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

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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
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. fz)))
F))
1.0.1
          When the continuum hypothesis is false
proposition Erdos-Wetzel-nonCH:
  assumes W: Wetzel F and NCH: C-continuum > \aleph 1
 shows countable F
proof -
  have \exists z\theta. gcard ((\lambda f, fz\theta) \cdot F) \ge \aleph 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 \varphi where \varphi: bij-betw \varphi (elts \omega 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 \theta 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 \triangleleft F' \subseteq F \triangleright unfolding Wetzel-def
       by (meson Ord-\omega1 Ord-trans \varphi analytic-imp-holomorphic bij-betwE subsetD
that)+
      moreover have \varphi \ \alpha \neq \varphi \ \beta
        by (metis Ord-\omega1 Ord-trans \varphi 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
    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 \varphi bij-betw-imp-surj-on by auto
    have \S: \Lambda \beta. \ \beta \in elts \ \omega 1 \Longrightarrow gcard \ (\bigcup \alpha \in elts \ \beta. \ S \ \alpha \ \beta) \le \omega
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have gcard $SS \leq gcard((\lambda \beta), \bigcup \alpha \in elts \beta, S \alpha \beta)$ ' $elts \omega 1) \otimes \aleph 0$

less- $\omega 1$ -imp-countable)

by (metis Aleph-0 TC-small co-S countable-UN countable-iff-g-le-Aleph0

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apply (simp add: SS-def)
     by (metis (no-types, lifting) § TC-small gcard-Union-le-cmult imageE)
   also have \dots \leq \aleph 1
   proof (rule cmult-InfCard-le)
     show gcard ((\lambda \beta. \mid J\alpha \in elts \beta. S \alpha \beta) \cdot elts \omega 1) \leq \omega 1
        using gcard-image-le by fastforce
   qed auto
   finally have gcard SS \leq \aleph 1.
   with NCH obtain z\theta where z\theta \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-\omega1 Ord-in-Ord Ord-linear)
   then have gcard ((\lambda f. fz0) \cdot 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 F
proof -
  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
   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)
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qed
    then have cloD: closure D = UNIV
        by (auto simp: D-def closure-approachable dist-complex-def)
    obtain \zeta where \zeta: bij-betw \zeta (elts \omega 1) (UNIV::complex set)
        by (metis Complex-grand TC-small assms eqpoll-def grand-eqpoll)
    define inD where inD \equiv \lambda \beta f. (\forall \alpha \in elts \beta. f (\zeta \alpha) \in D)
   define \Phi where \Phi \equiv \lambda \beta f. f \beta analytic-on UNIV \wedge inD \beta (f \beta) \wedge inj-on f (elts
    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: \Phi-def)
       have inj: inj-on f (elts \gamma)
                  using that by (simp add: \Phi-def inj-on-def) (meson Ord-\omega1 Ord-in-Ord
        obtain h where h analytic-on UNIV inD \gamma h (\forall \beta \in elts \ \gamma. \ h \neq f \ \beta)
        proof (cases finite (elts \gamma))
            case True
            then obtain \eta where \eta: bij-betw \eta {..<card (elts \gamma)} (elts \gamma)
                using bij-betw-from-nat-into-finite by blast
            define g where g \equiv f \circ \eta
            define w where w \equiv \zeta \circ \eta
            have gf: \forall i < card (elts \gamma). h \neq g i \Longrightarrow \forall \beta \in elts \gamma. h \neq f \beta  for h
                using \eta 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) \neq
i))
                if n \leq card (elts \gamma) for n
                using that
            proof (induction n)
                case \theta
                then show ?case
                    using analytic-on-const by blast
                case (Suc \ n)
                 then obtain h where h analytic-on UNIV and hg: \forall i < n. \ h(w \ i) \in D \land i
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 i
                have p\theta: p z = \theta \longleftrightarrow (\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 \langle infinite \ D \rangle 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 i
                    using that by (force simp: h'-def p\theta)
                show ?case
                proof (intro exI strip conjI)
                    have nless: n < card (elts \gamma)
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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 lessThan-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 lessThan-iff order-less-trans)
          then show h' analytic-on UNIV
            unfolding h'-def p-def by (intro analytic-intros \langle h \text{ analytic-on } UNIV \rangle)
          \mathbf{fix} i
          assume i < Suc n
          then have \S: 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 \S 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 in D-def) metis
    \mathbf{next}
      case False
      then obtain \eta where \eta: bij-betw \eta (UNIV::nat set) (elts \gamma)
        by (meson \ \gamma \ countable-infiniteE' \ less-\omega 1-imp-countable)
      then have \eta-inject [simp]: \eta \ i = \eta \ j \longleftrightarrow i=j \ \text{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 \circ \eta
      then have w-inject [simp]: w \ i = w \ j \longleftrightarrow i = j \ \text{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 \varepsilon z. \sum i < n. \varepsilon 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 p\theta: p \ n \ z = \theta \longleftrightarrow (\exists \ i < n. \ z = w \ i) for z \ n
        unfolding p-def by force
      have [simp]: p \ n \ (w \ i) = \theta 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 r
          by (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 \varepsilon \in DD n \varepsilon for n \varepsilon
       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. 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-cong 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 \ \varepsilon - h \ n \ \varepsilon \ (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-qt0 coeff-eq DD-def BALL-def dist-norm norm-minus-commute
norm-divide divide-simps)
      have norm-p-bound: norm (p \ n \ z') \le q \ n * (1 + norm \ z) \cap n
          if dist \ z \ z' \le 1 for n \ z \ z'
      proof (induction \ n)
        case \theta
        then show ?case
          by (auto simp: p-def q-def)
      next
        case (Suc\ n)
        have norm z' - norm z \le 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) \le (q \ n * (1 + norm \ z) \ \widehat{\ } n) * norm
(z'-wn)
          by (metis Suc mult.commute mult-left-mono norm-ge-zero)
        also have ... \leq (q \ n * (1 + norm \ z) \ \hat{} \ n) * (1 + norm \ (w \ n)) * ((1 + norm \ v)) \ (v) 
norm \ z))
          by (smt (verit) § Suc mult.assoc mult-left-mono norm-ge-zero)
        also have ... \leq 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(\lambda i. 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
        \mathbf{fix} \ z
        have uniform-limit (cball z 1) (\lambda n. 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: liminf (\lambda n. \ ereal \ ((1 + real \ n) \ / \ (1 + norm \ z))) = \infty
           by (simp add: Lim-PInfty flip: liminf-PInfty)
          have \forall F 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 \dots < (1 / fact n) * (1 + norm z) ^n
          proof (rule mult-right-mono)
           show norm (coeff n) * q n \leq 1 / fact n
             using q-gt0 norm-coeff [of n] by (simp add: field-simps)
          qed auto
          also have \dots \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. chall z d \subseteq UNIV \land uniform\text{-}limit (chall } z d) (<math>\lambda n. h
n coeff) hh sequentially
          using zero-less-one by blast
       ged auto
       then show hh analytic-on UNIV
```

