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KOMBINATORIKA FILTRŮ NA PŘIROZENÝCH ČÍSLECH
COMBINATORICS OF FILTERS ON THE NATURAL NUMBERS

Bakalářská práce

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Abstract

Práce se věnuje kombinatorickým vlastnostem filtrů na přirozených číslech. Obsahuje úvod a motivaci do problematiky definovatelnosti filtrů a jejich kombinatorikou, definice základních typů filtrů: P-filtr, Q-filtr, Rapid filtr; upořádání: Rudin-Kiesler, Rudin-Blass, Katětov a Tukey; konstrukce filtrů; základní definice z kombinatoriky na ω; úvod do deskriptivní teorie množin, topologie a základní výsledky.

Abstract

The work is devoted to combinatorial properties of filters on natural numbers as an introduction and motivation to the definability of the filters and its combinatorics. Basic filter types: P-filter, Q-filter, Rapid filter; orders: Rudin-Kiesler, Rudin-Blass, Katětov and Tukey; filter constructions; basic definitions related to combinatorics on ω; introduction to basic descriptive set theory and topology and some specific results.
# Contents

1 Introduction 4

2 Chapter I 6
   2.1 Filters ........................................ 6

3 Chapter II 11
   3.1 Orders on filters on \(\omega\) ...................... 12
   3.2 Ultrafilter constructions .......................... 14
   3.3 Standard combinatorial properties ............... 15

4 Chapter III 18
   4.1 Topology ........................................ 18
   4.2 Definable sets .................................... 23
   4.3 Meager sets ...................................... 24
   4.4 Filters and convergence .......................... 25

5 Chapter IV 26
   5.1 Ideals and filters ................................. 26
   5.2 Submeasure ...................................... 27

References 30
1. Introduction

The goal of this work is to show the Mazur theorem from [Mazu91] as a bridge between the topology and combinatorics. In the Chapters I and II there are basic definitions related to combinatorics on $\omega$. Chapter III contains an introduction to topology and basic descriptive set theory. Chapter IV focuses to Mazur’s specific result.

Set theory is a domain of mathematical logic that studies sets. Georg Cantor as the inventor of the Set theory, a theory of actual infinity, commonly based on $ZFC$ (the Zermelo-Fraenkel axioms with the axiom of choice). The first infinite ordinal number in $ZFC$ (the first after all natural numbers) is denoted $\omega$ and relates to common natural numbers $\mathbb{N}$.

**Definition 1.1.** The set $X$ is strictly larger then $Y$, denoted $X \succ Y$, if there exists one-to-one function from $Y$ to $X$ and there is not bijection from $Y$ to $X$.

The Power set axiom says there exists the set of all subsets of any set $X$ denoted $\mathcal{P}(X)$.

**Theorem 1.2.** $\mathcal{P}(X) \succ X$ The power set of any set is strictly larger then given set.

*Proof.* Obviously there is a one-to-one function from $X$ to $\mathcal{P}(X)$. Using a contradiction, let there is a bijection $f : X \to \mathcal{P}(X)$, so there is a pairing between these sets.

Let imagine the set $A = \{ Y \in X \mid Y \notin f(Y) \}$. $A$ is a subset of $\mathcal{P}(X)$, so there must be some element $z \in X$ such that $f(z) = A$.

- If $z \in A$, then $z \notin f(z) = A$.
- If $z \notin A$, then $z \in A$ by definition of $A$.

In this sense the set $\mathcal{P}(\omega)$ is strictly larger than $\omega$. So there are many infinities. Cantor’s development of the theory of infinite sets with various sizes of infinity denoted $\aleph_0, \aleph_1, \aleph_2, \ldots$ stimulates a discussion of the philosophy of mathematics. This theorem hasn’t probably anything with physics otherwise there are various philosophical views, such as Finitism, Constructivism, Platonism, Formalism, regarding what this theorem really means. [Kun11]

Finitism says that it’s meaningless. The sense of an infinite set is a fiction. Finitism is an extreme form of constructivism, according to which a mathematical object does not exist unless it can be constructed from natural numbers in a finite number of steps. Platonism has come to mean that the
infinitistic concepts really do have some meaning in the abstract mathematical universe.

