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## APPENDIX HAUSDORFF'S MAXIMALITY THEOREM

We shall first prove a lemma which, when combined with the axiom of choice, leads to an almost instantaneous proof of Theorem 4.21.

If  $\mathcal{F}$  is a collection of sets and  $\Phi \subset \mathcal{F}$ , we call  $\Phi$  a *subchain* of  $\mathcal{F}$  provided that  $\Phi$  is totally ordered by set inclusion. Explicitly, this means that if  $A \in \Phi$  and  $B \in \Phi$ , then either  $A \subset B$  or  $B \subset A$ . The union of all members of  $\Phi$  will simply be referred to as the *union* of  $\Phi$ .

**Lemma** Suppose  $\mathcal{F}$  is a nonempty collection of subsets of a set  $X$  such that the union of every subchain of  $\mathcal{F}$  belongs to  $\mathcal{F}$ . Suppose  $g$  is a function which associates to each  $A \in \mathcal{F}$  a set  $g(A) \in \mathcal{F}$  such that  $A \subset g(A)$  and  $g(A) - A$  consists of at most one element. Then there exists an  $A \in \mathcal{F}$  for which  $g(A) = A$ .

**PROOF** Fix  $A_0 \in \mathcal{F}$ . Call a subcollection  $\mathcal{F}'$  of  $\mathcal{F}$  a *tower* if  $\mathcal{F}'$  has the following three properties:

- (a)  $A_0 \in \mathcal{F}'$ .
- (b) The union of every subchain of  $\mathcal{F}'$  belongs to  $\mathcal{F}'$ .
- (c) If  $A \in \mathcal{F}'$ , then also  $g(A) \in \mathcal{F}'$ .

The family of all towers is nonempty. For if  $\mathcal{F}_1$  is the collection of all  $A \in \mathcal{F}$  such that  $A_0 \subset A$ , then  $\mathcal{F}_1$  is a tower. Let  $\mathcal{F}_0$  be the intersection of all towers. Then  $\mathcal{F}_0$  is a tower (the verification is trivial), but no proper subcollection of  $\mathcal{F}_0$  is a tower. Also,  $A_0 \subset A$  if  $A \in \mathcal{F}_0$ . The idea of the proof is to show that  $\mathcal{F}_0$  is a subchain of  $\mathcal{F}$ .

Let  $\Gamma$  be the collection of all  $C \in \mathcal{F}_0$  such that every  $A \in \mathcal{F}_0$  satisfies either  $A \subset C$  or  $C \subset A$ .

For each  $C \in \Gamma$ , let  $\Phi(C)$  be the collection of all  $A \in \mathcal{F}_0$  such that either  $A \subset C$  or  $g(C) \subset A$ .

Properties (a) and (b) are clearly satisfied by  $\Gamma$  and by each  $\Phi(C)$ . Fix  $C \in \Gamma$ , and suppose  $A \in \Phi(C)$ . We want to prove that  $g(A) \in \Phi(C)$ . If  $A \in \Phi(C)$ , there are three possibilities: Either  $A \subset C$  and  $A \neq C$ , or  $A = C$ , or  $g(C) \subset A$ . If  $A$  is a proper subset of  $C$ , then  $C$  cannot be a proper subset of  $g(A)$ , otherwise  $g(A) - A$  would contain at least two elements; since  $C \in \Gamma$ , it follows that  $g(A) \subset C$ . If  $A = C$ , then  $g(A) = g(C)$ . If  $g(C) \subset A$ , then also  $g(C) \subset g(A)$ , since  $A \subset g(A)$ . Thus  $g(A) \in \Phi(C)$ , and we have proved that  $\Phi(C)$  is a tower. The minimality of  $\mathcal{F}_0$  implies now that  $\Phi(C) = \mathcal{F}_0$ , for every  $C \in \Gamma$ .

In other words, if  $A \in \mathcal{F}_0$  and  $C \in \Gamma$ , then either  $A \subset C$  or  $g(C) \subset A$ . But this says that  $g(C) \in \Gamma$ . Hence  $\Gamma$  is a tower, and the minimality of  $\mathcal{F}_0$  shows that  $\Gamma = \mathcal{F}_0$ . It follows now from the definition of  $\Gamma$  that  $\mathcal{F}_0$  is totally ordered.

Let  $A$  be the union of  $\mathcal{F}_0$ . Since  $\mathcal{F}_0$  satisfies (b),  $A \in \mathcal{F}_0$ . By (c),  $g(A) \in \mathcal{F}_0$ . Since  $A$  is the largest member of  $\mathcal{F}_0$  and since  $A \subset g(A)$ , it follows that  $A = g(A)$ . ////

**Definition** A *choice function* for a set  $X$  is a function  $f$  which associates to each nonempty subset  $E$  of  $X$  an element of  $E$ :  $f(E) \in E$ .

In more informal terminology,  $f$  "chooses" an element out of each nonempty subset of  $X$ .

**The Axiom of Choice** For every set there is a choice function.

**Hausdorff's Maximality Theorem** Every nonempty partially ordered set  $P$  contains a maximal totally ordered subset.

**PROOF** Let  $\mathcal{F}$  be the collection of all totally ordered subsets of  $P$ . Since every subset of  $P$  which consists of a single element is totally ordered,  $\mathcal{F}$  is not empty. Note that the union of any chain of totally ordered sets is totally ordered.

Let  $f$  be a choice function for  $P$ . If  $A \in \mathcal{F}$ , let  $A^*$  be the set of all  $x$  in the complement of  $A$  such that  $A \cup \{x\} \in \mathcal{F}$ . If  $A^* \neq \emptyset$ , put

$$g(A) = A \cup \{f(A^*)\}.$$

If  $A^* = \emptyset$ , put  $g(A) = A$ .

By the lemma,  $A^* = \emptyset$  for at least one  $A \in \mathcal{F}$ , and any such  $A$  is a maximal element of  $\mathcal{F}$ . ////