Wetzel's Problem and the Continuum Hypothesis

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Abstract

Let F be a set of analytic functions on the complex plane such that, for each $z \in \mathbb{C}$, the set $\{f(z) \mid f \in F\}$ is countable; must then F itself be countable? The answer is yes if the Continuum Hypothesis is false, i.e., if the cardinality of \mathbb{R} exceeds \aleph_1 . But if CH is true then such an F, of cardinality \aleph_1 , can be constructed by transfinite recursion.

The formal proof illustrates reasoning about complex analysis (analytic and homomorphic functions) and set theory (transfinite cardinalities) in a single setting. The mathematical text comes from *Proofs* from THE BOOK [1, pp. 137–8], by Aigner and Ziegler.

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1 Wetzel's Problem, Solved by Erdös

Martin Aigner and Günter M. Ziegler. Proofs from THE BOOK. (Springer, 2018). Chapter 19: Sets, functions, and the continuum hypothesis Theorem 5 (pages 137–8)

theory Wetzels-Problem imports

HOL-Complex-Analysis.Complex-Analysis ZFC-in-HOL.General-Cardinals

begin

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definition Wetzel :: (complex \Rightarrow complex) set \Rightarrow bool

where Wetzel \equiv \lambda F. (\forall f \in F. f analytic-on UNIV) \land (\forall z. countable((\lambda f. f z) '

F))
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1.0.1 When the continuum hypothesis is false

proposition *Erdos-Wetzel-nonCH*: assumes W: Wetzel F and NCH: C-continuum > &1shows countable F proof have $\exists z0. gcard ((\lambda f. fz0) `F) \geq \otimes 1$ if uncountable F proof have gcard $F \geq \aleph 1$ using that uncountable-gcard-ge by force then obtain F' where $F' \subseteq F$ and F': gcard $F' = \aleph 1$ by (meson Card-Aleph subset-smaller-gcard) then obtain φ where φ : *bij-betw* φ (*elts* ω 1) F'**by** (*metis TC-small eqpoll-def gcard-eqpoll*) define S where $S \equiv \lambda \alpha \beta$. {z. $\varphi \alpha z = \varphi \beta z$ } have co-S: gcard (S $\alpha \beta$) < $\aleph 0$ if $\alpha \in elts \beta \beta \in elts \omega 1$ for $\alpha \beta$ proof – have $\varphi \alpha$ holomorphic-on UNIV $\varphi \beta$ holomorphic-on UNIV using $W \langle F' \subseteq F \rangle$ unfolding Wetzel-def by (meson Ord- ω 1 Ord-trans φ analytic-imp-holomorphic bij-betwE subsetD (that)+moreover have $\varphi \ \alpha \neq \varphi \ \beta$ by (metis Ord- $\omega 1$ Ord-trans φ bij-betw-def inj-on-def mem-not-refl that) ultimately have countable (S $\alpha \beta$) using holomorphic-countable-equal-UNIV unfolding S-def by blast then show ?thesis using countable-imp-g-le-Aleph0 by blast ged define SS where $SS \equiv \bigsqcup \beta \in elts \ \omega 1$. $\bigsqcup \alpha \in elts \ \beta$. S $\alpha \ \beta$ have F'-eq: $F' = \varphi$ ' elts $\omega 1$ using φ bij-betw-imp-surj-on by auto have §: $\bigwedge \beta$. $\beta \in elts \ \omega 1 \implies gcard \ (\bigcup \alpha \in elts \ \beta. \ S \ \alpha \ \beta) \le \omega$ by (metis Aleph-0 TC-small co-S countable-UN countable-iff-g-le-Aleph0 $less-\omega 1$ -imp-countable) have gcard SS \leq gcard (($\lambda\beta$. () $\alpha \in elts \ \beta$. S $\alpha \ \beta$) 'elts $\omega 1$) $\otimes \otimes 0$