The formalist philosophy of mathematics maintains the interest in studying the consequences of some collections of axioms. In this case it is ZFC. The focus to the relation between truth and proof appears after Gottlob Frege’s invention of the concept of formal logic, and Kurt Gödel’s proofs of arithmetics incompleteness in 1931.

In ZFC is not provable which cardinality equals the cardinality of $\mathcal{P}(\omega)$. This can be assumed as the additional axiom $2^{\aleph_0} = \aleph_1$ which is called the Continuum hypothesis. For this, the size of continuum $2^{\aleph_0}$ is abbreviated $c$, and the first uncountable cardinal $\aleph_1$ (the first uncountable ordinal $\omega_1$). There are many cardinal characteristic of the continuum. The continuum could mean $\mathbb{R}$, Cantor space $2^\omega$, $[\omega]^\omega$ or Baire space $\omega^\omega$. These spaces are essentially the same after removal of at most a countable set from each space, there exists a homeomorphism between the modified spaces.

The mathematical aspect of ZFC is called infinitary combinatorics. It means proving the theorems using ordinary reasoning. The concept of Filter realizes the notion of big sets. It could be imagined as a decision procedure of the majority. For example if the set of people, who voted for some alternative, is in the filter, then they form a majority.

An ultrafilter contains every subset or its complement so it is a truth-value assignment. It has a connection to two-valued logic. In this text all ultrafilters are on the set $\omega$. This set of ultrafilters has size same as $\mathcal{P}(\mathcal{P}(\omega))$. It is a question: How can be distinguished the ultrafilters?

In the lecture at the fourth international congress held in Rome in 1908, Frigyes Riesz (1880 - 1956) introduced the concept of ultrafilter. Henri Cartan (1904 - 2008) pointed out the usefulness of this concept nearly thirty years after in the articles of Théorie des filters and Filters et ultrafilters published in Compt. rend. Acad. Sci. Paris (1937).

The theory of definability plays important role here, it develops the topological hierarchy which classifies the sets over real numbers $\mathbb{R}$. As the real number it is possible to take the points from Cantor space and an ultrafilter could be regarded as a subspace of Cantor space.

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1 Paul Cohen in 1963 showed that Continuum hypothesis is independent to ZFC axioms.
Chapter I

In this chapter there is an introduction of basic definitions and facts related to the concept of an ultrafilter.

2.1 Filters

Definition 2.1 (Filter on a set). A filter on a set $X$ is a collection $\mathcal{F}$ of subsets of $X$ such that:

1. $X \in \mathcal{F}$;
2. if $A \in \mathcal{F}$ and $B \in \mathcal{F}$, then $A \cap B \in \mathcal{F}$;
3. if $A, B \subseteq X$, $A \in \mathcal{F}$, and $A \subseteq B$, then $B \in \mathcal{F}$.
4. $A \in \mathcal{F}$ or $X \setminus A \in \mathcal{F}$ for all $A \subseteq X$ then $\mathcal{F}$ is called ultrafilter.

A filter $\mathcal{F}$ is proper if $\emptyset \notin \mathcal{F}$. Only proper filters are considered. A filter $\mathcal{F}$ is principal\(^2\) if there is an $x \in X$ such that $\mathcal{F} = \{A \subseteq X \mid x \in A\}$.

Observation 2.2. Principal filter is ultrafilter.

Proposition 2.3. An ultrafilter is principal if and only if it contains a finite set.

Proof. The right direction is obvious. If there is an ultrafilter which contains finite set $A$. By dividing the part of $A$ and checking if the part is in the ultrafilter then there is a singleton of some element $x$. So ultrafilter is principal. \qed

Corollary 2.4. An ultrafilter is non-principal (free) if and only if it contains all cofinite sets.

Definition 2.5. A filter $\mathcal{F}$ is Fréchet filter on an infinite set $X$ if $\mathcal{F} = \{A \subseteq X \mid |X \setminus A| < \omega\}$.

A filter containing Fréchet filter is called free filter.

Proposition 2.6. A filter is a free filter if the intersection of all its members is empty.

Proof. If the intersection is not empty so there is some set $A$ and the filter contains all cofinite sets. The complements of finite parts of $A$ give a contradiction. \qed

\(^2\)The terminology "principal" is imported from ring theory.
Observation 2.7. If $A$ is a nonempty family of filters over $X$, then $\bigcap A$ is a filter over $X$.

