The Definition of the Riemann Definite Integral and some Related Lemmas

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Summary. This article introduces the Riemann definite integral on the closed interval of real. We present the definitions and related lemmas of the closed interval. We formalize the concept of the Riemann definite integral and the division of the closed interval of real, and prove the additivity of the integral.

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The articles [26], [7], [29], [2], [27], [14], [4], [30], [16], [15], [20], [24], [10], [12], [3], [25], [21], [8], [28], [17], [18], [23], [9], [11], [19], [22], [1], [6], [13], and [5] provide the notation and terminology for this paper.

1. DEFINITION OF CLOSED INTERVAL AND ITS PROPERTIES

For simplicity, we adopt the following rules: *a*, *b* denote real numbers, *F*, *G*, *H* denote finite sequences of elements of \mathbb{R} , *i*, *j*, *k* denote natural numbers, *X* denotes a non empty set, and x_1 denotes a set.

Let I_1 be a subset of \mathbb{R} . We say that I_1 is closed-interval if and only if:

(Def. 1) There exist real numbers *a*, *b* such that $a \le b$ and $I_1 = [a, b]$.

Let us note that there exists a subset of \mathbb{R} which is closed-interval. In the sequel *A* denotes a closed-interval subset of \mathbb{R} . Next we state two propositions:

- (1) A is compact.
- (2) A is non empty.

One can verify that every subset of \mathbb{R} which is closed-interval is also non empty and compact. Next we state the proposition

(3) A is lower bounded and upper bounded.

Let us observe that every subset of \mathbb{R} which is closed-interval is also bounded. Let us note that there exists a subset of \mathbb{R} which is closed-interval. In the sequel *A* denotes a closed-interval subset of \mathbb{R} . The following propositions are true:

(4) There exist a, b such that $a \le b$ and $a = \inf A$ and $b = \sup A$.

(5) $A = [\inf A, \sup A].$

- (6) For all real numbers a_1, a_2, b_1, b_2 such that $A = [a_1, b_1]$ and $A = [a_2, b_2]$ holds $a_1 = a_2$ and $b_1 = b_2$.
 - 2. DEFINITION OF DIVISION OF CLOSED INTERVAL AND ITS PROPERTIES

Let *A* be a non empty compact subset of \mathbb{R} . A non empty increasing finite sequence of elements of \mathbb{R} is said to be a DivisionPoint of *A* if:

(Def. 2) rng it $\subseteq A$ and it(len it) = sup A.

Let *A* be a non empty compact subset of \mathbb{R} . The functor divs*A* is defined by:

(Def. 3) $x_1 \in \text{divs} A$ iff x_1 is a DivisionPoint of A.

Let *A* be a non empty compact subset of \mathbb{R} . One can verify that divs *A* is non empty. Let *A* be a non empty compact subset of \mathbb{R} . A non empty set is called a Division of *A* if:

(Def. 4) $x_1 \in \text{it iff } x_1 \text{ is a DivisionPoint of } A$.

Let *A* be a non empty compact subset of \mathbb{R} . Observe that there exists a Division of *A* which is non empty.

Let *A* be a non empty compact subset of \mathbb{R} and let *S* be a non empty Division of *A*. We see that the element of *S* is a DivisionPoint of *A*.

In the sequel *S* denotes a non empty Division of *A* and *D* denotes an element of *S*. The following propositions are true:

- (8)¹ If $i \in \text{dom} D$, then $D(i) \in A$.
- (9) If $i \in \text{dom } D$ and $i \neq 1$, then $i 1 \in \text{dom } D$ and $D(i 1) \in A$ and $i 1 \in \mathbb{N}$.

Let *A* be a closed-interval subset of \mathbb{R} , let *S* be a non empty Division of *A*, let *D* be an element of *S*, and let *i* be a natural number. Let us assume that $i \in \text{dom}D$. The functor divset(D,i) yielding a closed-interval subset of \mathbb{R} is defined as follows:

(Def. 5)(i) inf divset $(D, i) = \inf A$ and sup divset(D, i) = D(i) if i = 1,

(ii) inf divset(D, i) = D(i-1) and sup divset(D, i) = D(i), otherwise.

