

The Yoneda Lemma. Given a category $\mathcal{C}$, there is one easy functor and one hard functor from the product category $\mathbf{Set}^{\mathcal{C}} \times \mathcal{C}$ into the category $\mathbf{Set}$:

- Easy: Given a functor $F \in \mathbf{Set}^{\mathcal{C}}$ and an object $c \in \mathcal{C}$, the assignment $\text{Eval}(F, c) := F(c)$ defines the *evaluation functor*

$$\text{Eval} : \mathbf{Set}^{\mathcal{C}} \times \mathcal{C} \rightarrow \mathbf{Set}.$$

- Hard: Given an object $c \in \mathcal{C}$ recall that we have a functor $H^c = \text{Hom}_{\mathcal{C}}(c, -) \in \mathbf{Set}^{\mathcal{C}}$. Then for any other functor $F \in \mathbf{Set}^{\mathcal{C}}$ we will use the notation $\text{Nat}(H^c, F)$ for the set¹ of natural transformations $N^c \Rightarrow F$. The assignment $\text{Yon}(F, c) := \text{Nat}(H^c, F)$ defines the *Yoneda functor*

$$\text{Yon} : \mathbf{Set}^{\mathcal{C}} \times \mathcal{C} \rightarrow \mathbf{Set}.$$

The Yoneda Lemma says that the family of functions $\Xi_{F,c} : \text{Yon}(F, c) \rightarrow \text{Eval}(F, c)$ defined by sending $\Phi \in \text{Nat}(H^c, F)$ to $\Phi_c(\text{id}_c) \in F(c)$ is a **natural isomorphism**

$$\Xi : \text{Yon} \cong \text{Eval}.$$

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In summary, for each functor $F : \mathcal{C} \rightarrow \mathbf{Set}$ and object $c \in \mathcal{C}$, the Yoneda Lemma says that

“natural transformations $H^c \Rightarrow F$ are the same as elements of $F(c)$.”

In particular, this implies that the collection $\text{Nat}(H^c, F)$ is a **set**, which was not a priori obvious. There is also a dual version of the Yoneda Lemma which says that, for each functor $F : \mathcal{C}^{\text{op}} \rightarrow \mathbf{Set}$ and each object $c \in \mathcal{C}$, the mapping $\Phi \mapsto \Phi_c(\text{id}_c)$ defines a natural bijection $\text{Nat}(H_c, F) \rightarrow F(c)$. To obtain a proof of the dual version, just “reverse all arrows” in the following proof.

Because of the unifying power of the Yoneda Lemma, you should expect that there will be a lot of details to check. Every mathematician should go through the details of this proof **exactly once** in their life. (Typing up this proof was my one time.)

Proof of Yoneda: As with many theorems of category theory, the real difficulty is in keeping track of the definitions. We will go very slowly.

(1) **Define the Functors.** We were only told how the functors Eval and Yon act on objects. We need to examine how they act on arrows. Since each functor is defined on the product category $\mathbf{Set}^{\mathcal{C}} \times \mathcal{C}$, it must act separately on arrows in $\mathbf{Set}^{\mathcal{C}}$ and in $\mathcal{C}$, and these two actions must commute.

First we look at Eval . For each arrow $\varphi : c_1 \rightarrow c_2$ in $\mathcal{C}$ and each functor $F \in \mathbf{Set}^{\mathcal{C}}$, we must find an arrow $\text{Eval}(F, \varphi) : \text{Eval}(F, c_1) \rightarrow \text{Eval}(F, c_2)$ — that is, a function $\text{Eval}(F, \varphi) : F(c_1) \rightarrow F(c_2)$ — with the property that $\text{Eval}(F, \varphi \circ \psi) = \text{Eval}(F, \varphi) \circ \text{Eval}(F, \psi)$. This is easy; we just take $\text{Eval}(F, \varphi) := F(\varphi) : F(c_1) \rightarrow F(c_2)$, which exists because F is a

¹It is not a priori obvious that this collection of natural transformations is a set. The fact that it is a set will follow from the proof.

