteq \mathbb{R}$. Let F_1 be a function from X into Y and F_2 be a function from X into Z. If F_1 is lower bounded and F_2 is lower bounded, then $F_1 + F_2$ is lower bounded.
- (51) Let X be a non empty set and Y, Z be non empty subsets of $\overline{\mathbb{R}}$. Suppose $Y \subseteq \mathbb{R}$ and $Z \subseteq \mathbb{R}$. Let F_1 be a function from X into Y and F_2 be a function from X into Z. If F_1 is bounded and F_2 is bounded, then $F_1 + F_2$ is bounded.
- (52) There exists a function F from \mathbb{N} into $\overline{\mathbb{R}}$ such that F is one-to-one and $\mathbb{N} = \operatorname{rng} F$ and $\operatorname{rng} F$ is a non empty subset of $\overline{\mathbb{R}}$.

Let D be a non empty set and let I_1 be a subset of D. Let us observe that I_1 is countable if and only if:

(Def. 14) I_1 is empty or there exists a function F from \mathbb{N} into D such that $I_1 = \operatorname{rng} F$.

We introduce I_1 is denumerable as a synonym of I_1 is countable.

Let us observe that there exists a non empty subset of $\overline{\mathbb{R}}$ which is denumerable.

A denumerable set of larged real is a denumerable non empty subset of $\overline{\mathbb{R}}$.

Let I_1 be a set. We say that I_1 is non-negative if and only if:

(Def. 15) For every extended real number x such that $x \in I_1$ holds $0_{\mathbb{R}} \le x$.

Let us note that there exists a denumerable set of larged real which is non-negative.

A denumerable set of positive larged real is a non-negative denumerable set of larged real.

Let *D* be a denumerable set of larged real. A function from \mathbb{N} into $\overline{\mathbb{R}}$ is said to be a numeration of *D* if:

(Def. 16) D = rng it.

Let N be a function from $\mathbb N$ into $\overline{\mathbb R}$ and let n be a natural number. Then N(n) is an extended real number.

One can prove the following proposition

- (53) Let D be a denumerable set of larged real and N be a numeration of D. Then there exists a function F from \mathbb{N} into $\overline{\mathbb{R}}$ such that
 - (i) F(0) = N(0), and
- (ii) for every natural number n and for every extended real number y such that y = F(n) holds F(n+1) = y + N(n+1).

Let D be a denumerable set of larged real and let N be a numeration of D. The functor Ser(D,N) yields a function from \mathbb{N} into $\overline{\mathbb{R}}$ and is defined by the conditions (Def. 17).

(Def. 17)(i)
$$Ser(D,N)(0) = N(0)$$
, and

(ii) for every natural number n and for every extended real number y such that y = Ser(D, N)(n) holds Ser(D, N)(n+1) = y + N(n+1).

The following three propositions are true:

- (54) Let D be a denumerable set of positive larged real, N be a numeration of D, and n be a natural number. Then $0_{\mathbb{R}} \leq N(n)$.
- (55) Let D be a denumerable set of positive larged real, N be a numeration of D, and n be a natural number. Then $Ser(D,N)(n) \leq Ser(D,N)(n+1)$ and $0_{\overline{\mathbb{R}}} \leq Ser(D,N)(n)$.
- (56) Let D be a denumerable set of positive larged real, N be a numeration of D, and n, m be natural numbers. Then $Ser(D,N)(n) \leq Ser(D,N)(n+m)$.

Let D be a denumerable set of larged real. A non empty subset of $\overline{\mathbb{R}}$ is said to be a set of series of D if:

(Def. 18) There exists a numeration N of D such that it = rng Ser(D, N).

Let *F* be a function from \mathbb{N} into $\overline{\mathbb{R}}$. Then rng *F* is a non empty subset of $\overline{\mathbb{R}}$.

Let *D* be a denumerable set of positive larged real and let *N* be a numeration of *D*. The functor $\sum_{D} N$ yielding an extended real number is defined as follows:

(Def. 19) $\sum_{D} N = \operatorname{suprng} \operatorname{Ser}(D, N)$.

Let D be a denumerable set of positive larged real and let N be a numeration of D. We say that D is N summable if and only if:

(Def. 20) $\sum_{D} N \in \mathbb{R}$.

Next we state the proposition

(57) For every function F from \mathbb{N} into $\overline{\mathbb{R}}$ holds rng F is a denumerable set of larged real.

