

slides.aux slides.aux slides.aux

RELATIVE SET THEORY

Karel Hrbacek

Department of Mathematics
The City College of CUNY
New York, NY 10031

Email: khrbacek@nyc.rr.com

May 29, 2008

References:

KH, O. Lessmann and R. O'Donovan,
Analysis using Relative Infinitesimals,
manuscript, 267 pp., March 19, 2008.

Y. Péraire, *Théorie relative des ensembles intérieures*,
Osaka Journ. Math. 29 (1992), 267 - 297.

KH, *Internally iterated ultrapowers*,
in: *Nonstandard Models of Arithmetic and Set Theory*,
ed. by A. Enayat and R. Kossak, Contemp. Math. 361,
AMS 2004, 87 - 120.

KH, *Relative set theory*, in preparation.

V. Kanovei and M. Reeken,
Nonstandard Analysis, Axiomatically, xvi + 408 pp.,
Springer-Verlag Berlin Heidelberg New York, 2004.

Axioms of FRIST

Primitive concepts: \in , \sqsubseteq

We postulate all axioms of ZFC
(with Separation and Replacement for \in -formulas).

$\mathcal{P}^{\text{fin}}A$ is the set of all finite subsets of A .

We read $x \sqsubseteq y$ as “ x appears at the level of y ”.

Notation:

$x \in \mathbf{V}(y)$ means $x \sqsubseteq y$.

$x \in \mathbf{V}(x_1, \dots, x_k)$ means $x \in \mathbf{V}(x_1) \vee \dots \vee x \in \mathbf{V}(x_k)$.

$\mathbf{V}(x) \subseteq \mathbf{V}(y)$ means $(\forall z)(z \in \mathbf{V}(x) \Rightarrow z \in \mathbf{V}(y))$.

$\mathbf{V}(x) \subset \mathbf{V}(y)$ means $\mathbf{V}(x) \subseteq \mathbf{V}(y) \wedge \neg \mathbf{V}(y) \subseteq \mathbf{V}(x)$.

Relativization:

\sqsubseteq is a dense total pre-ordering with a least element 0 and no greatest element.

In detail, the conjunction of the universal closures of:

$$0 \in \mathbf{V}(x) \wedge x \in \mathbf{V}(x);$$

$$y \in \mathbf{V}(x) \Rightarrow \mathbf{V}(y) \subseteq \mathbf{V}(x);$$

$$\mathbf{V}(x) \subseteq \mathbf{V}(y) \vee \mathbf{V}(y) \subseteq \mathbf{V}(x);$$

$$(\exists y) \mathbf{V}(x) \subset \mathbf{V}(y);$$

$$\mathbf{V}(x) \subset \mathbf{V}(y) \Rightarrow (\exists z)(\mathbf{V}(x) \subset \mathbf{V}(z) \subset \mathbf{V}(y)).$$

Let $\mathcal{P}(x_1, \dots, x_k)$ be an $\in\sqsubseteq$ -formula and α a variable (the possibility that it is one of the variables x_1, \dots, x_k is allowed).

$\mathcal{P}^\alpha(x_1, \dots, x_k)$ is the formula obtained by replacing each occurrence of $\mathbf{V}(\cdot)$ in $\mathcal{P}(x_1, \dots, x_k)$ by $\mathbf{V}(\cdot, \alpha)$.

In terms of \sqsubseteq this means that every occurrence of \sqsubseteq is replaced by \sqsubseteq_α , where $x \sqsubseteq_\alpha y$ means $x \sqsubseteq \alpha \vee x \sqsubseteq y$.

Explicitly:

- $(x \in y)^\alpha$ is $(x \in y)$;
- $(x \in \mathbf{V}(y))^\alpha$ is $(x \in \mathbf{V}(y, \alpha))$;
- $(x = y)^\alpha$ is $(x = y)$;
- $(\mathcal{P} \wedge \mathcal{Q})^\alpha$ is $(\mathcal{P}^\alpha \wedge \mathcal{Q}^\alpha)$,
and similarly for the other connectives;
- $(\forall x \mathcal{P})^\alpha$ is $\forall x (\mathcal{P}^\alpha)$ and $(\exists x \mathcal{P})^\alpha$ is $\exists x (\mathcal{P}^\alpha)$.

