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Non-standard analysis
within second order arithmetic

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- Backgrounds
- Systems of non-standard second order arithmetic
 - **ns-BASIC**, **ns-WKL₀**, **ns-ACA₀**
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- Non-standard analysis in ns-systems
- Applications for (standard) R. M.
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Backgrounds

1. Model theoretic non-standard arguments

Within a countable model of WKL_0 or ACA_0 , we can do non-standard analysis by means of [weak saturation](#), [standard part principle](#), . . .

- Non-standard arguments for WKL_0 (Tanaka)
 - existence of Haar measure (Tanaka/Yamazaki)
- Non-standard arguments for ACA_0
 - Riemann mapping theorem (Y)

Backgrounds

1. Model theoretic non-standard arguments

2. Non-standard arithmetic

Big five systems are characterized by non-standard arithmetic (Keisler).

We combine 1 and 2 for the following aims:

- Use non-standard arguments to do (standard) analysis in subsystems of \mathbf{Z}_2 easily.
- Do Reverse Mathematics for non-standard analysis.
- Characterize subsystems of \mathbf{Z}_2 from non-standard view point.

Backgrounds

For the previous aims, we need systems of non-standard second order arithmetic as the following:

1. Expansions of second order arithmetic and non-standard arithmetic.
2. We can do analysis in both 'standard structure' and 'non-standard structure'.
3. We can use typical non-standard principles such as 'standard part principle', 'transfer principle', . . .
4. If we prove a 'standard theorem' within a ns-system, then we can find a 'standard proof' in (standard) second order arithmetic.

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Language \mathcal{L}_2^*

Language of non-standard second order arithmetic (\mathcal{L}_2^*) are the following:

s number variables: $x^s, y^s, \dots,$

* number variables: $x^*, y^*, \dots,$

s set variables: $X^s, Y^s, \dots,$

* set variables: $X^*, Y^*, \dots,$

s symbols: $0^s, 1^s, =^s, +^s, \cdot^s, <^s, \in^s,$

* symbols: $0^*, 1^*, =^*, +^*, \cdot^*, <^*, \in^*,$

function symbol: $\sqrt{}$.

s-structure and *-structure

M^s : range of x^s, y^s, \dots ,

M^* : range of x^*, y^*, \dots ,

S^s : range of X^s, Y^s, \dots ,

S^* : range of X^*, Y^*, \dots

$V^s = (M^s, S^s; 0^s, 1^s, \dots)$: s- \mathcal{L}_2 structure.

$V^* = (M^*, S^*; 0^*, 1^*, \dots)$: *- \mathcal{L}_2 structure.

$\checkmark : M^s \cup S^s \rightarrow M^* \cup S^*$: embedding.

We usually regard M^s as a subset of M^* .

(Notations)

Let φ be an \mathcal{L}_2 -formula.

- φ^s : \mathcal{L}_2^* formula constructed by adding s to any \mathcal{L}_2 symbols in φ .
- φ^* : \mathcal{L}_2^* formula constructed by adding * to any \mathcal{L}_2 symbols in φ .
- $\check{x}^s := \sqrt{(x^s)}$.
- $\check{X}^s := \sqrt{(X^s)}$.

We usually omit s and * of relations $=, \leq, \in$.

We often say “ φ holds in V^s (in V^*)” when φ^s (φ^*) holds.

Typical axioms of non-standard analysis

emb : “ $\sqrt{}$ is an injective homomorphism”.

$$e : \forall x^* \forall y^s (x^* < y^s \rightarrow \exists z^s (x^* = z^s)).$$

$$\text{fst} : \forall X^* (\text{card}(X^*) \in M^s \\ \rightarrow \exists Y^s \forall x^s (x^s \in Y^s \leftrightarrow \check{x}^s \in X^*)).$$

$$\text{st} : \forall X^* \exists Y^s \forall x^s (x^s \in Y^s \leftrightarrow \check{x}^s \in X^*).$$

Σ_j^i overspill (saturation) :

$$\forall x^* \forall X^* (\forall y^s \exists z^s (z^s \geq y^s \wedge \varphi(\check{z}^s, x^*, X^*))^* \\ \rightarrow \exists y^* (\forall w^s (y^* > \check{w}^s) \wedge \varphi(y^*, x^*, X^*))^*)$$

for any $\Sigma_j^i(\mathcal{L}_2)$ -formula $\varphi(z, x, X)$.