Let *F* be a function from \mathbb{N} into $\overline{\mathbb{R}}$. Then rng *F* is a denumerable set of larged real.

Let F be a function from \mathbb{N} into $\overline{\mathbb{R}}$. The functor $\operatorname{Ser} F$ yields a function from \mathbb{N} into $\overline{\mathbb{R}}$ and is defined by:

(Def. 21) For every numeration N of rng F such that N = F holds Ser F = Ser(rng F, N).

Let *X* be a set and let *F* be a function from *X* into $\overline{\mathbb{R}}$. We say that *F* is non-negative if and only if:

(Def. 22) $\operatorname{rng} F$ is non-negative.

Let F be a function from \mathbb{N} into $\overline{\mathbb{R}}$. The functor $\sum F$ yields an extended real number and is defined as follows:

(Def. 23) $\Sigma F = \operatorname{suprng} \operatorname{Ser} F$.

The following propositions are true:

- (58) Let X be a non empty set and F be a function from X into $\overline{\mathbb{R}}$. Then F is non-negative if and only if for every element n of X holds $0_{\overline{\mathbb{R}}} \leq F(n)$.
- (59) Let F be a function from \mathbb{N} into $\overline{\mathbb{R}}$ and n be a natural number. If F is non-negative, then $(\operatorname{Ser} F)(n) \leq (\operatorname{Ser} F)(n+1)$ and $0_{\overline{\mathbb{R}}} \leq (\operatorname{Ser} F)(n)$.
- (60) Let F be a function from \mathbb{N} into $\overline{\mathbb{R}}$. Suppose F is non-negative. Let n, m be natural numbers. Then $(\operatorname{Ser} F)(n) \leq (\operatorname{Ser} F)(n+m)$.
- (61) Let F_1 , F_2 be functions from $\mathbb N$ into $\overline{\mathbb R}$. Suppose F_1 is non-negative. Suppose that for every natural number n holds $F_1(n) \leq F_2(n)$. Let n be a natural number. Then $(\operatorname{Ser} F_1)(n) \leq (\operatorname{Ser} F_2)(n)$.
- (62) Let F_1 , F_2 be functions from $\mathbb N$ into $\overline{\mathbb R}$. Suppose F_1 is non-negative. If for every natural number n holds $F_1(n) \leq F_2(n)$, then $\sum F_1 \leq \sum F_2$.

- (63) Let *F* be a function from \mathbb{N} into $\overline{\mathbb{R}}$. Then
 - (i) (Ser F)(0) = F(0), and
- (ii) for every natural number n and for every extended real number y such that $y = (\operatorname{Ser} F)(n)$ holds $(\operatorname{Ser} F)(n+1) = y + F(n+1)$.
- (64) Let F be a function from \mathbb{N} into $\overline{\mathbb{R}}$. Suppose F is non-negative. If there exists a natural number n such that $F(n) = +\infty$, then $\sum F = +\infty$.

Let *F* be a function from \mathbb{N} into $\overline{\mathbb{R}}$. We say that *F* is summable if and only if:

(Def. 24) $\Sigma F \in \mathbb{R}$.

The following propositions are true:

- (65) Let F be a function from \mathbb{N} into $\overline{\mathbb{R}}$. Suppose F is non-negative. If there exists a natural number n such that $F(n) = +\infty$, then F is not summable.
- (66) Let F_1 , F_2 be functions from $\mathbb N$ into $\overline{\mathbb R}$. Suppose F_1 is non-negative. Suppose that for every natural number n holds $F_1(n) \leq F_2(n)$. If F_2 is summable, then F_1 is summable.
- (67) Let F be a function from $\mathbb N$ into $\overline{\mathbb R}$. Suppose F is non-negative. Let n be a natural number. If for every natural number r such that $n \le r$ holds $F(r) = 0_{\overline{\mathbb R}}$, then $\sum F = (\operatorname{Ser} F)(n)$.
- (68) Let F be a function from \mathbb{N} into $\overline{\mathbb{R}}$. Suppose that for every natural number n holds $F(n) \in \mathbb{R}$. Let n be a natural number. Then $(\operatorname{Ser} F)(n) \in \mathbb{R}$.
- (69) Let F be a function from $\mathbb N$ into $\overline{\mathbb R}$. Suppose F is non-negative. Given a natural number n such that for every natural number k such that $n \leq k$ holds $F(k) = 0_{\overline{\mathbb R}}$ and for every natural number k such that $k \leq n$ holds $F(k) \neq +\infty$. Then F is summable.

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