Intuitively, \mathcal{P}^α makes the same statement about the level $\mathbf{V}(\alpha)$ as \mathcal{P} makes about $\mathbf{V}(0)$.

Definition. A formula $\mathcal{Q}(x_1, \dots, x_n)$ is **internal** if it is of the form $\mathcal{P}^{x_1, \dots, x_k}(x_1, \dots, x_k)$, for some $\in\sqsubseteq$ -formula $\mathcal{P}(x_1, \dots, x_k)$.

Transfer:

If $\mathbf{V}(\alpha) \subseteq \mathbf{V}(\beta)$ and $x_1, \dots, x_k \in \mathbf{V}(\alpha)$, then

$$\mathcal{P}^\alpha(x_1, \dots, x_k) \iff \mathcal{P}^\beta(x_1, \dots, x_k).$$

Informally:

A statement with parameters from some level is true about this level if and only if it is true about any finer level.

Corollaries:

Existential Closure Principle

Given a formula $\mathcal{P}(x, x_1, \dots, x_k)$ in the \in -language:

If $(\exists x) \mathcal{P}(x, x_1, \dots, x_k)$ is true, then

$(\exists x \in \mathbf{V}(x_1, \dots, x_k)) \mathcal{P}(x, x_1, \dots, x_k)$ is true.

Universal Closure Principle

Given a formula $\mathcal{P}(x, x_1, \dots, x_k)$ in the \in -language:

If $(\forall x \in \mathbf{V}(x_1, \dots, x_k)) \mathcal{P}(x, x_1, \dots, x_k)$ is true, then

$(\forall x) \mathcal{P}(x, x_1, \dots, x_k)$ is true.

Standardization:

Given any α and any x_1, \dots, x_k ;

For every A there is $B \in \mathbf{V}(\alpha)$ such that for all $z \in \mathbf{V}(\alpha)$

$$z \in B \iff z \in A \wedge \mathcal{P}^\alpha(z, A, x_1, \dots, x_k).$$

Corollaries:

For every A there is $B \in \mathbf{V}(\alpha)$ such that for all $z \in \mathbf{V}(\alpha)$
 $z \in B \iff z \in A$ (α -shadow of A).

Neighbor Principle

If a real number is not superlarge relative to a given level, then there is a real number appearing at that level and super-close to it (relative to that level).

Definition Principle

1. Let $\mathcal{P}(x, A, x_1, \dots, x_k)$ be an internal formula.
 Then there exists a set $B \in \mathbf{V}(A, x_1, \dots, x_k)$ such that
 $(\forall x) (x \in B \iff x \in A \wedge \mathcal{P}(x, A, x_1, \dots, x_k))$.

2. Let $\mathcal{P}(x, y, A, x_1, \dots, x_k)$ be an internal formula.
 If

$$(\forall x \in A)(\exists!y)\mathcal{P}(x, y, A, x_1, \dots, x_k),$$

then there is a function $F \in \mathbf{V}(A, x_1, \dots, x_k)$
 with domain A such that

$$(\forall x \in A)\mathcal{P}(x, F(x), A, x_1, \dots, x_k).$$

Idealization:

For any $\mathbf{V}(\alpha) \subset \mathbf{V}(\beta)$, any $A \in \mathbf{V}(\alpha)$, and any x_1, \dots, x_k ,

$$\begin{aligned} & (\forall a \in \mathcal{P}^{\text{fin}} A \cap \mathbf{V}(\alpha)) (\exists y) (\forall x \in a) \mathcal{P}^\beta(x, y, A, x_1, \dots, x_k) \\ & \iff (\exists y) (\forall x \in A \cap \mathbf{V}(\alpha)) \mathcal{P}^\beta(x, y, A, x_1, \dots, x_k). \end{aligned}$$

Corollary:

If $\mathbf{V}(\alpha) \subset \mathbf{V}(\beta)$, then there are natural numbers n such that

$$n \in \mathbf{V}(\beta), n \notin \mathbf{V}(\alpha).$$

Local Transfer Principle.

Let $\mathcal{P}(x_1, \dots, x_k)$ be any \in - \sqsubseteq -formula.