Next we state the proposition

(10) If $i \in \text{dom} D$, then $\text{divset}(D, i) \subseteq A$.

Let *A* be a subset of \mathbb{R} . The functor vol(*A*) yielding a real number is defined as follows:

(Def. 6) $\operatorname{vol}(A) = \sup A - \inf A$.

We now state the proposition

(11) For every bounded non empty subset *A* of \mathbb{R} holds $0 \leq \operatorname{vol}(A)$.

3. DEFINITIONS OF INTEGRABILITY AND RELATED TOPICS

Let *A* be a closed-interval subset of \mathbb{R} , let *f* be a partial function from *A* to \mathbb{R} , let *S* be a non empty Division of *A*, and let *D* be an element of *S*. The functor upper_volume(*f*,*D*) yielding a finite sequence of elements of \mathbb{R} is defined by:

(Def. 7) len upper_volume(f,D) = lenD and for every i such that $i \in \text{Seglen}D$ holds $(\text{upper_volume}(f,D))(i) = \text{suprng}(f \upharpoonright \text{divset}(D,i)) \cdot \text{vol}(\text{divset}(D,i)).$

¹ The proposition (7) has been removed.

The functor lower_volume (f, D) yielding a finite sequence of elements of \mathbb{R} is defined as follows:

(Def. 8) len lower_volume(f, D) = len D and for every i such that $i \in \text{Seglen} D$ holds $(\text{lower_volume}(f, D))(i) = \inf \text{rng}(f \upharpoonright \text{divset}(D, i)) \cdot \text{vol}(\text{divset}(D, i)).$

Let *A* be a closed-interval subset of \mathbb{R} , let *f* be a partial function from *A* to \mathbb{R} , let *S* be a non empty Division of *A*, and let *D* be an element of *S*. The functor upper_sum(*f*,*D*) yielding a real number is defined by:

(Def. 9) upper_sum $(f, D) = \sum upper_volume(f, D)$.

The functor lower_sum(f, D) yielding a real number is defined as follows:

(Def. 10) lower_sum $(f, D) = \sum lower_volume(f, D)$.

Let *A* be a closed-interval subset of \mathbb{R} . Then divs *A* is a Division of *A*.

Let *A* be a closed-interval subset of \mathbb{R} and let *f* be a partial function from *A* to \mathbb{R} . The functor upper_sum_set *f* yielding a partial function from divs *A* to \mathbb{R} is defined by:

(Def. 11) dom upper_sum_set f = divs A and for every element D of divs A such that $D \in \text{dom upper_sum_set } f$ holds $(\text{upper_sum_set } f)(D) = \text{upper_sum}(f, D)$.

The functor lower_sum_set f yields a partial function from divs A to \mathbb{R} and is defined by:

(Def. 12) dom lower_sum_set f = divs A and for every element D of divs A such that $D \in \text{dom lower_sum_set } f$ holds $(\text{lower_sum_set } f)(D) = \text{lower_sum}(f, D)$.

Let *A* be a closed-interval subset of \mathbb{R} and let *f* be a partial function from *A* to \mathbb{R} . We say that *f* is upper integrable on *A* if and only if:

(Def. 13) rng upper_sum_set f is lower bounded.

We say that f is lower integrable on A if and only if:

(Def. 14) rnglower_sum_set f is upper bounded.

Let *A* be a closed-interval subset of \mathbb{R} and let *f* be a partial function from *A* to \mathbb{R} . The functor upper_integral *f* yielding a real number is defined by:

(Def. 15) upper_integral $f = \inf rng upper_sum_set f$.

Let *A* be a closed-interval subset of \mathbb{R} and let *f* be a partial function from *A* to \mathbb{R} . The functor lower_integral *f* yielding a real number is defined by:

(Def. 16) lower_integral $f = \operatorname{suprng} \operatorname{lower}_s \operatorname{sum}_s \operatorname{et} f$.