functor. Then for each object $c \in \mathcal{C}$ and each arrow $F_1 \Rightarrow F_2$ in $\mathbf{Set}^{\mathcal{C}}$, we must find an arrow $\text{Eval}(\Phi, c) : \text{Eval}(F_1, c) \rightarrow \text{Eval}(F_2, c)$ — that is, a function $\text{Eval}(\Phi, c) : F_1(c) \rightarrow F_2(c)$ — with the property that $\text{Eval}(\Phi \circ \Psi, c) = \text{Eval}(\Phi, c) \circ \text{Eval}(\Psi, c)$. This is also easy; we just take $\text{Eval}(\Phi, c) := \Phi_c : F_1(c) \rightarrow F_2(c)$, which exists because Φ is a natural transformation. Finally, the naturality of Φ says that the following square commutes:

$$\begin{array}{ccc}
 F_1(c_2) & \xrightarrow{\Phi_{c_2}} & F_2(c_2) \\
 \uparrow F_1(\varphi) & \nearrow \text{Eval}(\Phi, \varphi) & \uparrow F_2(\varphi) \\
 F_1(c_1) & \xrightarrow{\Phi_{c_1}} & F_2(c_1)
 \end{array}
 \qquad
 \begin{array}{ccc}
 \text{Eval}(F_1, c_2) & \xrightarrow{\text{Eval}(\Phi, c_2)} & \text{Eval}(F_2, c_2) \\
 \uparrow \text{Eval}(F_1, \varphi) & \nearrow \text{Eval}(\Phi, \varphi) & \uparrow \text{Eval}(F_2, \varphi) \\
 \text{Eval}(F_1, c_1) & \xrightarrow{\text{Eval}(\Phi, c_1)} & \text{Eval}(F_2, c_1)
 \end{array}$$

Thus we can define the function $\text{Eval}(\Phi, \varphi) : \text{Eval}(F_1, c_1) \rightarrow \text{Eval}(F_2, c_2)$ by following either path from the bottom left to the top right of the square. Explicitly, we have $\text{Eval}(\Phi, \varphi) := F_2(\varphi) \circ \Phi_{c_1} = \Phi_{c_2} \circ F_1(\varphi)$.

Next we look at $\mathbf{Yon}$. For each arrow $\varphi : c_1 \rightarrow c_2$ in $\mathcal{C}$ and each functor $F \in \mathbf{Set}^{\mathcal{C}}$, we must find an arrow $\mathbf{Yon}(F, \varphi) : \mathbf{Yon}(F, c_1) \rightarrow \mathbf{Yon}(F, c_2)$ — that is, a function $\mathbf{Yon}(F, \varphi) : \mathbf{Nat}(H^{c_1}, F) \rightarrow \mathbf{Nat}(H^{c_2}, F)$ — with the property that $\mathbf{Yon}(F, \varphi \circ \psi) = \mathbf{Yon}(F, \varphi) \circ \mathbf{Yon}(F, \psi)$. To define this, let $\Lambda \in \mathbf{Nat}(H^{c_1}, F)$ be any natural transformation, so that for each arrow $\lambda : d_1 \rightarrow d_2$ in $\mathcal{C}$ the following diagram commutes:

$$\begin{array}{ccc}
 \text{Hom}_{\mathcal{C}}(c_1, d_2) & \xrightarrow{\Lambda_{d_2}} & F(d_2) \\
 \uparrow \lambda \circ (-) & & \uparrow F(\lambda) \\
 \text{Hom}_{\mathcal{C}}(c_1, d_1) & \xrightarrow{\Lambda_{d_1}} & F(d_1)
 \end{array}$$

We can extend this diagram on the left using by φ :

$$\begin{array}{ccccc}
 & & \Lambda_{d_2}((-)\circ\varphi) & & \\
 & \text{Hom}_{\mathcal{C}}(c_2, d_2) & \xrightarrow{(-)\circ\varphi} & \text{Hom}_{\mathcal{C}}(c_1, d_2) & \xrightarrow{\Lambda_{d_2}} & F(d_2) \\
 \uparrow \lambda \circ (-) & & & \uparrow \lambda \circ (-) & & \uparrow F(\lambda) \\
 \text{Hom}_{\mathcal{C}}(c_2, d_1) & \xrightarrow{(-)\circ\varphi} & \text{Hom}_{\mathcal{C}}(c_1, d_1) & \xrightarrow{\Lambda_{d_1}} & F(d_1) \\
 & & \Lambda_{d_1}((-)\circ\varphi) & &
 \end{array}$$