If $\mathcal{P}^\alpha(x_1, \dots, x_k)$ holds, then there exists $\gamma \sqsupset \alpha$ such that $\mathcal{P}^\beta(x_1, \dots, x_k)$ holds for all β with $\alpha \sqsubseteq \beta \sqsubset \gamma$.

The point is that x_1, \dots, x_k are arbitrary; they do not have to belong to $\mathbf{V}(\alpha)$!

Axioms of GRIST:

We strengthen Idealization and Standardization, and add Granularity.

Idealization:

For any $\mathbf{V}(\alpha) \subset \mathbf{V}(\beta)$, any $A \in \mathbf{V}(\alpha)$, and any x_1, \dots, x_k ,

$$\begin{aligned} & (\forall a \in \mathcal{P}^{\text{fin}} A \cap \mathbf{V}(\alpha)) (\exists y) (\forall x \in a) \mathcal{P}^\beta(x, y, A, x_1, \dots, x_k) \\ \iff & (\exists y) (\forall x \in A) [\mathbf{V}(x) \subset \mathbf{V}(\beta) \Rightarrow \mathcal{P}^\beta(x, y, A, x_1, \dots, x_k)]. \end{aligned}$$

Standardization:

Given A such that $\mathbf{V}(0) \subset \mathbf{V}(A)$, and any x_1, \dots, x_k , there exists B such that $\mathbf{V}(B) \subset \mathbf{V}(A)$ and, for every β with $\mathbf{V}(B) \subseteq \mathbf{V}(\beta) \subset \mathbf{V}(A)$ and every $z \in \mathbf{V}(\beta)$,

$$z \in B \iff z \in A \wedge \mathcal{P}^\beta(z, A, x_1, \dots, x_k).$$

Granularity:

For any x_1, \dots, x_k , if $(\exists \alpha) \mathcal{P}^\alpha(x_1, \dots, x_k)$, then
 $(\exists \alpha)[\mathcal{P}^\alpha(x_1, \dots, x_k) \wedge (\forall \beta)(\mathbf{V}(\beta) \subset \mathbf{V}(\alpha) \Rightarrow \neg \mathcal{P}^\beta(x_1, \dots, x_k))]$.

Theorem 1. ***GRIST** has an interpretation in **ZFC**, in which $\mathbf{V}(0)$ is isomorphic to the universe \mathbf{V} of sets of **ZFC**.*

The interpretation is given by a complicated limit ultrapower.

Corollary 2. ***GRIST** is a conservative extension of **ZFC**. In particular, **GRIST** is consistent relative to **ZFC**.*

Corollary 3. *Every model \mathfrak{M} of **ZFC** has an extension to a model \mathfrak{N} of **GRIST** (where sets of \mathfrak{M} are precisely the sets of \mathfrak{N} that appear at the level $\mathbf{V}(0)$).*

Theorem 4. (Reduction Algorithm)

There is a formula $x\mathbb{M}_\alpha U$ of the $\in\text{-}\sqsubseteq$ -language and a formula $\mathbb{S}(U)$ of the \in -language such that

$$\begin{aligned} & (\forall x)(\exists U)[\mathbb{S}(U) \wedge U \in \mathbf{V}(\alpha) \wedge x\mathbb{M}_\alpha U]; \\ & (\forall U)[(\mathbb{S}(U) \wedge U \in \mathbf{V}(\alpha)) \rightarrow (\exists x) x\mathbb{M}_\alpha U]. \end{aligned}$$

Moreover, for every formula $\mathcal{P}(x_1, \dots, x_k)$ of the $\in\text{-}\sqsubseteq$ -language there is a formula $\mathcal{Q}(U)$ of the \in -language (effectively obtained from it) such that

$$\langle x_1, \dots, x_k \rangle \mathbb{M}_\alpha U \Rightarrow (\mathcal{P}^\alpha(x_1, \dots, x_k) \iff \mathcal{Q}(U)).$$

Corollary 5. If \mathfrak{N}_1 and \mathfrak{N}_2 are two extensions of a model \mathfrak{M} of **ZFC** to a model of **GRIST**, then they are $L_{\infty, \omega}$ -elementarily equivalent.

Corollary 6. Every countable model \mathfrak{M} of **ZFC** has a unique (up to isomorphism which is identity on \mathfrak{M}) extension to a countable model of **GRIST**.