```
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 \dots = 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)
  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: \Lambda \beta. \beta \in elts \ \omega 1 \Longrightarrow f \ \beta \ analytic-on \ UNIV
   and inD: \land \alpha \beta. \llbracket \beta \in elts \ \omega 1; \ \alpha \in elts \ \beta \rrbracket \implies f \ \beta \ (\zeta \ \alpha) \in D
   using \Phi-def in D-def by blast+
  have injf: inj-on f (elts \omega 1)
  using \Phi f unfolding inj-on-def \Phi-def by (metis Ord-\omega1 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 \alpha where \alpha: \zeta \alpha = z \alpha \in elts \omega 1 \ Ord \alpha
        by (meson Ord-\omega1 Ord-in-Ord UNIV-I \zeta 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 \alpha by (metis Diff-partition Ord-\omega1 OrdmemD less-eq-V-def succ-le-iff)
      have (\lambda f. fz) 'f' ?B \subseteq D
        using \alpha in D by clarsimp (meson Ord-\omega1 Ord-in-Ord Ord-linear)
      then have countable ((\lambda f. fz) 'f'?B)
        by (meson \land countable \ D \land countable \ subset)
      \mathbf{moreover} \ \mathbf{have} \ \mathit{countable} \ ((\lambda \mathit{f}.\ \mathit{f}\ \mathit{z}) \ \text{`f'elts} \ (\mathit{succ}\ \alpha))
        by (simp add: \alpha less-\omega1-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 = $\aleph 1 \longleftrightarrow (\exists F. Wetzel F \land uncountable F)$ **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

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