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CONTINUOUS LOGIC FOR THE CLASSICAL LOGICIAN

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1. A CLASS OF STRUCTURES

As a motivating example, consider real vector spaces. These are among the most simple strucures considered in model theory. Now expand them with a norm. The norm is a function that, given vector, outputs a real number. We may formalize this in a natural way by using a two sorted struture. Ideally, we would like to have that an elementary extension of a normed space mantain the usal notion of real numbers¹ but this is not possible if we insist to mantain the classical notion of elementary extension. A way out has been proposed by Henson and Iovino: restrict the notion of elementarity to a smaller class of formulas (which they call positive bounded formulas). We elaborate on this idea generalizing it to arbitrary structures and a wider class of formulas.

1 Definition. Let L be a one-sorted (first-order) language. Let $L' \supseteq L$ be a two-sorted language. We consider the class of L'-structures of the form $M = \langle M, R \rangle$, where M ranges over L-structures, while R is fixed.

We assume that R is endowed with a locally compact Hausdorff topology.

We require that function symbols only have one of these sorts

- i. $R^n \rightarrow R$;
- ii. $M^n \rightarrow M$;
- iii. $M^n \to R$.

The interpretation of symbols of sort $R^n \to R$ is required to be continuous, the interpretation of symbols of sort $M^n \to R$ is required to be bounded, i.e. the range is contained in a compact set.

We only allow relation symbols of sorts M^n and R^n .

There might be models in the class described in Definition 1 that do not have a saturated elementary extension in the same class. As a remedy, below we carve out a set \mathbb{L} of formulas, $L \subseteq \mathbb{L} \subseteq L'$, such that every model as in Definition 1 has an \mathbb{L} -elementary extension that is \mathbb{L} -saturated in the same class.

¹Non standard standard analists have no problem in expanding \mathbb{R} . In these notes, for a change, we insist as \mathbb{R} should remain \mathbb{R} throughout.

For convenience we assume that the functions of sort $M^n \to M$ and the relation of sort M^n are all in L. It is also convenient to assume that L' contains names for all continuous bounded functions $R^n \to R$.

- **2 Definition.** Formulas in \mathbb{L} are constructed inductively from the following two sets of formulas
 - i. formulas of the form $t(x; y) \in C$, where $C \subseteq R^n$ is compact² and t(x, y) is a *n*-tuple of terms of sort $M^{|x|} \times R^{|y|} \to R$;
 - ii. all formulas in L.

We require that \mathbb{L} is closed under the Boolean connectives \land , \lor ; the quantifiers \forall , \exists of sort M; and the quantifiers \forall^C , \exists^C , by which we mean the quantifiers of sort R restricted to some (any) compact set $C \subseteq R^m$.

2. HENSON-IOVINO APPROXIMATIONS

For $\varphi, \varphi' \in \mathbb{L}$ (free variables are hidden) we say that $\varphi' > \varphi$ if φ' can be obtained replacing each atomic formula $t \in C$ occurring in φ by $t \in D$ for some compact neighborhood D of C. If no such atomic formulas occurs in φ , then $\varphi > \varphi$.

Note that this is a dense (pre)order of \mathbb{L} .

Formulas in as in (i) of Definition 2 do not occur under the scope of a negation, therefore we always have that $\varphi \to \varphi'$. Vice versa, if φ' for every $\varphi' > \varphi$, then φ .

The lemma below is required for the proof of Łŏś Theorem in the next section. But first a preliminary fact.

- **3 Fact.** Assume the following data
 - t(x; y), an *n*-tuple of terms of sort $M^{|x|} \times R^{|y|} \to R$;
 - · $\langle a_i : i \in I \rangle$, a sequence of elements $a_i \in M^{|x|}$;
 - · $U \subseteq \mathbb{R}^n$ an open set;
 - \cdot F, an ultrafilter on I.