The new diagram commutes because λ and φ are acting on opposite sides. Then for each object $d \in \mathcal{C}$ we define the function $\mathbf{Yon}(F, \varphi)(\Lambda)_d : H^{c_2}(d) \rightarrow F(d)$ by $\mathbf{Yon}(F, \varphi)(\Lambda)_d(-) := \Lambda_d((-)\circ\varphi)$, and the above diagram says that these functions assemble into a natural transformation $\mathbf{Yon}(F, \varphi)(\Lambda) \in \mathbf{Nat}(H^{c_2}, F)$. The fact that $\mathbf{Yon}(F, \varphi \circ \psi) = \mathbf{Yon}(F, \varphi) \circ \mathbf{Yon}(F, \psi)$ follows by extending the diagram twice on the left and then using the associativity of composition.

On the other hand, for each arrow $\Phi : F_1 \Rightarrow F_2$ in $\mathbf{Set}^{\mathcal{C}}$ and each object $c \in \mathcal{C}$, we must find an arrow $\mathbf{Yon}(\Phi, c) : \mathbf{Yon}(F_1, c) \rightarrow \mathbf{Yon}(F_2, c)$ — that is, a function $\mathbf{Yon}(\Phi, c) : \mathbf{Nat}(H^c, F_1) \rightarrow \mathbf{Nat}(H^c, F_2)$ — with the property that $\mathbf{Yon}(\Phi \circ \Psi, c) = \mathbf{Yon}(\Phi, c) \circ \mathbf{Yon}(\Psi, c)$. To define this, let $\Lambda \in \mathbf{Nat}(H^c, F_1)$ be any natural transformation, so that for each arrow $\lambda : d_1 \rightarrow d_2$ in $\mathcal{C}$

the following diagram commutes:

$$\begin{array}{ccc}
 \mathrm{Hom}_{\mathcal{C}}(c, d_2) & \xrightarrow{\Lambda_{d_2}} & F_1(d_2) \\
 \lambda \circ (-) \uparrow & & \uparrow F_1(\lambda) \\
 \mathrm{Hom}_{\mathcal{C}}(c, d_1) & \xrightarrow{\Lambda_{d_2}} & F_1(d_1)
 \end{array}$$

We can extend this diagram on the right by using Φ :

$$\begin{array}{ccccc}
 & & \Phi_{d_2} \circ \Lambda_{d_2} & & \\
 & \searrow & & \searrow & \\
 \mathrm{Hom}_{\mathcal{C}}(c, d_2) & \xrightarrow{\Lambda_{d_2}} & F_1(d_2) & \xrightarrow{\Phi_{d_2}} & F_2(d_2) \\
 \lambda \circ (-) \uparrow & & \uparrow F_1(\lambda) & & \uparrow F_2(\lambda) \\
 \mathrm{Hom}_{\mathcal{C}}(c, d_1) & \xrightarrow{\Lambda_{d_2}} & F_1(d_1) & \xrightarrow{\Phi_{d_1}} & F_2(d_1) \\
 & \searrow & & \searrow & \\
 & & \Phi_{d_1} \circ \Lambda_{d_1} & &
 \end{array}$$

The new diagram commutes because Φ is a natural transformation. Then for each object $d \in \mathcal{C}$ we define the function $\mathrm{Yon}(\Phi, c)(\Lambda)_d : H^c \rightarrow F_2$ by $\mathrm{Yon}(\Phi, c)(\Lambda)_d := \Phi_d \circ \Lambda_d$, and the above diagram says that these functions assemble into a natural transformation $\mathrm{Yon}(\Phi, c)(\Lambda) \in \mathrm{Nat}(H^c, F_2)$. The fact that $\mathrm{Yon}(\Phi \circ \Psi, c) = \mathrm{Yon}(\Phi, c) \circ \mathrm{Yon}(\Psi, c)$ follows by extending the diagram twice on the right and then using the associativity of composition. Finally, for each arrow $\varphi : c_1 \rightarrow c_2$ in $\mathcal{C}$ and each arrow $\Phi : F_1 \Rightarrow F_2$ in $\mathrm{Set}^{\mathcal{C}}$ we observe that the following diagram commutes:

$$\begin{array}{ccccccc}
 & & & \Phi_{d_2}(\Lambda_{d_2}((-)\circ\varphi)) & & & \\
 & \searrow & & & \searrow & & \\
 & & \Lambda_{d_2}((-)\circ\varphi) & & \Phi_{d_2} \circ \Lambda_{d_2} & & \\
 & \searrow & & & \searrow & & \\
 \mathrm{Hom}_{\mathcal{C}}(c_2, d_2) & \xrightarrow{(-)\circ\varphi} & \mathrm{Hom}_{\mathcal{C}}(c_1, d_2) & \xrightarrow{\Lambda_{d_2}} & F_1(d_2) & \xrightarrow{\Phi_{d_2}} & F_2(d_2) \\
 \lambda \circ (-) \uparrow & & \lambda \circ (-) \uparrow & & \uparrow F_1(\lambda) & & \uparrow F_2(\lambda) \\
 \mathrm{Hom}_{\mathcal{C}}(c_2, d_1) & \xrightarrow{(-)\circ\varphi} & \mathrm{Hom}_{\mathcal{C}}(c_1, d_1) & \xrightarrow{\Lambda_{d_2}} & F_1(d_1) & \xrightarrow{\Phi_{d_1}} & F_2(d_1) \\
 & \searrow & & \searrow & & \searrow & \\
 & & \Lambda_{d_1}((-)\circ\varphi) & & \Phi_{d_1} \circ \Lambda_{d_1} & & \\
 & \searrow & & \searrow & & \searrow & \\
 & & & \Phi_{d_1}(\Lambda_{d_1}((-)\circ\varphi)) & & &
 \end{array}$$

Thus for each object $d \in \mathcal{C}$ and natural transformation $\Lambda : H^{c_1} \Rightarrow F_1$ we define a function $\mathrm{Yon}(\Phi, \varphi)(\Lambda)_d(-) : \Phi_d(\Lambda_d((-)\circ\varphi))$, and the above diagram says that these functions assemble into a natural transformation $\mathrm{Yon}(\Phi, \varphi)(\Lambda) : H^{c_2} \Rightarrow F_2$. In summary, we have obtained a

function $\text{Yon}(\Phi, \varphi) : \text{Yon}(F_1, c_1) \rightarrow \text{Yon}(F_2, c_2)$ such that the following diagram commutes:

$$\begin{array}{ccc}
 \text{Nat}(H^{c_2}, F_1) & \xrightarrow{\Phi \circ (-)} & \text{Nat}(H^{c_2}, F_2) \\
 \uparrow (-)((-) \circ \varphi) & \nearrow \text{Yon}(\Phi, \varphi) & \uparrow (-)((-) \circ \varphi) \\
 \text{Nat}(H^{c_1}, F_1) & \xrightarrow{\Phi \circ (-)} & \text{Nat}(H^{c_1}, F_2)
 \end{array}
 \quad
 \begin{array}{ccc}
 \text{Yon}(F_1, c_2) & \xrightarrow{\text{Yon}(\Phi, c_2)} & \text{Yon}(F_2, c_2) \\
 \uparrow \text{Yon}(F_1, \varphi) & \nearrow \text{Yon}(\Phi, \varphi) & \uparrow \text{Yon}(F_2, \varphi) \\
 \text{Yon}(F_1, c_1) & \xrightarrow{\text{Yon}(\Phi, c_1)} & \text{Yon}(F_2, c_1)
 \end{array}$$

Now at least we know what we are supposed to prove.