apply (simp add: SS-def) by (metis (no-types, lifting) § TC-small gcard-Union-le-cmult imageE) also have $\ldots \leq \aleph 1$ **proof** (*rule cmult-InfCard-le*) show gcard $((\lambda\beta, \lfloor]\alpha \in elts \ \beta, \ S \ \alpha \ \beta)$ ' elts $\omega 1) \leq \omega 1$ using gcard-image-le by fastforce qed auto finally have gcard $SS \leq \aleph 1$. with NCH obtain z0 where $z0 \notin SS$ by (metis Complex-gcard UNIV-eq-I less-le-not-le) then have inj-on $(\lambda x. \varphi x z\theta)$ (elts $\omega 1$) **apply** (simp add: SS-def S-def inj-on-def) by (metis Ord- $\omega 1$ Ord-in-Ord Ord-linear) then have gcard $((\lambda f. f z 0) ` F') = \aleph 1$ by (smt (verit) F' F'-eq gcard-image imageE inj-on-def)then show ?thesis by (metis TC-small $\langle F' \subseteq F \rangle$ image-mono subset-imp-gcard-le) qed with W show ?thesis **unfolding** Wetzel-def by (meson countable uncountable-gcard-ge) qed

1.0.2 When the continuum hypothesis is true

lemma Rats-closure-real2: closure $(\mathbb{Q} \times \mathbb{Q}) = (UNIV::real set) \times (UNIV::real set)$ **by** (simp add: Rats-closure-real closure-Times)

proposition *Erdos-Wetzel-CH*: assumes CH: C-continuum = $\aleph 1$ obtains F where Wetzel F and uncountable Fproof define D where $D \equiv \{z. Re \ z \in \mathbb{Q} \land Im \ z \in \mathbb{Q}\}$ have $Deq: D = (\bigcup x \in \mathbb{Q}, \bigcup y \in \mathbb{Q}, \{Complex \ x \ y\})$ using complex.collapse by (force simp: D-def) with countable-rat have countable D by blast have infinite D unfolding Deq by (intro infinite-disjoint-family-imp-infinite-UNION Rats-infinite) (auto simp: *disjoint-family-on-def*) have $\exists w. Re \ w \in \mathbb{Q} \land Im \ w \in \mathbb{Q} \land norm \ (w-z) < e \text{ if } e > 0 \text{ for } z \text{ and } e::real$ proof obtain x y where $x \in \mathbb{Q}$ y $\in \mathbb{Q}$ and xy: dist (x,y) (Re z, Im z) < e using $\langle e > 0 \rangle$ Rats-closure-real2 unfolding closure-approachable set-eq-iff by blast **moreover have** dist (x,y) (Re z, Im z) = norm (Complex x y - z) **by** (*simp add: norm-complex-def norm-prod-def dist-norm*) ultimately show $\exists w. Re \ w \in \mathbb{Q} \land Im \ w \in \mathbb{Q} \land norm \ (w - z) < e$ by (metis complex.sel)

