Chapter 0: Introduction

The Fundamentals of Mathematics – an Overview

Julian Klix | E600 Mathematics | Fall Semester 2026

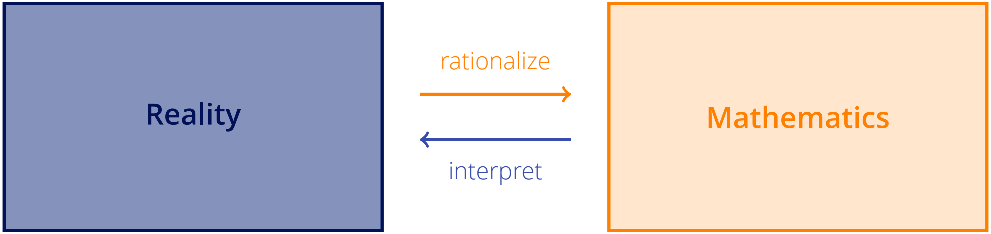
UNIVERSITÄT MANNHEIM

Outline

In this chapter, we review

- mathematical notation and the basics of formal logic
- fundamental definitions of set theory
- terminology and fundamentals of functions
- basic definitions of convergence and continuity
- archetypes of proofs

Why Mathematics?



- Every field of modern economics relies on math
  - Dynamic programming in Macro
  - Structural models in IO/Micro
  - Estimators and their (asymptotic) behavior in Econometrics
- Mathematics formalize and simplify logical reasoning

Mathematical Language

- Math has its own language $\rightarrow$ similar to any "regular" language
- Quantifiers:
  - $\forall$ Universal quantifier (read "for all...")
  - $\exists$ Existential quantifier (read "there exists...")

    $\Rightarrow \nexists$ Non-existence quantifier (read "there doesn't exist...")

    $\Rightarrow \exists!$ Unique esitence quantifier (read "there exists exactly one...")
- Logic operators:
  - $\land$ logical *and*
  - $\lor$ logical *or*
  - $\neg$ negation
  - $\Rightarrow$ implication ($A \Rightarrow B$ if whenever A is fulfilled, so is B)
  - $\Leftrightarrow$ equivalence ($A \Leftrightarrow B$ if $A \Rightarrow B$ as well as $B \Rightarrow A$)

Arguments & Negation

- Negating statements important for proofs (proving statement $\iff$ disproving negation)

  $\Rightarrow$ logical negation has its own rules

Rules for Negating Logical Statements

Given a logical statement, the following hold true for its negation

- All quantifiers are indiviudally reversed (same order!)
- The statement's property is negated
- De Morgan's law applies to composite statements
  $\neg(A \wedge B) \equiv \neg A \vee \neg B$ and $\neg(A \vee B) \equiv \neg A \wedge \neg B$
- For an implication, $\neg(A \Rightarrow B) \equiv A \wedge \neg B$

Set Theory

- Set = collection of distinct objects ("elements")
  - $\{1, 2, \pi\}$ vs. $\{1, 1, \pi\}$ vs. $\{n \in \mathbb{N} : n > 10\}$
  - Elements can be everything (sets, matrices, functions, mixed onjects...)
  - No order, no repetitions
- Set relations
  - subsets $A \subset B \iff x \in A \Rightarrow x \in B$ (careful about equality, either $\subseteq, \subset$ or $\subset, \subsetneq$)
  - disjoint sets $A, B \iff A \cap B = \emptyset$
  - complement (with respect to X) $A^c = X \setminus A$ (sometimes also $\bar{A}$)
- Operations
  - Union $A \cup B$, Intersection $A \cap B$, Set difference $A \setminus B$ (circles)
  - Power set $\mathcal{P}(A) = \{S \subseteq X : S \subseteq A\}$: set of subsets (sometimes also 2^A)
  - Index sets for *sets/sequences of sets*: $\bigcup_{i \in I} A_i$, $\bigcap_{i \in I} A_i$ (e.g. $I = \mathbb{N}$)
- Cardinality $|A|$ (number of elements): finite, countable, uncountably infinite

Particular Sets

- Natural numbers

  $\mathbb{N} := \{1, 2, 3, \dots\}$
- Whole numbers

  $\mathbb{Z} := \{\dots, -3, -2, -1, 0, 1, 2, 3, \dots\}$
- Rational numbers

  $\mathbb{Q} := \{\frac{p}{q} : p, q \in \mathbb{N}\}$
- Real numbers

  $\mathbb{R}$: "all" one-dimensional numbers
- Positive/Strictly positive reals

  $\mathbb{R}^+ := \{x \in \mathbb{R} : x > 0\}$ $\mathbb{R}^+_0 := \{x \in \mathbb{R} : x \geq 0\}$ [alternative: $\mathbb{R}^+_*/\mathbb{R}^+$ or $\mathbb{R}_>/\mathbb{R}_\geq$]
- Intervals (in $\mathbb{R}$)

