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## CONTINUOUS LOGIC FOR THE CLASSICAL LOGICIAN

## 1. A CLASS OF STRUCTURES

- **1 Definition.** We will work with *L*-structures of the form  $\mathcal{M} = \langle M, R \rangle$ , where *R* is fixed. We are given, for each *n*, a set of definable subsets of  $R^n$  that form a base of closed sets of a compact Hausdorff topology.
  - (?) We require that the terms of sort  $M^n \times R^m \to R$  are interpreted in functions  $t^{\mathcal{M}}(a, -) : R^m \to R$  that are continuous uniformly in  $a \in M^n$ .

Caveat: occasionally, we work with totopogical spaces that are not  $T_0$ . When we say that such a space is Hausdorff, we mean that its Kolmogorof quotient is Hausdorff.

There may be no saturated structure among those described in Definition 1. As a remedy, we restrict the notion of saturation to formulas in  $\mathbb{L}$ , as defined below. In a nutshell, formulas in  $\mathbb{L}$  do not contain existential quantifiers of sort R. Moreover, there are some *critical* function symbols that may not occur under the scope of negation. Intuitively, the function symbols are divided in three classes according to their sort

- 1.  $M^n \times R^m \to M$
- $2. \quad M^0 \times R^m \to R$
- 3.  $M^{n+1} \times R^m \rightarrow R$

Functions in the latter group are critical and will be dealt with caution.

Below,  $\mathbb{T}$  denotes the set of the terms of sort  $M^n \times R^m \to R$ .

- **2 Definition.** The set  $\mathbb{L}$  is a subset of L that is defined inductively as follows
  - i. it contains all formulas without quantifiers of sort R and function of sort  $M^{n+1} \times R^m \to R$ ;
  - ii. it contains the formulas  $t(y; z) \in C$  where  $C \subseteq R^n$  is a basic closed set and  $t(y; z) \in \mathbb{T}^n$ ;
  - iii. it is closed under the Boolean connectives  $\land$ ,  $\lor$ , and the quantifiers  $\forall$ ,  $\exists$  of sort M;
  - iv. it is closed under the quantifier  $\forall$  of sort R.

## 2. Ultrapowers

We recall some standard definitions about *F*-limits. Let *I* be a non-empty set. Let *F* be a filter on *I*. If  $f: I \to R^m$  and  $\lambda \in R^m$  we write

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

if  $f^{-1}[A] \in F$  for every  $A \subseteq R^m$  that is a neighborhood of  $\lambda$ . Such a  $\lambda$  is unique and, when F is an ultrafilter, it always exists (because  $R^n$  is compact).

Below we introduce ultrapowers of a suitable form. To keep the notation as clean as possible we make two simplifications: (1) we discuss only ultraproducts; (2) we do not consider formulas containing equality among elements of M, so we need not take any quotient.

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

- **3 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  $M^n \times R^m \to M$  then  $f^{\mathbb{N}}(\hat{a}; \alpha)$  is the sequence  $\langle f^{\mathbb{M}}(\hat{a}i; \alpha) : i \in I \rangle$ .
  - 4. If f is a function of sort  $M^n \times R^m \to R$  then

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

The following fact is easily proved by induction on the syntax.

**4 Fact.** If no function symbol of sort  $M^{n+1} \times R^m \to R$  occurs in t(y; z) then

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

If true, the proof of the following fact is tedious.

**5 Fact.** For every term t(y; z) of sort  $M^n \times R^m \to R$ 

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

For  $\varphi(x)$ ,  $\varphi'(x) \in \mathbb{L}(A)$  we say that  $\varphi' > \varphi$  if  $\varphi'$  has been obtained replacing each atomic formulas  $t \in C$  occurring in  $\varphi$  by  $t \in D$  for some closed neighborhood of C. Note that, if such atomic formulas do not occur in  $\varphi$ , then  $\varphi > \varphi$ .

Finally, we prove

**6 Proposition** (Łŏś Theorem). Assume  $|I| \ge$  the weight of the topology on R. Let  $\mathcal{N}$  be as above and let  $\varphi(x; y) \in \mathbb{L}$ . Then for all  $\hat{a} \in N^{|x|}$  and all  $\alpha \in R^{|y|}$ 

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

*Proof.* First note that if  $\varphi(x; y)$  is as in (i) of Definition 2 then, after absorbing  $\alpha$  into le language, the proposition reduces to the classical Łŏś Theorem.

Now, suppose that  $\varphi(x; y)$  is as in (ii) of Definition 2, say it is the formula  $t(x; y) \in C$ , where t(x; y) is a tuple of terms of sort  $M^{|x|} \times R^{|y|} \to R$ .

Assume  $\mathbb{N} \models t(\hat{a}, \alpha) \in C$ . If D a closed 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 normality,  $t^{\mathbb{N}}(\hat{a}, \alpha) \notin D$  for D a closed neigboorhood of C. By the definition of F-limit,  $\{i : \mathbb{M} \models t(\hat{a}i, \alpha) \notin D\} \in F$ . Then  $\{i : \mathbb{M} \models t(\hat{a}i, \alpha) \in D\} \notin F$ .

As for induction, only the existential quantifier require some work. Assume for simplicity that  $I = \omega$ , inductively we assume that

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

We need to prove

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

The implication  $\Rightarrow$  is clear. For the converse, assume the r.h.s. For every  $i \in I$  pick a formula  $\varphi_i$  so that  $\varphi_i > \varphi_i > \varphi$  for for every i < j and

$$\mathcal{M} \ \models \ \bigwedge_{i \in I} \varphi_i(x,y\,;\alpha) \ \rightarrow \ \varphi(x,y\,;\alpha).$$

For every  $j \in I$  there is a sequence  $\hat{b}_j$  such that

$$\left\{i\in I\ :\ \mathcal{M}\models\varphi_i(\hat{a}i,\hat{b}_ii\,;\alpha)\right\}\in F.$$

As  $\varphi_j(x, y; \alpha) \to \varphi_{j'}(x, y; \alpha)$  for j > j', the diagonal sequence  $\hat{d} = \langle \hat{b}_i i : i \in I \rangle$  satisfies  $\mathbb{N} \models \varphi(\hat{a}, \hat{d}; \alpha)$ .