Then for every $\alpha \in \mathbb{R}^{|y|}$ the following are equivalent

$$1 \qquad \{i \in I : t^{\mathcal{M}}(a_i; \alpha) \in U\} \in F.$$

2 there is an open $V \ni \alpha$ such that for every $\alpha' \in V$

$$\{i \in I : t^{\mathcal{M}}(a_i; \alpha') \in U\} \in F.$$

²We confuse the relation symbols in L' of sort R^m with their interpretation and write $t \in C$ for C(t)

Proof. Only $(1\Rightarrow 2)$ requires a proof. By induction on the nesting of functions of sort $R^n \to R$ In the basis case the tuple t is composed of elements of R and terms of sort $M^n \to R$. Then the fact is clear. Assume inductively that the fact holds for the tuple t(x, y) and prove it for the tuple $f_1(t(x, y)), \ldots, f_n(t(x, y))$. It suffices to prove it for n = 1. Hence, assume

$$\left\{i\in I\,:\, f^{\mathcal{M}}\left(t^{\mathcal{M}}(a_i;\alpha)\right)\in U\right\}\ \in\ F$$

or equivalently

$$\Big\{i\in I\,:\, t^{\mathcal{M}}(a_i;\alpha)\in \left(f^{\mathcal{M}}\right)^{-1}[U]\}\ \in\ F.$$

By the continuity of the functions of sort $\mathbb{R}^n \to \mathbb{R}$, the required V is obtained from the induction hypothesis.

We recall the standard definition of F-limits. Let I be a non-empty set. Let F be a filter on I. Let Y be a topological space. If $f: I \to Y$ and $\lambda \in Y$ we write

$$F$$
- $\lim_{i} f(i) = \lambda$

if $f^{-1}[A] \in F$ for every $A \subseteq Y$ that is a neighborhood of λ . Such a λ is unique if Y is Hausdorff. When F is an ultrafilter, and Y is compact the limit always exists.

4 Lemma. Assume the following data

- $\cdot \quad \varphi(x; y) \in \mathbb{L};$
- $\langle a_i : i \in I \rangle$, a sequence of elements of $M^{|x|}$;
- · $\langle \alpha_i : i \in I \rangle$, a sequence of elements of $C \subseteq R^{|y|}$, a compact set;
- $\alpha = F \lim_{i} \alpha_{i}$, for some ultrafilter F on I.

Then the following are equivalent

1
$$\{i \in I : \mathcal{M} \models \varphi(a_i; \alpha)\} \in F.$$

2 $\{i \in I : \mathcal{M} \models \varphi'(a_i; \alpha_i)\} \in F \text{ for every } \varphi' > \varphi.$

Proof. By induction on the syntax. When $\varphi(x; y)$ is in L, it does not depend on α , and the lemma is trivial. Suppose that $\varphi(x; y)$ is as in (i) of Definition 2, say it is the formula $t(x; y) \in C$.

Assume that $\{i: \mathcal{M} \models t(a_i; \alpha) \in C\} \in F$. Then F- $\lim_i t^{\mathcal{M}}(a_i; \alpha) \in C$. Let D be a compact neighborhood of C. By Fact 3, there is an open $V \ni \alpha$ such that $\{i: \mathcal{M} \models t(a_i; \alpha') \in D\} \in F$ for every $\alpha' \in V$. Then $\{i: \mathcal{M} \models t'(a_i; \alpha_i) \in D\} \in F$ follows. As D is arbitrary, (1) follows. Vice versa, using that F is an ultrafilter, assume that $\{i: \mathcal{M} \not\models t(a_i; \alpha) \in C\} \in F$. By local compactness and regularity, $\{i: \mathcal{M} \not\models t(a_i; \alpha) \in D\} \in F$ for some D, a compact neighborhood of C. Then the negation of (2) follows.

This completes the proof of the base case of the induction.

Induction clear for the connectives \vee , \wedge . To deal with the universal quantifier of sort M we assume inductively that for every $\varphi' > \varphi$

$$\left\{i: \mathcal{M} \models \varphi(a_i,b_i\,;\alpha)\right\} \in F \iff \left\{i: \mathcal{M} \models \varphi'(a_i,b_i\,;\alpha_i)\right\} \in F.$$

We prove

1.
$$\{i: \mathcal{M} \models \forall y \varphi(a_i, y; \alpha)\} \in F \iff \{i: \mathcal{M} \models \forall y \varphi'(a_i, y; \alpha_i)\} \in F$$

Negate the r.h.s. of the implication. Then there is a sequence $\langle b_i : i \in I \rangle$ such that (using that F is an ultrafilter)

$$\{i: \mathcal{M} \not\models \varphi'(a_i, b_i; \alpha_i)\} \in F$$

Assume the l.h.s. of (1) and reason for a contradiction. Then $\{i: \mathcal{M} \models \varphi(a_i, b_i; \alpha)\} \in F$ and, by induction hypothesis, $\{i: \mathcal{M} \models \varphi'(a_i, b_i; \alpha_i)\} \in F$. A contradiction that proves the implication (\Rightarrow) in (1). The converse implication is immediate.