qed

then have cloD: closure D = UNIV**by** (*auto simp*: *D-def closure-approachable dist-complex-def*) obtain ζ where ζ : *bij-betw* ζ (*elts* $\omega 1$) (*UNIV*::*complex set*) by (metis Complex-gcard TC-small assms eqpoll-def gcard-eqpoll) define *inD* where *inD* $\equiv \lambda \beta f$. ($\forall \alpha \in elts \beta$. $f (\zeta \alpha) \in D$) define Φ where $\Phi \equiv \lambda \beta f. f \beta$ analytic-on UNIV \wedge inD $\beta (f \beta) \wedge$ inj-on f (elts $(succ \beta)$ have ind-step: $\exists h. \Phi \gamma ((restrict f (elts \gamma))(\gamma := h))$ if $\gamma: \gamma \in elts \ \omega 1$ and $\forall \beta \in elts \ \gamma. \ \Phi \ \beta \ f$ for $\gamma \ f$ proof have $f: \forall \beta \in elts \ \gamma. f \ \beta \ analytic-on \ UNIV \land inD \ \beta \ (f \ \beta)$ using that by (auto simp: Φ -def) have inj: inj-on f (elts γ) using that by (simp add: Φ -def inj-on-def) (meson Ord- ω 1 Ord-in-Ord Ord-linear) **obtain** h where h analytic-on UNIV inD γ h ($\forall \beta \in elts \ \gamma. \ h \neq f \ \beta$) **proof** (cases finite (elts γ)) case True then obtain η where η : bij-betw η {..<card (elts γ)} (elts γ) using *bij-betw-from-nat-into-finite* by *blast* define g where $g \equiv f \circ \eta$ define w where $w \equiv \zeta \ o \ \eta$ have $gf: \forall i < card (elts \gamma)$. $h \neq g i \implies \forall \beta \in elts \gamma$. $h \neq f \beta$ for husing η by (auto simp: bij-betw-iff-bijections g-def) have **: $\exists h. h analytic-on UNIV \land (\forall i < n. h (w i) \in D \land h (w i) \neq g i (w)$ i))if $n \leq card$ (elts γ) for nusing that **proof** (*induction* n) case θ then show ?case using analytic-on-const by blast next case (Suc n) then obtain h where h analytic-on UNIV and hg: $\forall i < n. h(w i) \in D \land$ $h(w \ i) \neq g \ i \ (w \ i)$ using Suc-leD by blast define p where $p \equiv \lambda z$. $\prod i < n$. z - w ihave $p\theta: p \ z = \theta \iff (\exists i < n. \ z = w \ i)$ for z unfolding *p*-def by force obtain d where d: $d \in D - \{g \mid n \mid (w \mid n)\}$ using (infinite D) by (metis ex-in-conv finite.emptyI infinite-remove) define h' where $h' \equiv \lambda z$. h z + p z * (d - h (w n)) / p (w n)have h'-eq: h'(w i) = h(w i) if i < n for iusing that by (force simp: h'-def p0) show ?case **proof** (*intro* exI *strip* conjI) have *nless*: n < card (*elts* γ)

```
using Suc.prems Suc-le-eq by blast
         with \eta have \eta \ n \neq \eta \ i if i < n for i
           using that unfolding bij-betw-iff-bijections
           by (metis less Than-iff less-not-refl order-less-trans)
         with \zeta \eta \gamma have pwn-nonzero: p(w n) \neq 0
           apply (clarsimp simp: p0 w-def bij-betw-iff-bijections)
           by (metis Ord-\omega1 Ord-trans nless less Than-iff order-less-trans)
         then show h' analytic-on UNIV
           unfolding h'-def p-def by (intro analytic-intros \langle h analytic-on UNIV \rangle)
         fix i
         assume i < Suc \ n
         then have §: i < n \lor i = n
           by linarith
         then show h'(w i) \in D
           using h'-eq hg d h'-def pwn-nonzero by force
         show h'(w i) \neq q i (w i)
           using § h'-eq hg h'-def d pwn-nonzero by fastforce
       qed
     qed
     show ?thesis
       using ** [OF order-refl] \eta that gf
       by (simp add: w-def bij-betw-iff-bijections inD-def) metis
   \mathbf{next}
     case False
     then obtain \eta where \eta: bij-betw \eta (UNIV::nat set) (elts \gamma)
       by (meson \gamma countable-infinite E' less-\omega1-imp-countable)
     then have \eta-inject [simp]: \eta \ i = \eta \ j \longleftrightarrow i = j for i \ j
       by (simp add: bij-betw-imp-inj-on inj-eq)
     define g where g \equiv f \circ \eta
     define w where w \equiv \zeta \ o \ \eta
     then have w-inject [simp]: w \ i = w \ j \longleftrightarrow i = j for i \ j