(2) **Naturality of Ξ .** For each functor $F \in \text{Set}^{\mathcal{C}}$ and each object $c \in \mathcal{C}$ we have defined the function $\Xi_{F,c} : \text{Nat}(H^c, F) \rightarrow F(c)$ by sending each natural transformation $\Phi : H^c \Rightarrow F$ to the element $\Phi_c(\text{id}_c) \in F(c)$. We want to show that the functions $\Xi_{F,c}$ assemble into a natural transformation $\Xi : \text{Yon} \Rightarrow \text{Eval}$. Since $\text{Yon}, \text{Eval} : \text{Set}^{\mathcal{C}} \times \mathcal{C} \rightarrow \text{Set}$ are “bifunctors”, this amounts to proving two separate statements:

- For each fixed $F \in \text{Set}^{\mathcal{C}}$ the functions $\Xi_{F,c}$ assemble into a natural transformation

$$\Xi_{F,-} : \text{Nat}(H^{(-)}, F) \Rightarrow F(-).$$

- For each fixed $c \in \mathcal{C}$ the functions $\Xi_{F,c}$ assemble into a natural transformation

$$\Xi_{-,c} : \text{Nat}(H^c, -) \Rightarrow (-)(c).$$

To prove the first statement, let $\varphi : c_1 \rightarrow c_2$ be any arrow in $\mathcal{C}$. For each fixed $F \in \text{Set}^{\mathcal{C}}$ we need to show that the following square commutes:

$$\begin{array}{ccc}
 \text{Nat}(H^{c_2}, F) & \xrightarrow{(-)_{c_2}(\text{id}_{c_2})} & F(c_2) \\
 \uparrow (-)((-) \circ \varphi) & & \uparrow F(\varphi) \\
 \text{Nat}(H^{c_1}, F) & \xrightarrow{(-)_{c_1}(\text{id}_{c_1})} & F(c_1)
 \end{array}
 \quad
 \begin{array}{ccc}
 \text{Yon}(F, c_2) & \xrightarrow{\Xi_{F,c_2}} & \text{Eval}(F, c_2) \\
 \uparrow \text{Yon}(F, \varphi) & & \uparrow \text{Eval}(F, \varphi) \\
 \text{Yon}(F, c_1) & \xrightarrow{\Xi_{F,c_1}} & \text{Eval}(F, c_1)
 \end{array}$$

To show this, consider any natural transformation $\Lambda \in \text{Nat}(H^{c_1}, F) = \text{Yon}(F, c_1)$. Then following Λ around the bottom of the square gives

$$(\text{Eval}(F, \varphi) \circ \Xi_{F,c_1})(\Lambda) = F(\varphi)(\Lambda_{c_1}(\text{id}_{c_1}))$$

and following Λ around the top of the square gives

$$(\Xi_{F,c_2} \circ \text{Yon}(F, \varphi))(\Lambda) = \Lambda_{c_2}(\text{id}_{c_1} \circ \varphi) = \Lambda_{c_2}(\varphi).$$

But since $\Lambda : H^{c_1} \Rightarrow F$ is a natural transformation the following square must commute:

$$\begin{array}{ccc}
 \text{Hom}_{\mathcal{C}}(c_1, c_2) & \xrightarrow{\Lambda_{c_2}} & F(c_2) \\
 \uparrow \varphi \circ (-) & & \uparrow F(\varphi) \\
 \text{Hom}_{\mathcal{C}}(c_1, c_1) & \xrightarrow{\Lambda_{c_1}} & F(c_1)
 \end{array}$$

Finally, by following the element $\text{id}_{c_1} \in \text{Hom}_{\mathcal{C}}(c_1, c_1)$ from the bottom left to the top right in both ways, we obtain

$$\begin{aligned} (F(\varphi) \circ \Lambda_{c_1}(\text{id}_{c_1})) &= \Lambda_{c_2}(\varphi \circ \text{id}_{c_1}) \\ F(\varphi)(\Lambda_{c_1}(\text{id}_{c_1})) &= \Lambda_{c_2}(\varphi), \end{aligned}$$

as desired.