*Proof.* If $\bigcap A$ is not a filter, then there is some member of $A$ which doesn’t satisfy filter conditions. \hfill $\square$

Observation 2.8. If $A$ is a $\subset$-chain of filters over $X$, then $\bigcup A$ is a filter over $X$.

*Proof.* If $\bigcup A$ is not a filter, then there is some member of $A$ which doesn’t satisfy filter conditions. \hfill $\square$

Observation 2.9. If $F$ is a filter and $X \in F$, then $\mathcal{P}(X) \cap F$ is a filter over $X$.

*Proof.* If $\mathcal{P}(X) \cap F$ is not a filter, obviously then $F$ can’t be a filter. \hfill $\square$

Observation 2.10. Let $\kappa$ be an infinite cardinal, $|S| \leq \kappa$. The set $\{X \subset S \mid |X| > \kappa\}$ is a nonprincipal filter over $S$.

Definition 2.11 (Finite intersection property FIP). A nonempty system $E$ of sets has the *Finite intersection property*, FIP; if for every $n \in \omega$ and every family $e_0, ..., e_n \in E$ is true:

$$e_0 \cap ... \cap e_n \neq \emptyset.$$ 

Observation 2.12. Every $E \subseteq \mathcal{P}(X)$ with the FIP can be extended to a proper filter.

*Proof.* $\mathcal{F}$ is defined: $\mathcal{F} = \{A \subseteq X \mid \exists n \in \omega \exists e_0, ..., \exists e_n \in E (e_0 \cap ... \cap e_n \subseteq A)\}$. $\mathcal{F}$ is closed under intersection, i.e. that for $A, B \in \mathcal{F}$ there is $X \cap Y \in \mathcal{F}$ because if $e_0 \cap ... \cap e_n \subseteq A$ and $f_0 \cap ... \cap f_m \subseteq B$ then $e_0 \cap ... \cap e_n \cap f_0 \cap ... \cap f_m \subseteq A \cap B$ \hfill $\square$

Lemma 2.12.1. A filter $\mathcal{F}$ over $X$ is an ultrafilter if and only if it is maximal in the order $\subseteq$. 

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7
2.1 Filters

Proof. Let $\mathcal{U}$ is ultrafilter. For contradiction, there is a $\mathcal{F} \supset \mathcal{U}$ and is some $A \in \mathcal{F} \setminus \mathcal{U}$ and $X \setminus A \in \mathcal{U}$. Then $X \setminus A \in \mathcal{F}$ and $A \in \mathcal{F}$ is contradiction.

For other side assume $\mathcal{F}$ is a filter that is not an ultrafilter. To find $\mathcal{F}' \supset \mathcal{F}$: Let $B \subseteq X$ be such that neither $B$ nor $X \setminus B$ is in $\mathcal{F}$. Consider the family $\mathcal{G} = \mathcal{F} \cup \{B\}$. $\mathcal{G}$ has the finite intersection property because if $A \in \mathcal{F}$, then $A \cap B \neq \emptyset$, otherwise there is $A \subseteq X \setminus B$ and $X \setminus B \in \mathcal{F}$. If $A_1, ..., A_n \in \mathcal{F}$, we have $A_1 \cap .. \cap A_n \in \mathcal{F}$ and so

$$B \cap A_1 \cap .. \cap A_n \neq \emptyset$$

$\mathcal{G}$ has finite intersection property, so there is a filter $\mathcal{F}' \subseteq \mathcal{G}$. Since $B \in \mathcal{F}' \setminus \mathcal{F}$, $\mathcal{F}$ is not maximal.

The Axiom of choice implies following useful theorem.

Theorem 2.13 (Zorn’s lemma). If $X$ is a partially ordered set such that every chain in $X$ has an upper bound, then $X$ contains a maximal element.

Theorem 2.14 (Tarski’s Ultrafilter Theorem). Every filter can be extended to an ultrafilter

Proof. Let $\mathcal{F}_0$ be a filter. $P = \{\mathcal{F} \mid \mathcal{F}_0 \subseteq \mathcal{F}$ and $\mathcal{F}$ is filter$\}$. $\langle P, \subseteq \rangle$ is partially ordered set. Let $C$ is a chain in $P$. Let $C$ is a chain in $P$, then $\bigcup C$ is a filter and an upper bound of $C$ in $P$. By the Zorn’s lemma there exists a maximal element $\mathcal{U}$ in $P$. This $\mathcal{U}$ is an ultrafilter.