Typical axioms of non-standard analysis

$$\Sigma_j^i \text{equiv} : (\varphi^s \leftrightarrow \varphi^*)$$

for any $\Sigma_j^i(\mathcal{L}_2)$ -sentence φ .

$$\Sigma_j^i \text{TP} : \forall x^s \forall X^s (\varphi(x^s, X^s)^s \leftrightarrow \varphi(\check{x}^s, \check{X}^s)^*)$$

for any $\Sigma_j^i(\mathcal{L}_2)$ -formula $\varphi(x, X)$.

ns-systems

$$\text{ns-BASIC} = (\text{RCA}_0)^s + \text{emb} + e + \text{fst} + \Sigma_1^0 \text{overspill} \\ + \Sigma_2^1 \text{equiv} + \Sigma_0^0 \text{TP}.$$

$$\text{ns-WKL}_0 = (\text{WKL}_0)^s + \text{emb} + e + \text{st} + \Sigma_1^0 \text{overspill} \\ + \Sigma_2^1 \text{equiv} + \Sigma_0^0 \text{TP}.$$

$$\text{ns-ACA}_0 = (\text{ACA}_0)^s + \text{emb} + e + \text{st} + \Sigma_0^1 \text{overspill} \\ + \Sigma_2^1 \text{equiv} + \Sigma_1^1 \text{TP}.$$

- **ns-WKL₀** is an extension of **WKL₀^{*}** introduced by Keisler.
- **ns-ACA₀** is an extension of **ACA₀^{*}**.

ns-systems

We can show the following.

Proposition 1.

1. **ns-BASIC** is a conservative extension of **RCA₀**.
2. **ns-WKL₀** = **ns-BASIC** + st.
3. **ns-ACA₀** = **ns-BASIC** + st + Σ_1^1 TP.

Interpretation of ns-ACA₀ in ACA₀

We interpret \mathcal{L}_2^* -formulas by forcing relation \Vdash .

(in ACA₀)

For unbounded X and \mathcal{L}_2^* -formula ψ , we define

$$X \Vdash \psi \leftrightarrow \text{“for any generic ultrafilter } G \ni X \text{ on } S, \\ (M, S, M^M / G, S^M / G) \models \psi\text{”}.$$

Theorem 2.

1. ns-ACA₀ $\vdash \psi \Rightarrow$ ACA₀ $\vdash (\Vdash \psi)$ for any $\psi \in \mathcal{L}_2^*$.
2. ACA₀ $\vdash (\Vdash \varphi^S) \leftrightarrow \varphi$ for any $\varphi \in \mathcal{L}_2$.

Interpretation of ns-ACA₀ in ACA₀

Corollary 3 (conservativity).

ns-ACA₀ $\vdash \varphi^s \Rightarrow$ **ACA₀** $\vdash \varphi$ for any $\varphi \in \mathcal{L}_2$.

Proof.

By Theorem 2.1, a proof **ns-ACA₀** $\vdash \varphi^s$ can be transformed to a proof **ACA₀** $\vdash \vdash \varphi^s$.

Then, by Theorem 2.2, **ACA₀** $\vdash \varphi$. \square

Interpretation of ns-WKL₀ in WKL₀

Let $\mathbf{WKL}_0' := \mathbf{WKL}_0 + \text{“}I \text{ is a proper cut”} + \{c > I\}$.

(I : a new relation symbol, c : a new constant symbol)

Within \mathbf{WKL}_0' , we can define another forcing notion \Vdash_w for self-embeddings.

Theorem 4.

1. $\text{ns-WKL}_0 \vdash \psi \Rightarrow \mathbf{WKL}_0' \vdash (\Vdash_w \psi)$

for any $\psi \in \mathcal{L}_2^*$.

2. $\mathbf{WKL}_0' \vdash (\Vdash_w \varphi^s) \leftrightarrow \varphi$ for any $\varphi \in \mathcal{L}_2$.

Corollary 5 (conservativity).

$\text{ns-WKL}_0 \vdash \varphi^s \Rightarrow \mathbf{WKL}_0 \vdash \varphi$ for any $\varphi \in \mathcal{L}_2$.

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Non-standard analysis in ns-systems

In this section, we show some examples of non-standard analysis in ns-systems. Our aim is to find non-standard counterparts of famous theorems which are equivalent to some ns-systems.

(We often omit \checkmark for number variables.)

Within **ns-BASIC**, we can define real numbers, open sets, continuous functions, complete separable metric spaces, ... in both **s**-structure and *****-structure.

Definition 1 (ns-BASIC: standard part). Let $\alpha^* = \langle a_i^* \mid i \in \mathbb{N}^* \rangle \in \mathbb{R}^*$ and $\beta^s = \langle b_i^s \mid i \in \mathbb{N}^s \rangle \in \mathbb{R}^s$. β^s is said to be a standard part of α^* ($\text{st}(\alpha) = \beta$) if

$$\forall i \in \mathbb{N}^s \quad |a_i^* - b_i^s| < 2^{-i} \text{ in } V^*.$$

We write $\alpha_1^* \approx \alpha_2^*$ if $\text{st}(\alpha_1^* - \alpha_2^*) = 0$. Using overspill, we can show

$$\forall \alpha^s \in \mathbb{R}^s \exists b^* \in \mathbb{Q}^* \quad \text{st}(b^*) = \alpha^s.$$

We can do Reverse Mathematics for some typical non-standard statements.