To prove the second statement, let $\Phi : F_1 \Rightarrow F_2$ be any arrow in $\text{Set}^{\mathcal{C}}$. For each fixed $c \in \mathcal{C}$ we need to show that the following square commutes:

$$\begin{array}{ccc} \text{Nat}(H^c, F_2) & \xrightarrow{(-)_c(\text{id}_c)} & F_2(c) & \text{Yon}(F_2, c) & \xrightarrow{\Xi_{F_2, c}} & \text{Eval}(F_2, c) \\ \uparrow \Phi \circ (-) & & \uparrow \Phi_c & \uparrow \text{Yon}(\Phi, c) & & \uparrow \text{Eval}(\Phi, c) \\ \text{Nat}(H^c, F_1) & \xrightarrow{(-)_c(\text{id}_c)} & F_1(c) & \text{Yon}(F_1, c) & \xrightarrow{\Xi_{F_1, c}} & \text{Eval}(F_1, c) \end{array}$$

To show this, consider any natural transformation $\Lambda \in \text{Nat}(H^c, F_1) = \text{Yon}(F_1, c)$. Then following Λ around the bottom of the square gives

$$(\text{Eval}(\Phi, c) \circ \Xi_{F_1, c})(\Lambda) = \Phi_c(\Lambda_c(\text{id}_c))$$

and following Λ around the top of the square gives

$$(\Xi_{F_2, c} \circ \text{Yon}(\Phi, c))(\Lambda) = (\Phi \circ \Lambda)_c(\text{id}_c).$$

But recall that the composition of natural transformations is defined by $(\Phi \circ \Lambda)_c := \Phi_c \circ \Lambda_c$ for all $c \in \mathcal{C}$, and hence we have

$$(\Phi_c \circ \Lambda_c)(\text{id}_c) = \Phi_c(\Lambda_c(\text{id}_c)),$$

as desired.

(3) **Invertibility of Ξ .** It remains to show that for each functor $F \in \text{Set}^{\mathcal{C}}$ and each object $c \in \mathcal{C}$ the function $\Xi_{F, c} : \text{Yon}(F, c) \rightarrow \text{Eval}(F, c)$ is invertible, and hence that $\Xi : \text{Yon} \cong \text{Eval}$ is a natural isomorphism of functors.

To define the inverse function $\Xi_{F, c}^{-1} : \text{Eval}(F, c) \rightarrow \text{Yon}(F, c)$, we must send each set element $x \in F(c) = \text{Eval}(F, c)$ to a natural transformation $\Xi_{F, c}^{-1}(x) \in \text{Nat}(H^c, F) = \text{Yon}(F, c)$. And since H^c and F are functors $\mathcal{C} \rightarrow \text{Set}$, this natural transformation $\Xi_{F, c}^{-1}(x) : H^c \Rightarrow F$ consists of a family of functions $\Xi_{F, c}^{-1}(x)_d : H^c(d) \rightarrow F(d)$, one for each object $d \in \mathcal{C}$. That is, for each arrow $\varphi \in \text{Hom}_{\mathcal{C}}(c, d) = H^c(d)$ we must define a set element $\Xi_{F, c}^{-1}(x)_d(\varphi) \in F(d)$. Applying the functor F to the arrow $\varphi : c \rightarrow d$ yields a function $F(\varphi) : F(c) \rightarrow F(d)$ and thus we can make the following definition:

$$\Xi_{F, c}^{-1}(x)_d(\varphi) := F(\varphi)(x) \in F(d).$$

Now we need to check two things:

- The functions $\Xi_{F, c}^{-1}(x)_d$ assemble into a natural transformation $\Xi_{F, c}^{-1}(x) : H^c \Rightarrow F$, and hence we obtain a function $\Xi_{F, c}^{-1} : \text{Eval}(F, c) \rightarrow \text{Yon}(F, c)$.
- The functions $\Xi_{F, c}$ and $\Xi_{F, c}^{-1}$ are inverse.

To check the first statement, let $\lambda : d_1 \rightarrow d_2$ be any arrow in $\mathcal{C}$. We must show that the following square commutes:

$$\begin{array}{ccc}
\mathrm{Hom}_{\mathcal{C}}(c, d_2) & \xrightarrow{F(-)(x)} & F(d_2) \\
\lambda \circ (-) \uparrow & & \uparrow F(\lambda) \\
\mathrm{Hom}_{\mathcal{C}}(c, d_1) & \xrightarrow{F(-)(x)} & F(d_1)
\end{array}
\quad
\begin{array}{ccc}
H^c(d_2) & \xrightarrow{\Xi_{F,c}^{-1}(x)_{d_2}} & F(d_2) \\
H^c(\lambda) \uparrow & & \uparrow F(\lambda) \\
H^c(d_1) & \xrightarrow{\Xi_{F,c}^{-1}(x)_{d_1}} & F(d_1)
\end{array}$$