A filter $\mathcal{F}$ over $S$ is countably complete ($\sigma$-complete) if it is closed under countable intersections. Every principal filter is closed under arbitrary intersections.

Definition 2.15 (Filter Base). A filter Base over a set $X$ is a collection $\mathcal{B}$ of subsets of $X$ such that:

1. if $A \in \mathcal{B}$ and $A' \in \mathcal{B}$, then $A \cap A' \in \mathcal{B}$;

2. $\mathcal{B} \neq \emptyset$ and $\emptyset \notin \mathcal{B}$.

Given a filter base $\mathcal{B}$, the filter generated by $\mathcal{B}$ is defined as the smallest filter containing $\mathcal{B}$. Every filter is also a filter base, so the process of passing from base to the filter generated by it.

Let $X$ be a non-empty set and $C$ be a non-empty subset of $X$. Then $\{C\}$ is a filter base. The filter generated by $C$ (i.e., the collection of all subsets containing $C$) is called the filter generated by C.
Definition 2.16. An ultrafilter $F$ is a \textit{uniform} ultrafilter in $X$ if $|A| = |X|$ for every $A \in F$.

Definition 2.17 (Filter Generators). The set $S$ is said to \textit{generate} a filter $F$ (or it is called a set of \textit{filter generators} of $F$) if the family all finite intersections of elements of $S$ forms a filter base of $F$.

For the answer how many ultrafilters are possible on $\omega$ let define following concept.

Definition 2.18. A set $C \subseteq \mathcal{P}(\omega)$ is \textit{uniformly independent} if for any distinct sets $X_1, \ldots, X_n, Y_1, \ldots, Y_m \in C$
\[ |X_1 \cap \ldots \cap X_n \cap (\omega \setminus Y_1) \cap \ldots \cap (\omega \setminus Y_m)| = \omega. \]

It means that for all finite boolean combinations of distinct sets the intersection has cardinality $\omega$.

Firstly let be proven the following lemma.

Lemma 2.18.1. There exist $2^\omega$ uniformly independent subsets of $\omega$.

\textit{Proof}. Let $\text{Fin}$ is the set of all finite subsets of $\omega$ and let
\[ A = \{ \langle F, F' \rangle \mid F \in \text{Fin} \text{ and } F' \subseteq \text{Fin} \text{ and } |F'| \in \text{Fin} \}, \]
the size of $\text{Fin} \times \text{Fin}^{< \omega}$ is $\omega$, so $|A| = \omega$.

For each $X \subseteq \omega$, let
\[ A_X = \{ \langle F, F' \rangle : F \cap X \in F' \} \]
and let
\[ C = \{ A_X : X \subseteq \omega \} \]
If $X$ and $Y$ are distinct subsets of $\omega$, then $A_X \neq A_Y$. For example, if $n \in X$ but $n \notin Y$, then let $F = \{n\}$, $F' = \{F\}$, and $\langle F, F' \rangle \in A_X$ and $\langle F, F' \rangle \notin A_Y$, so $|C| = 2^\omega$.

To show that $C$ is uniformly independent, let $X_1, \ldots, X_n, Y_1, \ldots, Y_m$ are distinct subsets of $\omega$. For each $i \leq n$ and each $j \leq m$, let $a_{ij} \in \omega$ such that either $a_{ij} \in X_i \setminus Y_j$ or $a_{ij} \in Y_j \setminus X_i$. 
2.1 Filters

Now let $F \in Fin$ such that $\{a_{ij} \mid i \leq n \text{ and } j \leq m\} \subseteq F$.

$\forall i \leq n, j \leq m (F \cap X_i \neq F \cap Y_j)$. So if $F' = \{F \cap X_i \mid i \leq n\}$, then

$\forall i \leq n(F, F') \in A_{X_i}$,

$\forall j \leq m(F, F') \notin A_{Y_j}$,

then,

$|A_{X_1} \cap ... \cap A_{X_n} \cap (\omega \setminus A_{Y_1}) \cap ... \cap (\omega \setminus A_{Y_m})| = \omega$.

\[ \square \]

**Theorem 2.19** (Pospíšil\textsuperscript{3}). The number of uniform ultrafilters on $\omega$ is $2^{2^\omega}$.

**Proof.** Let $C$ be an uniformly independent family of subsets of $\omega$. For every function $f : C \to \{0, 1\}$, consider this family of subsets of $\omega$:

$G_f = \{X \mid \omega \setminus X \mid \leq \omega\} \cup \{X \mid f(X) = 1\} \cup \{\omega \setminus X \mid f(X) = 0\}$

The family $G_f$ has the finite intersection property, and so there exists an ultrafilter $D_f$ such that $D_f \supseteq G_f$. $D_f$ is uniform. If $f \neq g$, then for some $X \in C$, $f(X) \neq g(X)$; e.g. $f(X) = 1$ and $g(X) = 0$ and then $X \in D_f$ while $\omega \setminus X \in D_g$. So there are $2^{2^\omega}$ distinct uniform ultrafilters over $\omega$.[Jech78] \[ \square \]

\textsuperscript{3} Bedřich Pospíšil (1912-1944) proved the theorem in a work On bicom pact spaces published in 1939 at Masaryk Univerzity periodicals in Brno. On the request of the most significant set theory magazine published at the time, Fundamenta Mathematicae. Pospíšil published a revised version of his paper in this magazine. In 1941 he was arrested by the Gestapo and sentenced to three years in a concentration camp, from where he returned on May 17, 1944 but be soon succumbed to the consequences of long imprisonment.
Chapter II

At first sight it is not clear that all non-principal ultrafilters are not the same (up to permutation of $\omega$). However a simple cardinality argument shows that this can't be the case. There are too many ultrafilters and not enough permutations so that there are non-isomorphic non-principal ultrafilters on $\omega$. It is an important problem to find the properties that distinguish them. The analysis of different orders on the set of all ultrafilters on $\omega$ gives some view on complicated structure of this set. There is a ordering of the ultrafilters which says that $U$ is less than $V$ if it is a quotient of $V$ under some mapping of the natural numbers.

Let define following useful order concepts.

**Definition 3.1.** A quasiorder is a set with a transitive reflexive relation $\leq$.

**Definition 3.2.** A partial order is antisymmetric quasiorder.

**Definition 3.3.** A partial order is directed if for any two members there is another member such is above both.

**Definition 3.4.** A subset $A \subseteq X$ of partially ordered set $\langle X, \leq \rangle$ is cofinal if $\forall x \in X \exists a \in A (x \leq a)$.

**Definition 3.5.** A subset $A \subseteq X$ of partially ordered set $\langle X, \leq \rangle$ is bounded if $\exists x \in X \forall a \in A (a \leq x)$.

The cofinal and unbounded set is same in linear order.

**Observation 3.6.** If $\langle X, \leq \rangle$ is directed order, and $A \subseteq X$ is cofinal, then $A$ is directed.

**Proof.** For any two $a, b \in A$ there is another $c \in X$ above. The cofinality gives some $d \in A$ above $c$. From transitivity $a, b \leq d$. ⊓⊔

**Definition 3.7.** A function $f : X \to Y$ is cofinal if the image of each cofinal subset of $X$ is cofinal in $Y$.

**Definition 3.8.** A partial ordering $\langle Y, \leq_Y \rangle$ is Tukey reducible to a partial ordering $\langle X, \leq_X \rangle$, $X \leq_T Y$, if there is a cofinal function $f : Y \to X$. [Dobrinen]
3.1 Orders on filters on $\omega$

**Definition 3.9** (image of a filter under a function $f : \omega \to \omega$). For $f \in \omega^\omega$ and a filter $\mathcal{V} \subseteq \mathcal{P}(\omega)$ let

$$f(\mathcal{V}) = \{x \subseteq \omega \mid \exists y \in \mathcal{V} \backslash f(y) \subseteq x\}$$

![Diagram illustrating a factoring on $\omega$ induced by the function $f$ and pre-image of some set $x$.]

**Observation 3.10.** $f(\mathcal{V}) = \{x \subseteq \omega \mid f^{-1}[x] \in \mathcal{V}\}$

**Observation 3.11.** If $\mathcal{V} \subseteq \mathcal{P}(\omega)$ is an ultrafilter over $\omega$, then $\mathcal{U} = f(\mathcal{V})$ is also an ultrafilter over $\omega$.

**Proof.** Since $f^{-1}[\omega] = \omega$, so $\omega \in \mathcal{U}$, and since $f^{-1}[\emptyset] = \emptyset$, so $\emptyset \notin \mathcal{U}$.