          by (smt (verit) Ord-\omega 1 Ord-trans UNIV-I \eta \gamma \zeta bij-betw-iff-bijections
comp-apply)
     define p where p \equiv \lambda n \ z. \prod i < n. \ z - w \ i
     define q where q \equiv \lambda n. \prod i < n. 1 + norm (w i)
     define h where h \equiv \lambda n \in z. \sum i < n \in i * p \ i z
     define BALL where BALL \equiv \lambda n \varepsilon. ball (h \ n \varepsilon \ (w \ n)) \ (norm \ (p \ n \ (w \ n))) / 
(fact \ n * q \ n))
                   - The demonimator above is the key to keeping the epsilons small
     define DD where DD \equiv \lambda n \varepsilon. D \cap BALL n \varepsilon - \{g n (w n)\}
     define dd where dd \equiv \lambda n \varepsilon. SOME x. x \in DD n \varepsilon
     have p0: p \ n \ z = 0 \iff (\exists i < n. \ z = w \ i) for z \ n
       unfolding p-def by force
     have [simp]: p \ n \ (w \ i) = 0 if i < n for i \ n
       using that by (simp add: p\theta)
     have q-gt\theta: \theta < q n for n
       unfolding q-def by (smt (verit) norm-not-less-zero prod-pos)
     have DD \ n \ \varepsilon \neq \{\} for n \ \varepsilon
     proof –
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have $r > 0 \implies infinite (D \cap ball z r)$ for z rby (metis islimpt-UNIV limpt-of-closure islimpt-eq-infinite-ball cloD) then have infinite $(D \cap BALL \ n \ \varepsilon)$ for $n \ \varepsilon$ by (simp add: BALL-def p0 q-qt0) then show ?thesis **by** (*metis DD-def finite.emptyI infinite-remove*) qed then have dd-in-DD: dd $n \in DD$ $n \in$ for $n \in$ by (simp add: dd-def some-in-eq) have h-cong: $h \ n \ \varepsilon = h \ n \ \varepsilon'$ if $\bigwedge i. \ i < n \Longrightarrow \varepsilon \ i = \varepsilon' \ i$ for $n \ \varepsilon \ \varepsilon'$ using that by (simp add: h-def) have dd-cong: dd $n \varepsilon = dd n \varepsilon'$ if $\bigwedge i \cdot i < n \Longrightarrow \varepsilon i = \varepsilon' i$ for $n \varepsilon \varepsilon'$ using that by (metis dd-def DD-def BALL-def h-cong) have [simp]: $h \ n \ (cut \ \varepsilon \ less-than \ n) = h \ n \ \varepsilon \ for \ n \ \varepsilon$ by (meson cut-apply h-conq less-than-iff) have [simp]: $dd \ n \ (cut \ \varepsilon \ less-than \ n) = dd \ n \ \varepsilon \ for \ n \ \varepsilon$ by (meson cut-apply dd-cong less-than-iff) **define** coeff where coeff \equiv wfrec less-than ($\lambda \varepsilon$ n. (dd n ε – h n ε (w n)) / p n (w n)have coeff-eq: coeff $n = (dd \ n \ coeff - h \ n \ coeff \ (w \ n)) / p \ n \ (w \ n)$ for n**by** (*simp add: def-wfrec* [*OF coeff-def*]) have norm-coeff: norm (coeff n) < 1 / (fact n * q n) for n using dd-in-DD [of n coeff] by (simp add: q-gt0 coeff-eq DD-def BALL-def dist-norm norm-minus-commute *norm-divide divide-simps*) have norm-p-bound: norm $(p \ n \ z') \leq q \ n * (1 + norm \ z) \cap n$ if dist $z z' \leq 1$ for n z z'**proof** (*induction* n) case θ then show ?case by (auto simp: p-def q-def) \mathbf{next} case (Suc n) have norm $z' - norm \ z \leq 1$ **by** (*smt* (*verit*) *dist-norm norm-triangle-ineg3 that*) then have §: norm $(z' - w n) \le (1 + norm (w n)) * (1 + norm z)$ by (simp add: mult.commute add-mono distrib-left norm-triangle-le-diff) have norm $(p \ n \ z') * norm (z' - w \ n) \leq (q \ n * (1 + norm \ z) \ \widehat{} \ n) * norm$ (z' - w n)by (metis Suc mult.commute mult-left-mono norm-ge-zero) also have ... $\leq (q \ n * (1 + norm \ z) \ \widehat{} \ n) * (1 + norm \ (w \ n)) * ((1 + norm \ (w \ n))) = ((1 + norm \ (w \$ norm z))by (smt (verit) § Suc mult.assoc mult-left-mono norm-ge-zero) also have $... \le q \ n * (1 + norm (w \ n)) * ((1 + norm \ z) * (1 + norm \ z))$ \hat{n} by *auto*