Induction for the existential quantifier of sort M is similar (dual) to the proof for the universal quantifier.

Induction for the quantifier \forall^B is also virtually identical, but we repeat the argument for convenience. Assume inductively that for every $\varphi' > \varphi$ and every sequence $\langle \beta_i : i \in I \rangle$ in B such that $\beta = F$ - $\lim_i \beta_i$

$$\left\{i\,:\, \mathcal{M}\models \varphi(a_i\,;\alpha,\beta)\right\}\in F \;\;\Leftrightarrow\;\; \left\{i\,:\, \mathcal{M}\models \varphi'(a_i\,;\alpha_i,\beta_i)\right\}\in F.$$

We prove

2.
$$\{i: \mathcal{M} \models \forall^C y \varphi(a_i, ; \alpha, y)\} \in F \iff \{i: \mathcal{M} \models \forall^C y \varphi'(a_i; \alpha_i, y)\} \in F$$

Negate the r.h.s. of the implication. Then there is a sequence $\langle \beta_i : i \in I \rangle$ such that (again using that F is an ultrafilter)

$$\{i: \mathcal{M} \not\models \varphi'(a_i; \alpha_i, \beta_i)\} \in F$$

As B is compact, F- $\lim_i \beta_i$ exists, say it equals $\beta \in B$. Assume the l.h.s. of the implication and reason for a contradiction. Then $\{i: \mathcal{M} \models \varphi(a_i; \alpha, \beta)\} \in F$ and, by induction hypothesis, $\{i: \mathcal{M} \models \varphi'(a_i; \alpha_i, \beta_i)\} \in F$. A contradiction that proves the implication (\Rightarrow) in (2). The converse implication is immediate.

Induction for the quantifier \exists^B is proved by the dual version of argument above.

3. Ultraproducts

Below we introduce a suitable notion of ultraproducts of some structures $\langle \mathcal{M}_i : i \in I \rangle$. We require that for each function symbol f of sort $M^n \to R$ there is a compact $C \subseteq R$ that contains the range of all the functions $f^{\mathcal{M}_i}$.

To keep notation tidy, we make two semplifications: (1) we only consider ultratpowers; (2) we ignore formulas in L containing equality, so we can work with M^I in place of M^I/F . The generalization is straightforward and is left to the reader.

Let I be an infinite set. Let F be an ultrafilter on I. Let $\mathcal{M} = \langle M, R \rangle$ be an L-structure.

- **5 Definition.** We define a structure $\mathcal{N} = \langle N, R \rangle$ that we call the ultrapower of \mathcal{M} .
 - 1. $N = M^I$ that is, it is the set of sequences $\hat{a}: I \to M$.
 - 2. If f is a function of sort $M^n \to M$ then $f^{\mathcal{N}}(\hat{a})$ is the sequence $\langle f^{\mathcal{M}}(\hat{a}i) : i \in I \rangle$.
 - 3. The interpretation of functions of sort $R^n \to R$ remains unchanged.
 - 4. If f is a function of sort $M^n \to R$ then

$$f^{\mathcal{N}}(\hat{a}) = F - \lim_{i} f^{\mathcal{M}}(\hat{a}i).$$

5. If r is a relation symbol of sort M^n then

$$\mathcal{N} \models r(\hat{a}) \Leftrightarrow \{i \in I : \mathcal{M} \models r(\hat{a}i)\} \in F.$$

6. The interpretation of functions of sort \mathbb{R}^n remains unchanged.

The following is immediate but it needs to be noted. In fact, in the more general setting of ultraproducts, it would not hold without the uniformity assumption above.