Let *A* be a closed-interval subset of \mathbb{R} and let *f* be a partial function from *A* to \mathbb{R} . We say that *f* is integrable on *A* if and only if:

(Def. 17) f is upper integrable on A and f is lower integrable on A and upper_integral f =lower_integral f.

Let *A* be a closed-interval subset of \mathbb{R} and let *f* be a partial function from *A* to \mathbb{R} . The functor integral *f* yielding a real number is defined by:

(Def. 18) integral $f = upper_integral f$.

4. REAL FUNCTION'S PROPERTIES

One can prove the following propositions:

- (12) For all partial functions f, g from X to \mathbb{R} holds $\operatorname{rng}(f+g) \subseteq \operatorname{rng} f + \operatorname{rng} g$.
- (13) For every partial function f from X to \mathbb{R} such that f is lower bounded on X holds rng f is lower bounded.
- (14) For every partial function f from X to \mathbb{R} such that rng f is lower bounded holds f is lower bounded on X.
- (15) For every partial function f from X to \mathbb{R} such that f is upper bounded on X holds rng f is upper bounded.
- (16) For every partial function f from X to \mathbb{R} such that rng f is upper bounded holds f is upper bounded on X.
- (17) For every partial function f from X to \mathbb{R} such that f is bounded on X holds rng f is bounded.

5. CHARACTERISTIC FUNCTION'S PROPERTIES

The following propositions are true:

- (18) For every non empty set *A* holds $\chi_{A,A}$ is a constant on *A*.
- (19) For every non empty subset *A* of *X* holds $\operatorname{rng}(\chi_{A,A}) = \{1\}$.
- (20) For every non empty subset *A* of *X* and for every set *B* such that *B* meets dom($\chi_{A,A}$) holds rng($\chi_{A,A} \upharpoonright B$) = {1}.
- (21) If $i \in \text{Seglen}D$, then $\text{vol}(\text{divset}(D, i)) = (\text{lower_volume}(\chi_{A,A}, D))(i)$.
- (22) If $i \in \text{Seg len } D$, then $\text{vol}(\text{divset}(D, i)) = (\text{upper_volume}(\chi_{A,A}, D))(i)$.
- (23) If len F = len G and len F = len H and for every k such that $k \in \text{dom } F$ holds $H(k) = F_k + G_k$, then $\Sigma H = \Sigma F + \Sigma G$.
- (24) If len F = len G and len F = len H and for every k such that $k \in \text{dom } F$ holds $H(k) = F_k G_k$, then $\Sigma H = \Sigma F \Sigma G$.
- (25) Let *A* be a closed-interval subset of \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Then $\sum \text{lower_volume}(\chi_{A,A}, D) = \text{vol}(A)$.
- (26) Let *A* be a closed-interval subset of \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Then $\sum \text{upper_volume}(\chi_{A,A}, D) = \text{vol}(A)$.

6. Some Properties of Darboux Sum

Let *A* be a closed-interval subset of \mathbb{R} , let *f* be a partial function from *A* to \mathbb{R} , let *S* be a non empty Division of *A*, and let *D* be an element of *S*. Then upper_volume(*f*,*D*) is a non empty finite sequence of elements of \mathbb{R} .

Let *A* be a closed-interval subset of \mathbb{R} , let *f* be a partial function from *A* to \mathbb{R} , let *S* be a non empty Division of *A*, and let *D* be an element of *S*. Then lower_volume(*f*,*D*) is a non empty finite sequence of elements of \mathbb{R} .

One can prove the following propositions:

(27) Let A be a closed-interval subset of \mathbb{R} , f be a function from A into \mathbb{R} , S be a non empty Division of A, and D be an element of S. If f is lower bounded on A, then $\inf \operatorname{rng} f \cdot \operatorname{vol}(A) \leq \operatorname{lower_sum}(f, D)$.