  Open interval (a, b) Closed interval $[a, b]$

Functions

- Functions define a relation between sets
  - Usual notation: $f: X \mapsto Y, x \mapsto y = f(x)$
    - X : domain, Y : codomain
    - Mapping rule "$x \mapsto y = f(x)$" relates each $x \in X$ to exactly one $y \in Y$
  - Relation = collection of pairs $(x, y) = (x, f(x))$ in $X \times Y$:

$$G(f) := \{(x, y) \in X \times Y : y = f(x)\} = \{(x, f(x)) : x \in X\}$$

  - The *set* $G(f)$ is called the graph of f $\rightarrow$ curve drawn in a coordinate system
  - The image $f(A)$ of set $A \subseteq X$: $f(A) := \{y \in Y : \exists x \in A, y = f(x)\}$
- Related concept: Correspondences [not too relevant for this course]
  - Sometimes also called set-valued functions
  - Relates each x in the domain to a set of elements (instead of just one)

Limits and Continuity in $\mathbb{R}$

- Sequence: $\lim_{n\to\infty} x_n = x \Leftrightarrow |x_n - x| \overset{n\to\infty}{\to} 0$
- Function $f: X \mapsto \mathbb{R}$ where $X \subseteq \mathbb{R}$:

$$\lim_{x\to a} f(x) = f_a \in \mathbb{R} \quad \Leftrightarrow \quad |f(x) - f_a| \underset{x\neq a}{\overset{x\to a}{\to}} 0$$

- Continuity of f at $a \in X$: $\lim_{x\to a} f(x) = f(a)$
  - Examples for discontinuity: $f(x) = \lfloor x \rfloor, \quad f(x) = \mathcal{I}[x = 0]$
  - Characterization: left and right limit exist at a and are equal to $f(a)$

$$\forall \epsilon > 0 \, \exists \delta > 0 : (|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \epsilon)$$

  - Disprove: left $\neq$ right limit, sequence $a_n \to a$ where $f(a_n) \not\to f(a)$

Proofs and Proof Types

- Proofs are a fundamental part of mathematics (and axiomatic Economics)

  $\Rightarrow$ goal: show validity of claim starting from a set of premises (axioms)

- **Direct proof**: Manipulating the axioms until obtaining the claim

  $\Rightarrow$ Example: n^2 has the same parity as n

- **Proof by contradiction**: Assuming the negation and showing a contradiction

  $\Rightarrow$ Example: There is no largest prime p^{max}

- **Proof by (complete) induction** Generalizing from simple case to (countable) set
  - Induction base: Showing that claim holds for specific value (e.g. $n = 1$)
  - Induction step: Showing that if claim is true for n it also holds for $n + 1$

  $\Rightarrow$ Example: For any $n \in \mathbb{N}$: $\sum_1^n x = \frac{n(n+1)}{2}$

- Claims usually classified into Lemmas, Propositions, Theorems and Corollaries

Proof Types – Examples

- Direct proof: n^2 has the same parity as n

  $$n = 2k + i, \;\; i \in \{0,1\} \Rightarrow n^2 = (2k+i)^2 = 4k^2 + 4ki + i^2 = 2\overbrace{(2k^2 + 2ki)}^{=:\tilde{k}\in\mathbb{N}} + i^2$$

  Note for $i \in \{0,1\} : i^2 = i \quad \Rightarrow n^2 =: 2\tilde{k} + i$ same parity as $n = 2k + i$

- Proof by contradiction: There is no largest prime p^{max}

  $\Rightarrow$ Note: If n divisible by $k > 1$, then $n - 1$ not divisible by k

  Suppose $\exists p^{\text{max}}$ s.t. $p_i < p^{\text{max}}$ for every prime $p_i \;\; \to \exists \mathcal{P} := \{2, 3, \ldots, p^{\text{max}}\}$

  Define $p^* := \Pi_{\mathcal{P}}\, p \; - 1 > p^{\text{max}} \quad \to \quad p^*$ not divisible by any $p \in \mathcal{P}$

  p^* either prime [$p^* > p^{\text{max}}$ $\bot$] or has a prime factor $p' \notin \mathcal{P}$ [$\mathcal{P}$ incomplete $\bot$]

- Proof by (complete) induction: For any $n \in \mathbb{N}$: $\sum_1^n x = \frac{n(n+1)}{2}$

  1. Induction base: For $n = 1$: $\sum_1^1 x = 1 = \frac{1\cdot 2}{2}$
  2. Induction step: $\sum_1^{n+1} x = \sum_1^n x + n+1 \overset{\text{holds for } n}{=\!=} \frac{n(n+1)}{2} + \frac{2(n+1)}{2} = \frac{(n+1)(n+2)}{2}$

That's all Folks!

Please take a look at the course material and review any fundamentals you feel unsure about.

julian.klix@uni-mannheim.de

L7 3-5, Room 3.43

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