6 Fact. The structure \mathbb{N} satisfies Definition 1.

The following is easily proved by induction on the syntax as in the classical case

7 Fact. If t(x) is a term of type $M^{|x|} \to M$ then

$$t^{\mathbb{N}}(\hat{a}) = \langle t^{\mathbb{M}}(\hat{a}i) : i \in I \rangle.$$

We also have that

8 Fact. If t(x; y) has sort $M^{|x|} \times R^{|y|} \to R$ then

$$t^{\mathcal{N}}(\hat{a};\alpha) = F - \lim_{i} t^{\mathcal{M}}(\hat{a}i;\alpha).$$

Proof. By induction. If t is a function symbol then x or z do not occor in t. If x does not occur in t the claim is trivial. If y does not occur in t the claim holds by definition. Finally, induction is is clear by the continuity of the functions of sort $R^n \to R$.

Finally, we prove

9 Proposition (Łŏś Theorem). Let \mathbb{N} be as above and let $\varphi(x; y) \in \mathbb{L}$. Then for all $\hat{a} \in N^{|x|}$ and all $\alpha \in R^{|y|}$

$$\mathcal{N} \models \varphi(\hat{a}; \alpha) \iff \left\{ i \in I : \mathcal{M} \models \varphi'(\hat{a}i; \alpha) \right\} \in F \text{ for every } \varphi' > \varphi.$$

Proof. By induction on the syntax. If $\varphi(x; y) \in L$ then the theorem reduces to the classical Łŏś Theorem. Then, suppose that $\varphi(x; y)$ is as in (i) of Definition 2, say it is the formula $t(x; y) \in C$.

Assume $\mathbb{N} \models t(\hat{a}, \alpha) \in C$. If D is a compact neighborhood of C then D is also a neighborhood of $t^{\mathbb{N}}(\hat{a}, \alpha)$. Hence, by the definition of F-limit, $\{i : \mathbb{M} \models t(\hat{a}i, \alpha) \in D\} \in F$. Vice versa, assume $\mathbb{N} \models t(\hat{a}, \alpha) \notin C$. By local compactness of R there is a compact neighborhood of C, such that $t^{\mathbb{N}}(\hat{a}, \alpha) \notin D$. By Fact 8 and the definition of F-limit, $\{i : \mathbb{M} \models t(\hat{a}i, \alpha) \notin D\} \in F$.

This completes the proof of the base case of the induction.

Induction for the connectives \vee and \wedge is clear. To deal with the quantifiers of sort M we assume inductively that

$$\mathcal{N} \models \varphi(\hat{a}, \hat{b}; \alpha) \iff \{i \in I : \mathcal{M} \models \varphi'(\hat{a}i, \hat{b}i; \alpha)\} \in F \text{ for every } \varphi' > \varphi.$$

First we prove

- 1. $\mathbb{N} \models \forall y \, \varphi(\hat{a}, y; \alpha) \Leftrightarrow \{i \in I : \mathbb{M} \models \forall y \, \varphi'(\hat{a}i, y; \alpha)\} \in F \text{ for every } \varphi' > \varphi.$
- (\Leftarrow) Assume $\mathbb{N} \not\models \varphi(\hat{a}, \hat{b}; \alpha)$ for some \hat{b} . By induction hypothesis, $\{i : \mathbb{M} \models \varphi'(\hat{a}i, \hat{b}i; \alpha)\} \not\in F$ for some $\varphi' > \varphi$. A fortiori $\{i : \mathbb{M} \models \forall y \varphi'(\hat{a}i, y; \alpha)\} \not\in F$ as required.
- (⇒) Assume that $\{i : \mathcal{M} \not\models \forall y \varphi'(\hat{a}i, y; \alpha)\} \in F$. Choose \hat{b} such that $\{i : \mathcal{M} \not\models \varphi'(\hat{a}i, \hat{b}i; \alpha)\} \in F$. If for a contradiction $\mathcal{N} \models \forall y \varphi(\hat{a}, y; \alpha)$, then in particular $\mathcal{N} \models \varphi(\hat{a}, \hat{b}; \alpha)$. By induction hypothesis, $\{i : \mathcal{M} \models \varphi'(\hat{a}i, \hat{b}i; \alpha)\} \in F$ a contradiction. This completes the proof of (1).

Induction for the existential quantifier of sort M is similar (dual) to the proof above.