Corollary 7. If \mathcal{T} is a complete consistent extension of **ZFC** (in \in -language), then $\mathcal{T} + \mathbf{GRIST}$ is a complete consistent theory in the $\in\text{-}\sqsubseteq$ -language.

Corollary 8. **GRIST** is finitely axiomatizable over **ZFC**.

Corollary 9. If x is uniquely definable in **GRIST** from parameters in $\mathbf{V}(0)$, then x belongs to $\mathbf{V}(0)$. If $x \notin \mathbf{V}(0)$, then for each α there exist $y \in \mathbf{V}(\alpha)$, $y \notin \mathbf{V}(\beta)$ for any $\beta \sqsubset \alpha$, such that x and y are $\in\text{-}\sqsubseteq$ -indiscernible.

Let f be a function and a a real number.

If f is differentiable at a , then, for each dx supersmall relative to the level of f and a ,

$$f(a + dx) = f(a) + f'(a) \cdot dx + \varepsilon \cdot dx,$$

for some $\varepsilon \simeq 0$ (relative to the level of f and a).

A **tagged partition** of $[a; b]$ is a finite set $\mathcal{P} = \{x_0, x_1, \dots, x_n\}$ where

$$a = x_0 < x_1 < \dots < x_i < \dots < x_n = b.$$

and a set $\mathcal{T} = \{t_0, \dots, t_{n-1}\}$ where

$$x_i \leq t_i \leq x_{i+1}, \quad \text{for } i = 0, \dots, n-1.$$

We let

$$dx_i = x_{i+1} - x_i$$

A partition is **fine** if all dx_i are supersmall relative to the context level.

The function f is **Riemann integrable** on $[a, b]$ if there is $R \in \mathbb{R}$ in $\mathbf{V}(f, a, b)$ such that

$$\sum_{i=0}^{n-1} f(t_i) \cdot dx_i \simeq R,$$

for all fine tagged partitions \mathcal{P}, \mathcal{T} of $[a; b]$.

Definition 10. Given a context level and a real number a :

1. A real number r is **a -accessible** if $r = \varphi(a)$ for some function $\varphi : \mathbb{R} \rightarrow \mathbb{R}$ in the context level.
2. A real number $h \neq 0$ is **a -supersmall** if $|h| \leq r$ for all a -accessible $r > 0$.

We say that a function φ is **positive** if $\varphi(x) > 0$ for all x in its domain. It follows immediately from these definitions that $h \neq 0$ is a -supersmall if and only if $|h| \leq \varphi(a)$ for all positive $\varphi : \mathbb{R} \rightarrow \mathbb{R}$ in the context level.

Theorem 11. *The following statements are equivalent:*

1. $\lim_{x \rightarrow a} f(x) = L$
2. *The number L is a -accessible relative to $\mathbf{V}(f)$ and $f(a + h) - L$ is a -supersmall relative to $\mathbf{V}(f)$ (or 0), for all h a -supersmall relative to $\mathbf{V}(f)$.*

Definition 12. A tagged partition $(\mathcal{P}, \mathcal{T})$ is **superfine** relative to the level $\mathbf{V}(\alpha)$ if each dx_i is t_i -supersmall relative to $\mathbf{V}(\alpha)$.

Theorem 13. *If $(\mathcal{P}, \mathcal{T})$ is a superfine partition of $[a; b]$, then every real number $c \in [a; b]$ appearing at the context level belongs to \mathcal{T} .*

Theorem 14. *Let $a, b \in \mathbb{R}$ and let $\{I_k\}_{k=1}^{\infty}$ be a system of open intervals appearing at the context level. If $(\mathcal{P}, \mathcal{T})$ is a superfine partition of $[a; b]$, then for each $t_i \in \bigcup_{k=1}^{\infty} I_k$ there is some k such that $[x_i; x_{i+1}] \subseteq I_k$.*

Definition 15. A function f defined on $[a; b]$ is **generalized Riemann integrable on $[a; b]$** if there is a number R appearing at the context level such that

$$\sum_{i=0}^{n-1} f(t_i) \cdot dx_i \simeq R,$$

for all superfine tagged partitions $(\mathcal{P}, \mathcal{T})$ of $[a; b]$.