finally show ?case by (auto simp: p-def q-def norm-mult simp del: fact-Suc) qed show ?thesis proof **define** hh where $hh \equiv \lambda z$. suminf (λi . coeff i * p i z) have hh holomorphic-on UNIV **proof** (*rule holomorphic-uniform-sequence*) fix n — Many thanks to Manuel Eberl for suggesting these approach **show** h n coeff holomorphic-on UNIV **unfolding** *h*-def *p*-def **by** (*intro holomorphic-intros*) next fix zhave uniform-limit (cball z 1) (λn . h n coeff) hh sequentially unfolding hh-def h-def **proof** (*rule Weierstrass-m-test*) let $?M = \lambda n. (1 + norm z) \cap n / fact n$ have $\exists N. \forall n \geq N. B \leq (1 + real n) / (1 + norm z)$ for B proof show $\forall n \ge nat [B * (1 + norm z)]$. $B \le (1 + real n) / (1 + norm z)$ using norm-ge-zero [of z] by (auto simp: divide-simps simp del: norm-ge-zero) qed then have L: limit (λn . ereal ((1 + real n) / (1 + norm z))) = ∞ **by** (*simp add: Lim-PInfty flip: liminf-PInfty*) have $\forall_F n \text{ in sequentially. } 0 < (1 + cmod z) \cap n / fact n$ using norm-ge-zero [of z] by (simp del: norm-ge-zero) then show summable ?M by (rule ratio-test-convergence) (auto simp: add-nonneg-eq-0-iff L) fix n z'assume $z' \in cball \ z \ 1$ then have norm (coeff n * p n z') \leq norm (coeff n) * q n * (1 + norm) $z) \cap n$ by (simp add: mult.assoc mult-mono norm-mult norm-p-bound) also have $\ldots < (1 / fact n) * (1 + norm z) \cap n$ proof (rule mult-right-mono) **show** norm (coeff n) $* q n \leq 1$ / fact n using q-qt0 norm-coeff [of n] by (simp add: field-simps) qed auto also have $\ldots \leq ?M n$ by (simp add: divide-simps) finally show norm (coeff $n * p \ n \ z'$) $\leq ?M \ n$. qed **then show** $\exists d > 0$. cball $z d \subseteq UNIV \land uniform$ -limit (cball z d) (λn . h $n \ coeff$) $hh \ sequentially$ using zero-less-one by blast ged auto then show hh analytic-on UNIV

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by (simp add: analytic-on-open)
       have hh-eq-dd: hh(w n) = dd n coeff for n
       proof -
         have hh(w n) = h(Suc n) coeff(w n)
           unfolding hh-def h-def by (intro suminf-finite) auto
         also have \ldots = dd \ n \ coeff
          by (induction n) (auto simp add: p0 h-def p-def coeff-eq [of Suc -] coeff-eq
[of \ \theta])
         finally show ?thesis .
       qed
       then have hh(w n) \in D for n
         using DD-def dd-in-DD by fastforce
       then show inD \gamma hh
         unfolding inD-def by (metis \eta bij-betw-iff-bijections comp-apply w-def)
       have hh(w n) \neq f(\eta n)(w n) for n
         using DD-def dd-in-DD g-def hh-eq-dd by auto
       then show \forall \beta \in elts \ \gamma. hh \neq f \ \beta
         by (metis \eta bij-betw-imp-surj-on imageE)
     qed
   qed
    with f show ?thesis
     using inj by (rule-tac x=h in exI) (auto simp: \Phi-def inj-on-def)
  qed
  define G where G \equiv \lambda f \gamma. @h. \Phi \gamma ((restrict f (elts \gamma))(\gamma := h))
  define f where f \equiv transrec \ G
  have \Phi f: \Phi \beta f if \beta \in elts \ \omega 1 for \beta
   using that
  proof (induction \beta rule: eps-induct)
   case (step \gamma)
   then have IH: \forall \beta \in elts \gamma. \Phi \beta f
     using Ord-\omega 1 Ord-trans by blast
   have f \gamma = G f \gamma
     by (metis G-def f-def restrict-apply' restrict-ext transrec)
   moreover have \Phi \gamma ((restrict f (elts \gamma))(\gamma := G f \gamma))
     by (metis ind-step[OF step.prems] G-def IH someI)
   ultimately show ?case
        by (metis IH \Phi-def elts-succ fun-upd-same fun-upd-triv inj-on-restrict-eq
restrict-upd)
  qed
  then have anf: \bigwedge \beta. \beta \in elts \ \omega 1 \Longrightarrow f \ \beta analytic-on UNIV
   and inD: \bigwedge \alpha \beta. [\![\beta \in elts \ \omega 1; \alpha \in elts \ \beta]\!] \Longrightarrow f \ \beta \ (\zeta \ \alpha) \in D
   using \Phi-def inD-def by blast+
  have injf: inj-on f (elts \omega 1)
  using \Phi f unfolding inj-on-def \Phi-def by (metis Ord-w1 Ord-in-Ord Ord-linear-le
in-succ-iff)
  show ?thesis
  proof
   let ?F = f 'elts \omega 1
   have countable ((\lambda f, fz), f, elts, \omega 1) for z
```