- (28) Let *A* be a closed-interval subset of \mathbb{R} , *f* be a function from *A* into \mathbb{R} , *S* be a non empty Division of *A*, *D* be an element of *S*, and *i* be a natural number. If *f* is upper bounded on *A* and $i \in \text{Seglen } D$, then suprng $f \cdot \text{vol}(\text{divset}(D, i)) \geq \text{suprng}(f \mid \text{divset}(D, i)) \cdot \text{vol}(\text{divset}(D, i))$.
- (29) Let *A* be a closed-interval subset of \mathbb{R} , *f* be a function from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. If *f* is upper bounded on *A*, then upper_sum(*f*,*D*) $\leq \sup \operatorname{suprug} f \cdot \operatorname{vol}(A)$.
- (30) Let A be a closed-interval subset of \mathbb{R} , f be a function from A into \mathbb{R} , S be a non empty Division of A, and D be an element of S. If f is bounded on A, then lower_sum $(f,D) \leq upper_sum(f,D)$.

Let *x* be a non empty finite sequence of elements of \mathbb{R} . Then rng *x* is a finite non empty subset of \mathbb{R} .

Let *A* be a closed-interval subset of \mathbb{R} and let *D* be an element of divs*A*. The functor δ_D yields a real number and is defined as follows:

(Def. 19) $\delta_D = \max \operatorname{rng} \operatorname{upper}_{\operatorname{volume}}(\chi_{A,A}, D).$

Let *A* be a closed-interval subset of \mathbb{R} , let *S* be a non empty Division of *A*, and let D_1 , D_2 be elements of *S*. The predicate $D_1 \leq D_2$ is defined as follows:

- (Def. 20) $\operatorname{len} D_1 \leq \operatorname{len} D_2$ and $\operatorname{rng} D_1 \subseteq \operatorname{rng} D_2$.
 - We introduce $D_2 \ge D_1$ as a synonym of $D_1 \le D_2$. Next we state several propositions:
 - (31) Let *A* be a closed-interval subset of \mathbb{R} , *S* be a non empty Division of *A*, and D_1 , D_2 be elements of *S*. If len $D_1 = 1$, then $D_1 \leq D_2$.
 - (32) Let *A* be a closed-interval subset of \mathbb{R} , *f* be a function from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and D_1 , D_2 be elements of *S*. If *f* is upper bounded on *A* and len $D_1 = 1$, then upper_sum $(f, D_1) \ge$ upper_sum (f, D_2) .
 - (33) Let *A* be a closed-interval subset of \mathbb{R} , *f* be a function from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and D_1 , D_2 be elements of *S*. If *f* is lower bounded on *A* and len $D_1 = 1$, then lower_sum $(f, D_1) \leq$ lower_sum (f, D_2) .
 - (34) Let *A* be a closed-interval subset of \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Suppose $i \in \text{dom}D$. Then there exist closed-interval subsets A_1, A_2 of \mathbb{R} such that $A_1 = [\inf A, D(i)]$ and $A_2 = [D(i), \sup A]$ and $A = A_1 \cup A_2$.
 - (35) Let A be a closed-interval subset of \mathbb{R} , S be a non empty Division of A, and D_1 , D_2 be elements of S. If $i \in \text{dom} D_1$, then if $D_1 \leq D_2$, then there exists j such that $j \in \text{dom} D_2$ and $D_1(i) = D_2(j)$.

Let *A* be a closed-interval subset of \mathbb{R} , let *S* be a non empty Division of *A*, let D_1, D_2 be elements of *S*, and let *i* be a natural number. Let us assume that $D_1 \leq D_2$. The functor indx (D_2, D_1, i) yielding a natural number is defined as follows:

(Def. 21)(i) $\operatorname{indx}(D_2, D_1, i) \in \operatorname{dom} D_2$ and $D_1(i) = D_2(\operatorname{indx}(D_2, D_1, i))$ if $i \in \operatorname{dom} D_1$,

(ii) $indx(D_2, D_1, i) = 0$, otherwise.

