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every filter is contained in an ultrafilter

Canonical name	EveryFilterIsContainedInAnUltrafilter
Date of creation	2013-03-22 14:41:41
Last modified on	2013-03-22 14:41:41
Owner	rspuzio (6075)
Last modified by	rspuzio (6075)
Numerical id	6
Author	rspuzio (6075)
Entry type	Theorem
Classification	msc 54A20
Related topic	LindenbaumsLemma

Let X be a set and \mathcal{F} be a filter on X . Then there exists an ultrafilter \mathcal{U} on X which is finer than \mathcal{F} .

An importance consequence of this theorem is the existence of free ultrafilters on infinite sets. According to the theorem, there must exist an ultrafilter which is finer than the cofinite filter. Since the cofinite filter is free, every filter finer than it must also be free, and hence there exists a free ultrafilter.

Also note that this theorem requires the axiom of choice.