Theorem 6. The following are equivalent over **ns-BASIC**.

1. **ns-WKL₀**.

2. For any $\alpha^* \in \mathbb{R}^*$,

$$\exists K^s \in \mathbb{N}^s \mid \alpha^* \mid < K^s \rightarrow \exists \beta^s \in \mathbb{R}^s \text{ st}(\alpha^*) = \beta^s.$$

Next, we consider compactness of complete separable metric spaces.

Theorem 7. The following are equivalent over **ns-BASIC**.

1. **ns-WKL₀**.

2. For any totally bounded complete separable metric space

$\langle A^s, d^s \rangle$ in V^s , there exist $A^* \supset A^s$ and $d^* \supset d^s$ in V^* ,

$$\forall x^* \in \hat{A}^* \exists x^s \in \hat{A}^s \text{ st}(x^*) = x^s.$$

Proposition 8 (ns-BASIC). Let $\langle A^s, d^s \rangle \in V^s$ and $\langle A^*, d^* \rangle \in V^*$. If $\forall x^* \in \hat{A}^* \exists x^s \in \hat{A}^s \text{st}(x^*) = x^s$, then $\langle A^s, d^s \rangle$ is Heine-Borel compact.

Corollary 9. $\text{ns-WKL}_0 \vdash (\text{Heine-Borel theorem})^s$.
Thus, $\text{WKL}_0 \vdash \text{Heine-Borel theorem}$.

Next, we consider continuous functions.

Definition 2 (ns-BASIC). Let f^* be a continuous function in V^* . f^* is said to be s-continuous if

$$\text{st}(\alpha^*) = \text{st}(\beta^*) \in \mathbb{R}^s \rightarrow \text{st}(f^*(\alpha^*)) = \text{st}(f^*(\beta^*)) \in \mathbb{R}^s.$$

$f \in V^s$ is said to be a standard part of f^* ($\text{st}(f^*) = f$) if

$$f(\text{st}(\alpha^*)) = \text{st}(f^*(\alpha^*)).$$

Theorem 10. The following are equivalent over **ns-BASIC**.

1. **ns-WKL₀**.
2. If f^* is an s-continuous continuous function in V^* , then there exists a continuous function f^s in V^s such that $\text{st}(f^*) = f^s$.
3. For any continuous function f^s on $[0, 1]$ in V^s , there exists a piecewise linear s-continuous continuous function f^* on $[0, 1]$ in V^* such that $\text{st}(f^*) = f^s$.

Proposition 11 (ns-BASIC). If $\text{st}(f^*) = f^s$ and $\alpha^* \approx \beta^* \rightarrow f^*(\alpha^*) \approx f^*(\beta^*)$, then f is uniformly continuous.

Corollary 12. **ns-WKL₀** \vdash (every continuous function on $[0, 1]$ is uniformly continuous)^s.

Thus, **WKL₀** \vdash (every continuous function on $[0, 1]$ is uniformly continuous).

Next, we consider sequential compactness. For this, the transfer principle is very useful.

We usually use $\Sigma_1^0\mathbf{TP}$ for reals and $\Sigma_1^1\mathbf{TP}$ for continuous functions, but they are equivalent.

Theorem 13. The following are equivalent over **ns-WKL**₀.

1. **ns-ACA**₀.
2. $\Sigma_1^0\mathbf{TP}$.
3. $\Sigma_1^0\mathbf{TP}$ for real numbers in V^s .
4. $\Sigma_1^1\mathbf{TP}$ for continuous functions in V^s .

Theorem 14 (ns-ACA₀).

1. Let $\mathcal{A}^s : \mathbb{N}^s \rightarrow \mathbb{R}^s$ be a real sequence on $[0, 1]$ in V^s , and let $H^* \in \mathbb{N}^* \setminus \mathbb{N}^s$. Then, $\text{st}(\sqrt{(\mathcal{A}^s)}(H^*))$ is an accumulation value of \mathcal{A}^s .
2. Let \mathcal{F}^s be a sequence of continuous functions on $[0, 1]$ in V^s , and let $H^* \in \mathbb{N}^* \setminus \mathbb{N}^s$. If $\text{st}(\sqrt{(\mathcal{F}^s)}(H^*))$ exists, then it is an accumulation value of \mathcal{F}^s .