We now state four propositions:

- (36) Let *p* be an increasing finite sequence of elements of \mathbb{R} and *n* be a natural number. Suppose $n \leq \text{len } p$. Then $p_{|n|}$ is an increasing finite sequence of elements of \mathbb{R} .
- (37) Let p be an increasing finite sequence of elements of \mathbb{R} and i, j be natural numbers. Suppose $j \in \text{dom } p$ and $i \leq j$. Then mid(p, i, j) is an increasing finite sequence of elements of \mathbb{R} .

- (38) Let *A* be a closed-interval subset of \mathbb{R} , *S* be a non empty Division of *A*, *D* be an element of *S*, and *i*, *j* be natural numbers. Suppose $i \in \text{dom}D$ and $j \in \text{dom}D$ and $i \leq j$. Then there exists a closed-interval subset *B* of \mathbb{R} such that $\inf B = (\min(D, i, j))(1)$ and $\sup B = (\min(D, i, j))(\lim \min(D, i, j))$ and $\lim \min(D, i, j) = (j i) + 1$ and $\min(D, i, j)$ is a DivisionPoint of *B*.
- (39) Let *A*, *B* be closed-interval subsets of \mathbb{R} , *S* be a non empty Division of *A*, *S*₁ be a non empty Division of *B*, *D* be an element of *S*, and *i*, *j* be natural numbers. Suppose $i \in \text{dom } D$ and $j \in \text{dom } D$ and $i \leq j$ and $D(i) \geq \inf B$ and $D(j) = \sup B$. Then mid(D, i, j) is an element of *S*₁.

Let *p* be a finite sequence of elements of \mathbb{R} . The functor PartSums *p* yielding a finite sequence of elements of \mathbb{R} is defined by:

(Def. 22) len PartSums p = len p and for every i such that $i \in \text{Seg len } p$ holds $(\text{PartSums } p)(i) = \sum (p \restriction i)$.

We now state a number of propositions:

- (40) Let A be a closed-interval subset of ℝ, f be a function from A into ℝ, S be a non empty Division of A, and D₁, D₂ be elements of S. Suppose D₁ ≤ D₂ and f is upper bounded on A. Let i be a non empty natural number. If i ∈ domD₁, then ∑(upper_volume(f,D₁)↾i) ≥ ∑(upper_volume(f,D₂)↾indx(D₂,D₁,i)).
- (41) Let *A* be a closed-interval subset of \mathbb{R} , *f* be a function from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and D_1 , D_2 be elements of *S*. Suppose $D_1 \leq D_2$ and *f* is lower bounded on *A*. Let *i* be a non empty natural number. If $i \in \text{dom}D_1$, then $\sum(\text{lower_volume}(f, D_1) | i) \leq \sum(\text{lower_volume}(f, D_2) | \text{indx}(D_2, D_1, i)).$
- (42) Let A be a closed-interval subset of \mathbb{R} , f be a function from A into \mathbb{R} , S be a non empty Division of A, D_1 , D_2 be elements of S, and i be a natural number. If $D_1 \leq D_2$ and $i \in \text{dom} D_1$ and f is upper bounded on A, then $(\text{PartSumsupper_volume}(f, D_1))(i) \geq (\text{PartSumsupper_volume}(f, D_2))(\text{indx}(D_2, D_1, i)).$
- (43) Let A be a closed-interval subset of \mathbb{R} , f be a function from A into \mathbb{R} , S be a non empty Division of A, D_1 , D_2 be elements of S, and i be a natural number. If $D_1 \leq D_2$ and $i \in \text{dom} D_1$ and f is lower bounded on A, then $(\text{PartSums lower_volume}(f, D_1))(i) \leq (\text{PartSums lower_volume}(f, D_2))(\text{indx}(D_2, D_1, i)).$
- (44) Let *A* be a closed-interval subset of \mathbb{R} , *f* be a partial function from *A* to \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Then (PartSumsupper_volume(*f*,*D*))(len*D*) = upper_sum(*f*,*D*).
- (45) Let *A* be a closed-interval subset of \mathbb{R} , *f* be a partial function from *A* to \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Then (PartSumslower_volume(*f*,*D*))(len*D*) = lower_sum(*f*,*D*).
- (46) Let A be a closed-interval subset of \mathbb{R} , S be a non empty Division of A, and D_1 , D_2 be elements of S. If $D_1 \leq D_2$, then $indx(D_2, D_1, len D_1) = len D_2$.
- (47) Let *A* be a closed-interval subset of \mathbb{R} , *f* be a function from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and D_1 , D_2 be elements of *S*. If $D_1 \leq D_2$ and *f* is upper bounded on *A*, then upper_sum(*f*, D_2) \leq upper_sum(*f*, D_1).
- (48) Let A be a closed-interval subset of \mathbb{R} , f be a function from A into \mathbb{R} , S be a non empty Division of A, and D_1 , D_2 be elements of S. If $D_1 \leq D_2$ and f is lower bounded on A, then lower_sum $(f, D_2) \geq \text{lower_sum}(f, D_1)$.
- (49) Let *A* be a closed-interval subset of \mathbb{R} , *S* be a non empty Division of *A*, and D_1 , D_2 be elements of *S*. Then there exists an element *D* of *S* such that $D_1 \leq D$ and $D_2 \leq D$.
- (50) Let A be a closed-interval subset of \mathbb{R} , f be a function from A into \mathbb{R} , S be a non empty Division of A, and D_1, D_2 be elements of S. If f is bounded on A, then lower_sum $(f, D_1) \leq$ upper_sum (f, D_2) .

