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 notation and terminology used in this paper are introduced in the following papers: [28], [31], [8], [14], [2], [5], [6], [30], [22], [32], [18], [15], [7], [20], [26], [10], [12], [3], [27], [21], [4], [29], [16], [17], [24], [9], [11], [19], [25], [13], [23], and [1].

1. Definition of Closed Interval and its Properties

For simplicity, we adopt the following rules: a, a_1, a_2, b, b_1, b_2 are real numbers, p is a finite sequence, F, G, H are finite sequences of elements of \mathbb{R} , i, j, k are natural numbers, f is a function from \mathbb{R} into \mathbb{R} , and x_1 is 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 $a \leq b$ and $I_1 = [a, b]$. Let us mention that there exists a subset of \mathbb{R} which is closed-interval. In the sequel A, A_1, A_2 are closed-interval subsets of \mathbb{R} . The following propositions are true:
 - (1) Every closed-interval subset of \mathbb{R} is compact.

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(2) If A is a closed-interval subset of \mathbb{R} , then A is non empty.

Let us observe that every subset of \mathbb{R} which is closed-interval is also non empty and compact.

The following proposition is true

(3) If A is a closed-interval subset of \mathbb{R} , then A is lower bounded and upper bounded.

Let us observe that every subset of \mathbb{R} which is closed-interval is also bounded. One can verify that there exists a subset of \mathbb{R} which is closed-interval. Next we state three propositions:

- (4) If A is a closed-interval subset of \mathbb{R} , then there exist a, b such that $a \leq b$ and $a = \inf A$ and $b = \sup A$.
- (5) If A is a closed-interval subset of \mathbb{R} , then $A = [\inf A, \sup A]$.
- (6) If $A = [a_1, b_1]$ and $A = [a_2, b_2]$, then $a_1 = a_2$ and $b_1 = b_2$.
- 2. Definition of Division of Closed Interval and its Properties

Let A be a closed-interval 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 closed-interval subset of \mathbb{R} . The functor divs A yielding a set is defined by:

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

Let A be a closed-interval subset of \mathbb{R} . One can check that divs A is non empty.

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

The following proposition is true

(7) For every closed-interval subset A of \mathbb{R} and for every non empty Division S of A holds every element of S is a DivisionPoint of A.

Let A be a closed-interval 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, D_1 , D_2 denote elements of S.

Next we state two propositions:

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

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(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 by:

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

One can prove the following proposition

(11) For every closed-interval 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 as follows:

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

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

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

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) yields a real number and is defined by:

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

The functor lower_sum(f, D) yields a real number and is defined by:

(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 as follows:

(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 as follows:

(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) rng lower_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 $f = \inf \operatorname{rng} \operatorname{upper}_s\operatorname{um_set} f$.

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 yields a real number and is defined as follows:

(Def. 16) lower_integral $f = \sup \operatorname{rng} \operatorname{lower} \operatorname{sum_set} f$.

Let A be a closed-interval subset of \mathbb{R} and let f be a partial function from A to \mathbb{R} . 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 $f = \text{lower_integral } f$.

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 yields a real number and is defined by:

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

4. Real Function's Properties

Next we state several propositions:

- (12) For every non empty set X and for all partial functions f, g from X to \mathbb{R} holds $\operatorname{rng}(f+g) \subseteq \operatorname{rng} f + \operatorname{rng} g$.
- (13) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . If f is lower bounded on A, then rng f is lower bounded.

- (14) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . If rng f is lower bounded, then f is lower bounded on A.
- (15) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . If f is upper bounded on A, then rng f is upper bounded.
- (16) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . If rng f is upper bounded, then f is upper bounded on A.
- (17) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . If f is bounded on A, then rng f is bounded.

5. CHARACTERISTIC FUNCTION'S PROPERTIES

The following propositions are true:

- (18) For every closed-interval subset A of \mathbb{R} holds $\chi_{A,A}$ is a constant on A.
- (19) For every closed-interval subset A of \mathbb{R} holds $\operatorname{rng}(\chi_{A,A}) = \{1\}$.
- (20) For every closed-interval subset A of \mathbb{R} and for every set B such that $B \cap \operatorname{dom}(\chi_{A,A}) \neq \emptyset$ holds $\operatorname{rng}(\chi_{A,A} \upharpoonright B) = \{1\}.$
- (21) If $i \in \text{Seg len } D$, 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 $\sum H = \sum F + \sum G$.
- (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 $\sum H = \sum F \sum G$.
- (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 partial function from A to \mathbb{R} , S be a non empty Division of A, and D be an element of S. If f is total and 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 partial function from A to \mathbb{R} , S be a non empty Division of A, D be an element of S, and i be a natural number. Suppose f is total and upper bounded on A and $i \in \text{Seg len } D$. Then $\sup \operatorname{rng} f \cdot \operatorname{vol}(\operatorname{divset}(D, i)) \ge \sup \operatorname{rng}(f \restriction \operatorname{divset}(D, i)) \cdot \operatorname{vol}(\operatorname{divset}(D, i))$.
- (29) 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. If f is total and upper bounded on A, then upper_sum $(f, D) \leq \text{sup rng } f \cdot \text{vol}(A)$.
- (30) 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. If f is total and bounded on A, then lower_sum $(f, D) \leq \text{upper_sum}(f, D)$.