Finally, to deal with the quantifier \forall^C we assume inductively that

$$\mathcal{N} \models \varphi(\hat{a}; \alpha, \beta) \; \Leftrightarrow \; \left\{ i \in I \; : \; \mathcal{M} \models \varphi'(\hat{a}i; \alpha, \beta) \right\} \in F \; \text{for every} \; \varphi' > \varphi$$

and prove that

- 3. $\mathbb{N} \models \forall^C y \, \varphi(\hat{a}; \alpha, y) \Leftrightarrow \{i \in I : \mathbb{M} \models \forall^C y \, \varphi'(\hat{a}i; \alpha, y)\} \in F \text{ for every } \varphi' > \varphi.$
- (\Leftarrow) Assume $\mathbb{N} \not\models \varphi(\hat{a}; \alpha, \beta)$ for some β . By induction hypothesis, $\{i : \mathbb{M} \models \varphi'(\hat{a}i; \alpha, \beta)\} \not\in F$ for some $\varphi' > \varphi$. A fortiori $\{i : \mathbb{M} \models \forall^C y \varphi'(\hat{a}i; \alpha, y)\} \not\in F$ as required.

(⇒) Assume that $\{i : \mathcal{M} \not\models \forall^C y \varphi'(\hat{a}i; \alpha, y)\} \in F$ for some $\varphi' > \varphi$. Choose some $\beta_i \in C$ such that $\{i: \mathcal{M} \not\models \varphi'(\hat{a}i; \alpha, \beta_i)\} \in F$ and let $\beta = F - \lim_i \beta_i$. If for a contradiction $\mathcal{N} \models \forall^C y \varphi(\hat{a}; \alpha, y)$, then $\mathbb{N} \models \varphi(\hat{a}; \alpha, \beta)$ and, by induction hypothesis, $\{i : \mathbb{M} \models \varphi''(\hat{a}i; \alpha, \beta)\} \in F$ for every $\varphi'' > \varphi$. Fix φ'' such that $\varphi' > \varphi'' > \varphi$ and obtain a contradiction from Lemma 4. This completes the proof of (3).

Induction for the quantifier \exists^C is again dual to the proof above.

4. L-ELEMENTRARITY

(Work in progress)

Let $\mathcal{M} = \langle M, R \rangle$ and $\mathcal{N} = \langle N, R \rangle$ be two structures. We say that $f : M \to N$, a partial map, is an L-elementary map if

$$\mathcal{M} \models \varphi(a) \Rightarrow \mathcal{N} \models \varphi(a)$$
 for every $\varphi(x) \in \mathbb{L}$ and every $a \in (\text{dom } f)^{|x|}$

The following fact is proved as in the classical case using that $\mathcal{M} \models \varphi'$ for every $\varphi' > \varphi$ if and only if $M \models \varphi$.

10 Fact. If \mathbb{N} is an ultrapower of \mathbb{M} then there is an \mathbb{L} -elementary embedding of \mathbb{M} into \mathbb{N} .

For $A \subseteq M \cap N$, we say that \mathcal{M} and \mathcal{N} are \mathbb{L} -(elementary) equivalent over A and write $\mathcal{M} \equiv_A^{\mathbb{L}} \mathcal{N}$ if $\mathrm{id}_A: M \to N$ is \mathbb{L} -elementary. We write $\mathcal{M} \leq^{\mathbb{L}} \mathcal{N}$ when $\mathcal{M} \equiv^{\mathbb{L}}_M \mathcal{N}$. In words, we say that \mathcal{M} is an \mathbb{L} -(elementary) substructure of \mathbb{N} .

The following is proved as in the classical case.

- 11 Proposition (Tarski-Vaught Test). The following are equivalent
 - 1. $\mathcal{M} \prec^{\mathbb{L}} \mathcal{N}$
 - M is a subset of N and for every formula $\varphi(x) \in \mathbb{L}(M)$

$$\mathcal{N} \models \exists x \, \varphi(x) \Rightarrow \mathcal{N} \models \varphi(a) \text{ for some } a \in M$$

5. L-SATURATION

(Work in progress)



Let $p(x) \subseteq \mathbb{L}(M)$. We say that p(x) is finitely satisfied in \mathcal{M} if $\mathcal{M} \models \exists x \varphi'(x)$ for every $\varphi' > \varphi$ where $\varphi(x)$ is any conjunction of formulas in p(x).

The following definition is standard.