7. ADDITIVITY OF INTEGRAL

Next we state several propositions:

- (51) Let A be a closed-interval subset of \mathbb{R} and f be a function from A into \mathbb{R} . If f is bounded on A, then upper_integral $f \ge \text{lower_integral } f$.
- (52) For all subsets X, Y of \mathbb{R} holds -X + -Y = -(X + Y).
- (53) For all subsets X, Y of \mathbb{R} such that X is upper bounded and Y is upper bounded holds X + Y is upper bounded.
- (54) For all non empty subsets X, Y of \mathbb{R} such that X is upper bounded and Y is upper bounded holds $\sup(X + Y) = \sup X + \sup Y$.
- (55) Let *A* be a closed-interval subset of \mathbb{R} , *f*, *g* be functions from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Suppose $i \in \text{Seg len } D$ and *f* is upper bounded on *A* and *g* is upper bounded on *A*. Then $(\text{upper_volume}(f+g,D))(i) \leq (\text{upper_volume}(f,D))(i) + (\text{upper_volume}(g,D))(i)$.
- (56) Let *A* be a closed-interval subset of \mathbb{R} , *f*, *g* be functions from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Suppose $i \in \text{Seglen}D$ and *f* is lower bounded on *A* and *g* is lower bounded on *A*. Then $(\text{lower_volume}(f,D))(i) + (\text{lower_volume}(g,D))(i) \leq (\text{lower_volume}(f+g,D))(i)$.
- (57) Let *A* be a closed-interval subset of \mathbb{R} , *f*, *g* be functions from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Suppose *f* is upper bounded on *A* and *g* is upper bounded on *A*. Then upper_sum(*f*+*g*,*D*) \leq upper_sum(*f*,*D*) + upper_sum(*g*,*D*).
- (58) Let *A* be a closed-interval subset of \mathbb{R} , *f*, *g* be functions from *A* into \mathbb{R} , *S* be a non empty Division of *A*, and *D* be an element of *S*. Suppose *f* is lower bounded on *A* and *g* is lower bounded on *A*. Then lower_sum(*f*,*D*) + lower_sum(*g*,*D*) \leq lower_sum(*f*+*g*,*D*).
- (59) Let A be a closed-interval subset of \mathbb{R} and f, g be functions from A into \mathbb{R} . Suppose f is bounded on A and g is bounded on A and f is integrable on A and g is integrable on A. Then f + g is integrable on A and integral f + g = integral g.

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