Ex 5.3.7. Prove that if $R$ is a relation on a set $A$ and $(a, b) \in R$, then $\mathcal{I}_{R}(b) \subseteq \mathcal{I}_{R \circ R}(a)$.

Proof. Suppose $R$ is a relation over $A$ and that $(a, b) \in R$.
[Note that $(a, b) \in R$ implies that both $a$ and $b$ must be elements of A.]
Suppose $x \in \mathcal{I}_{R}(b)$. By definition of image, $(b, x) \in R$. Since $(a, b) \in R$, we have $(a, x) \in R \circ R$ by definition of composition. Moreover $x \in \mathcal{I}_{R \circ R}(a)$ by definition of image.

Therefore $\mathcal{I}_{R}(b) \subseteq \mathcal{I}_{R \circ R}(a)$ by definition of subset.

Ex 5.3.9. Prove that if $R$ is a relation from $A$ to $B$, then $i_{B} \circ R=R$.
Proof. First suppose $(x, y) \in i_{B} \circ R$. By definition of composition, there exists $b \in B$ such that $(x, b) \in R$ and $(b, y) \in i_{B}$.
By definition of the identity relation, $b=y$. By substitution, $(x, y) \in R$. Hence $i_{B} \circ R \subseteq R$ by definition of subset.

Next suppose $(x, y) \in R$. By how $R$ is defined, we know $x \in A$ and $y \in B$.
By definition of the identity relation, $(y, y) \in i_{B}$. By definition of composition, $(x, y) \in i_{B} \circ R$. Hence $R \subseteq i_{B} \circ R$.
Therefore, by definition of set equality, $i_{B} \circ R=R$. $\square$