Question: Can we prove the converse?

Proposition 15 (ns-ACA₀). If \mathcal{F}^s is uniformly bounded and equicontinuous, then $\sqrt{(\mathcal{F}^s)}(H^*)$ is s-continuous.

Corollary 16. ns-ACA₀ \vdash (Ascoli's lemma)^s.

Thus, ACA₀ \vdash Ascoli's lemma.

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We will show a version of Riemann mapping theorem within \mathbf{WKL}_0 as an example of an application of ns-systems to Reverse Mathematics.

Theorem 17 (\mathbf{WKL}_0 : RMT for Jordan regions).

JRMT: Let γ be a Jordan curve on \mathbb{C} and D be the interior of γ . Then, there exists a biholomorphic map $h : \Delta(1) \rightarrow D$.

($\Delta(1) = \{z \in \mathbb{C} : |z| < 1\}$.)

Proof.

By Corollary 5, we only need to show $\mathbf{ns-WKL}_0 \vdash (\text{JRMT})^s$.

Thus, we reason within $\mathbf{ns-WKL}_0$.

Let γ^s be a Jordan curve on \mathbb{C}^s . Then, there exists a piecewise linear Jordan curve $\gamma^* \in V^*$ such that $\text{st}(\gamma^*) = \gamma^s$.

Let D^* be the interior of γ^* .

Lemma 18 (\mathbf{RCA}_0 : RMT for polygonal regions (Horihata-Y)).

PRMT: Let γ be a piecewise linear Jordan curve on \mathbb{C} and D be the interior of γ . Then, there exists a biholomorphic map $h : \Delta(1) \rightarrow D$.

Using this lemma, PRMT holds in V^s . Then, by Σ_2^1 equiv, PRMT holds in V^* . Thus, there exists a biholomorphic function $h^* : \Delta(1) \rightarrow D^*$.

By the Schwarz lemma, $h^{*'} is bounded by $K_i^s \in \mathbb{N}^s$ on $\Delta(1 - 2^{-i})$ for any $i \in \mathbb{N}^s$. Thus, h^* is s-continuous on $\Delta(1)$.$

Then we can easily show that $h^s = \text{st}(h^*)$ is a desired biholomorphic function in V^s .

Hence $\mathbf{ns-WKL}_0 \vdash (\mathbf{JRMT})^s$. \square

Similarly, we can show the following.

Theorem 19.

1. **ns-WKL₀** \vdash (Jordan curve theorem)^S.
Thus, **WKL₀** \vdash Jordan curve theorem. (Sakamoto-Y)
2. **ns-ACA₀** \vdash (Riemann mapping theorem)^S.
Thus, **ACA₀** \vdash Riemann mapping theorem.

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ns-system for $WWKL_0$?

We consider the next property.

LMP : $\forall H^* \in \mathbb{N}^* \setminus \mathbb{N}^s \quad \forall T^* \subseteq 2^{<H^*}$

$$\text{st} \left(\frac{\text{card}(\{\sigma^* \in T^* \mid \text{lh}(\sigma^*) = H^*\})}{2^{H^*}} \right) > 0$$

$$\rightarrow \exists \sigma^* \in T^* \text{lh}(\sigma^*) = h^* \wedge \sigma^* \cap \mathbb{N}^s \in V^s.$$

LMP is a principle for Loeb Measure theory.

Proposition 20. $\text{ns-BASIC} + \text{LMP} \vdash (WWKL_0)^s.$

ns-system for $WWKL_0$?

Question 1: Is $\text{ns-BASIC} + \text{LMP}$ a conservative extension of $WWKL_0$?

Question 2: Let $(M, S) \models WWKL_0$ be a countable model. Then, is there $\bar{S} \supseteq S$ such that $(M, \bar{S}) \models WKL_0$ and for any binary tree $T \in \bar{S}$,

$$\lim_{i \rightarrow \infty} \frac{\text{card}(\{\sigma \in T \mid \text{lh}(\sigma) = i\})}{2^i} > 0$$

$\rightarrow \exists f \in S$ f is a path of T .

We can show that 2 implies 1.

other ns-systems?

$$\text{ns-ATR}_0 = \text{ns-ACA}_0 + (\text{ATR}_0)^s + \Sigma_2^1\text{TP?}$$

$$\begin{aligned} \text{ns-}\Pi_1^1\text{CA}_0 &= \text{ns-ACA}_0 + (\Pi_1^1\text{CA}_0)^s \\ &\quad + \Sigma_2^1\text{TP} + \Sigma_1^1\text{overspill?} \end{aligned}$$

Question 3: Are there any good principles for ns-systems? (saturation principles?)

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