proof **obtain** α where α : $\zeta \alpha = z \alpha \in elts \ \omega 1 \ Ord \ \alpha$ by (meson Ord- $\omega 1$ Ord-in-Ord UNIV-I ζ bij-betw-iff-bijections) let $?B = elts \ \omega 1 - elts \ (succ \ \alpha)$ have eq: elts $\omega 1 = \text{elts} (\text{succ } \alpha) \cup ?B$ using α by (metis Diff-partition Ord- $\omega 1$ OrdmemD less-eq-V-def succ-le-iff) have $(\lambda f. f z)$ 'f '? $B \subseteq D$ using α in D by clarsimp (meson Ord- ω 1 Ord-in-Ord Ord-linear) then have countable $((\lambda f. f z) , f' ?B)$ **by** (meson $\langle countable D \rangle$ countable-subset) **moreover have** countable $((\lambda f. f z) , f , elts (succ \alpha))$ by (simp add: α less- ω 1-imp-countable) ultimately show ?thesis using eq by (metis countable-Un-iff image-Un) qed then show Wetzel ?F unfolding Wetzel-def by (blast intro: anf) show uncountable ?F using Ord- $\omega 1$ countable-iff-less- $\omega 1$ countable-image-inj-eq injf by blast qed qed

theorem Erdos-Wetzel: C-continuum = $\aleph 1 \leftrightarrow (\exists F. Wetzel F \land uncountable F)$ **by** (metis C-continuum-ge Erdos-Wetzel-CH Erdos-Wetzel-nonCH less-V-def)

The originally submitted version of this theory included the development of cardinals for general Isabelle/HOL sets (as opposed to ZF sets, elements of type V), as well as other generally useful library material. From March 2022, that material has been moved to the analysis libraries or to ZFC-in-HOL. General-Cardinals, as appropriate.

end

References

 M. Aigner and G. M. Ziegler. *Proofs from THE BOOK*. Springer, 6th edition, 2018.