- **12 Definition.** We say that M is L-saturated if for every p(x) as in 1 and 2 below, $M \models \exists x \ p(a)$.
 - 1. $p(x) \subseteq \mathbb{L}(A)$ for some $A \subseteq M$ of cardinality $\langle |M|$ and |x| = 1;

2. p(x) is finitely satisfied in M.

Then proof that every model embeds \mathbb{L} -elementarily in an \mathbb{L} -saturated one proceeds as in the classical case. First, note that the classical ultrapower construction yields the following lemma.

13 Lemma. Every model M embeds \mathbb{L} -elementarily in a model N that realizes all types as in the definition above.

Finally, using a sufficiently long \mathbb{L} -elementary chain we obtain the required saturated extension.

14 Corollary. Every model M is an \mathbb{L} -elementary subtructure of some saturated model \mathbb{N} (possibly of inaccessible cardinality).

We denote by \mathcal{U} some large \mathbb{L} -saturated structure which we call the monster model. The unit ball of \mathcal{U} is denoted by U. The cardinality of \mathcal{U} is an inaccessible cardinal that we denote by κ . Below we say model for \mathbb{L} -elementarity substructure of \mathcal{U} .

6. Completeness

(Work in progress)

For $a, b \in U$ we write $a \sim b$ if t(a) = t(b) for every term t(x) with parameters in U of sort $M \to R$.

15 Fact. If $\bar{a} = \langle a_i : i < \lambda \rangle$ and $\bar{b} = \langle b_i : i < \lambda \rangle$ are such that $a_i \sim b_i$ for every $i < \lambda$ then $t(\bar{a}) = t(\bar{b})$ for every term t(x) with parameters in U of sort $M^{\lambda} \to R$.

Proof. Assume inductively that the fact holds for λ and let $a_{\lambda} \sim b_{\lambda}$. Then $t(\bar{a}, a_{\lambda}) = t(\bar{a}, b_{\lambda}) = t(\bar{b}, b_{\lambda})$.

16 Example (???). Let L be the language of \mathbb{R} -algebras expanded with two lattice operators \wedge , \vee . Let $\langle \Omega, \mathcal{B}, \Pr \rangle$ be a probability space. Let M be the set the simple real valued random variables with the natural interpretation of the symbols in L. Let $R = \mathbb{R}$. Assume L' estends L with all the continuous functions $\mathbb{R}^n \to \mathbb{R}$ and for every $n \in \mathbb{N}$ the functions \mathbb{E}_n that gives the expected value of $(X \wedge n) \vee -n$ for $n \in \mathbb{N}$. Note that the cut-off enures that the range of these functions is bounded.

The relation $a \sim b$ holds in these there cases

We say that $a \in U$ is definable in the limit over M if $a \equiv_M^{\mathbb{L}} x \to a \sim x$

- **17 Example.** Assume that $R = \mathbb{R}$ and that L' contains a function of sort $M^2 \to R$ that that is interpreted in a pseudometric. Assume that all terms of sort $M^n \to R$ are continuous with rispect to this pseudometric. It is easy to see that $a \sim b$ if and only if d(a,b) = 0. We claim that the following are equivalent
 - 1. $a \in U$ is definable in the limit over M, a model;

2. there is a sequence $\langle a_i : i \in \omega \rangle$ of elements of M that converges to a.

Proof. $(2 \Rightarrow 1)$ Let $\langle \varepsilon_i : i \in \omega \rangle$ be a sequence of reals that converges to 0 and such that $d(a_i, a) \leq \varepsilon_i$ for every $i \in \omega$. Then $d(a_i, b) \leq \varepsilon_i$ for every $b \equiv_M a$. By the uniqueness of the limit d(a, b) = 0.

 $(1\Rightarrow 2)$ Assume that $a\equiv_M x\to a\sim x$. Then $a\equiv_M^\mathbb{L} x\to d(a,x)<1/n$ for every n>0. By compactness there is a formula $\varphi_n(x)\in\operatorname{tp}_\mathbb{L}(a/M)$ such that $\varphi_n(x)\to d(a,x)<1/n$. By \mathbb{L} -elementarity there is an $a_n\in M$ such that $\varphi(a_n)$. As $d(a,a_n)<1/n$, the sequence $\langle a_n:n\in\omega\rangle$ converges to a.