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 yielding a real number is defined by:

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

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 $D_1 \le D_2$. One can prove the following 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 partial function from A to \mathbb{R} , S be a non empty Division of A, and D_1 , D_2 be elements of S. If f is total and 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 partial function from A to \mathbb{R} , S be a non empty Division of A, and D_1 , D_2 be elements of S. If f is total and 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. If $i \in \text{dom } D$, then there exist A_1, A_2 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 $D_1(i) = D_2(j)$.

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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 $\operatorname{indx}(D_2, D_1, i)$ yields a natural number and 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) $\operatorname{indx}(D_2, D_1, i) = 0$, otherwise.

Next we 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 $\inf B = (\text{mid}(D, i, j))(1)$ and $\sup B = (\text{mid}(D, i, j))(\text{len mid}(D, i, j))$ and $\operatorname{len mid}(D, i, j) = (j - i) + 1$ and $\operatorname{mid}(D, i, j)$ 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 $\operatorname{mid}(D, i, j)$ 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 (PartSums p) $(i) = \sum (p \restriction i)$.

We now state a number of propositions:

- (40) 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_1 , D_2 be elements of S. Suppose $D_1 \leq D_2$ and f is total and upper bounded on A. Let i be a non empty natural number. If $i \in \text{dom } D_1$, then $\sum(\text{upper_volume}(f, D_1) | i) \geq \sum(\text{upper_volume}(f, D_2) | \text{ind} \mathbf{x}(D_2, D_1, i)).$
- (41) 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_1 , D_2 be elements of S. Suppose $D_1 \leq D_2$ and f is total and lower bounded on A. Let i be a non empty natural number. If $i \in \text{dom } D_1$, then $\sum(\text{lower_volume}(f, D_1) \restriction i) \leq \sum(\text{lower_volume}(f, D_2) \restriction \text{indx}(D_2, D_1, i)).$
- (42) 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, D_1 , D_2 be elements of S, and i

be a natural number. Suppose $D_1 \leq D_2$ and $i \in \text{dom } D_1$ and f is total and upper bounded on A. Then (PartSums upper_volume (f, D_1)) $(i) \geq$ (PartSums upper_volume (f, D_2))(indx (D_2, D_1, i)).

- (43) 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, D_1 , D_2 be elements of S, and i be a natural number. Suppose $D_1 \leq D_2$ and $i \in \text{dom } D_1$ and f is total and lower bounded on A. Then (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 (PartSums upper_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 (PartSums lower_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 partial function from A to \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 total and 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 partial function from A to \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 total and lower bounded on A, then lower_sum $(f, D_2) \geq$ 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 partial function from A to \mathbb{R} , S be a non empty Division of A, and D_1 , D_2 be elements of S. If f is total and bounded on A, then lower_sum $(f, D_1) \leq \text{upper_sum}(f, D_2)$.

7. Additivity of Integral

One can prove the following propositions:

- (51) Let A be a closed-interval subset of \mathbb{R} and f be a partial function from A to \mathbb{R} . Suppose f is upper integrable on A and f is lower integrable on A and f is total and 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 $Y \neq \emptyset$ 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 partial functions from A to \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 total and g is upper bounded on A and total. 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 partial functions from A to \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 lower bounded on A and total and g is lower bounded on A and total. 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 partial functions from A to \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 total and g is upper bounded on A and total. 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 partial functions from A to \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 total and g is lower bounded on A and total. Then lower_sum(f, D) + lower_sum(g, D) \leq lower_sum(f + g, D).
- (59) Let X be a non empty set and f be a partial function from X to \mathbb{R} . If f is upper bounded on X and total, then rng f is upper bounded.
- (60) Let X be a non empty set and f be a partial function from X to \mathbb{R} . If rng f is upper bounded and f is total, then f is upper bounded on X.
- (61) Let X be a non empty set and f be a partial function from X to \mathbb{R} . If f is lower bounded on X and total, then rng f is lower bounded.
- (62) Let X be a non empty set and f be a partial function from X to \mathbb{R} . If rng f is lower bounded and f is total, then f is lower bounded on X.
- (63) Let A be a closed-interval subset of \mathbb{R} and f, g be partial functions from A to \mathbb{R} . Suppose that
 - (i) f is total and bounded on A,
- (ii) g is total and bounded on A,
- (iii) f is integrable on A, and
- (iv) g is integrable on A.

Then f + g is integrable on A and integral f + g = integral f + integral g. REFERENCES

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