And to see this, consider any arrow $\varphi \in \mathrm{Hom}_{\mathcal{C}}(c, d_1)$. Following φ around the bottom of the square gives $F(\lambda)(F(\varphi)(x))$ and following φ around the top of the square gives $F(\lambda \circ \varphi)(x)$, which equals

$$F(\lambda \circ \varphi)(x) = (F(\lambda) \circ F(\varphi))(x) = F(\lambda)(F(\varphi)(x)),$$

by the functoriality of F .

To check the second statement we will first show that $\Xi_{F,c} \circ \Xi_{F,c}^{-1}$ is the identity function on $\mathrm{Eval}(F, c)$. So consider any set element $x \in F(c) = \mathrm{Eval}(F, c)$. Then by the definitions of $\Xi_{F,c}$ and $\Xi_{F,c}^{-1}$ and by the functoriality of F we have

$$\begin{aligned}
(\Xi_{F,c} \circ \Xi_{F,c}^{-1})(x) &= \Xi_{F,c}(\Xi_{F,c}^{-1}(x)) \\
&= \Xi_{F,c}^{-1}(x)_c(\mathrm{id}_c) && \text{definition of } \Xi_{F,c} \\
&= F(\mathrm{id}_c)(x) && \text{definition of } \Xi_{F,c}^{-1} \\
&= \mathrm{id}_{F(c)}(x) && \text{functoriality of } F \\
&= x.
\end{aligned}$$

Finally, we will show that $\Xi_{F,c}^{-1} \circ \Xi_{F,c}$ is the identity function on $\mathrm{Yon}(F, c)$. So consider any natural transformation $\Phi \in \mathrm{Nat}(H^c, F) = \mathrm{Yon}(F, c)$. For any object $d \in \mathcal{C}$ we want to show that Φ_d and $(\Xi_{F,c}^{-1} \circ \Xi_{F,c})(\Phi)_d$ define the same function $H^c(d) \rightarrow F(d)$. So consider any arrow $\varphi \in \mathrm{Hom}_{\mathcal{C}}(c, d) = H^c(d)$. The naturality of Φ says that the following square commutes:

$$\begin{array}{ccc}
\mathrm{Hom}_{\mathcal{C}}(c, d) & \xrightarrow{\Phi_d} & F(d) \\
\varphi \circ (-) \uparrow & & \uparrow F(\varphi) \\
\mathrm{Hom}_{\mathcal{C}}(c, c) & \xrightarrow{\Phi_c} & F(c)
\end{array}
\quad
\begin{array}{ccc}
H^c(d) & \xrightarrow{\Phi_d} & F(d) \\
H^c(\varphi) \uparrow & & \uparrow F(\varphi) \\
H^c(c) & \xrightarrow{\Phi_c} & F(c)
\end{array}$$

In particular, following the arrow id_c from the bottom left to the top right in two ways gives

$$F(\varphi)(\Phi_c(\mathrm{id}_c)) = \Phi_d(\varphi \circ \mathrm{id}_c) = \Phi_d(\varphi).$$

Then by the definitions of $\Xi_{F,c}$ and $\Xi_{F,c}^{-1}$ and by the naturality of Φ we have

$$\begin{aligned}
(\Xi_{F,c}^{-1} \circ \Xi_{F,c})(\Phi)_d(\varphi) &= \Xi_{F,c}^{-1}(\Xi_{F,c}(\Phi))_d(\varphi) \\
&= \Xi_{F,c}^{-1}(\Phi_c(\mathrm{id}_c))_d(\varphi) && \text{definition of } \Xi_{F,c} \\
&= F(\varphi)(\Phi_c(\mathrm{id}_c)) && \text{definition of } \Xi_{F,c}^{-1} \\
&= \Phi_d(\varphi), && \text{naturality of } \Phi
\end{aligned}$$

as desired.

This completes the proof of Yoneda's Lemma.

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