If $x \subseteq x'$ and $x \in f(\mathcal{V})$, then $f[y] \subseteq x$ for some $y \in \mathcal{V}$, and therefore $f[y] \subseteq x'$, which shows that $x' \in f(\mathcal{V})$.

If $x, x' \in f(\mathcal{V})$, then $f^{-1}[x], f^{-1}[x'] \in \mathcal{V}$, and since $\mathcal{V}$ is a ultrafilter, $f^{-1}[x] \cap f^{-1}[x'] \in \mathcal{V}$. Since $f^{-1}[x \cap x'] \in \mathcal{V}$ we get $x \cap x' \in f(\mathcal{V})$.

If $x \notin f(\mathcal{V})$, then $f^{-1}[x] \notin \mathcal{V}$, and $\omega \setminus f^{-1}[x] \in \mathcal{V}$, then $f^{-1}[\omega] \setminus f^{-1}[x] \in \mathcal{V}$, and $f^{-1}[\omega \setminus x] \in \mathcal{V}$, so $\omega \setminus x \in \mathcal{V}$. $\mathcal{U}$ is ultrafilter.

**Lemma 3.11.1.** if $\mathcal{U}$ is ultrafilter and $f(\mathcal{U}) = \mathcal{U}$, then $\{n \mid f(n) = n\} \in \mathcal{U}$, $f$ is identity.

**Proof.** Let $A = \{n \mid f(n) = n\}$, $B = \{n \mid f(n) < n\}$, and $C = \{n \mid f(n) > n\}$. $f^{(n)}$ abbreviates $n$-th iteration of $f$.

If $B \in \mathcal{U}$, let $B_n = \{m \mid \forall n'(n') < n(f^{(n')}(m) \in B)$ and $f^{(n)}(m) \notin B\}$. 

12
3.1 Orders on filters on \( \omega \)

\[ \bigcup_{1 \leq n} B_n = B. \]

One of \( B_E = \bigcup_{1 \leq n} B_{2n} \) and \( B_O = \bigcup_{1 \leq n} B_{2n+1} \) is in \( \mathcal{U} \) because \( \mathcal{U} \) is ultrafilter.

If \( B_E \in \mathcal{U} \), then \( f[B_E] \in \mathcal{U} \), and if \( B_O \in \mathcal{U} \), then \( f[B_O] \in \mathcal{U} \), so both cases are impossible, \( B \notin \mathcal{U} \).

If \( C \in \mathcal{U} \), let \( C_n = \{ m \mid \forall n' < n (f^{(n')}(m) \in C) \} \) and \( f^{(n)}(m) \notin C \).

\[ \bigcup_{1 \leq n} C_n = C. \]

Same as for \( B \), \( C \notin \mathcal{U} \).

Let \( C^c = \omega \setminus C \) and \( C_0^c = \{ n \in C^c \mid n \notin f[C^c] \} \), \( C_\infty = \{ m \in C^c \mid \forall n' < n (m \in f^{(n')}(C_0^c)) \} \) and \( m \notin f^{(n)}[C_0^c] \), so \( C^c \notin \mathcal{U} \), then \( A \in \mathcal{U} \).

\[ \square \]

**Definition 3.12** (Rudin-Keisler order). Let \( \mathcal{F}, \mathcal{G} \) are filters. If there is a function \( f : \omega \to \omega \) such that \( A \in \mathcal{F} \) if and only if \( f^{-1}[A] \in \mathcal{G} \), then \( \mathcal{F} \leq_{RK} \mathcal{G} \).\[Hrus11\]

**Definition 3.13.** \( \mathcal{F} \equiv_{\text{RK}} \mathcal{G} \) if and only if \( \mathcal{F} \leq_{\text{RK}} \mathcal{G} \) and \( \mathcal{G} \leq_{\text{RK}} \mathcal{F} \)

**Observation 3.14.** \( \mathcal{F} \equiv_{\text{RK}} \mathcal{G} \) if and only if there is a permutation \( f : \omega \to \omega \) such that \( F = \{ A \subseteq \omega \mid f^{-1}(A) \in \mathcal{G} \} \).

**Proof.** By definition of RK order, \( A \in \mathcal{F} \) if and only if \( g^{-1}[f^{-1}[A]] \in \mathcal{F} \), then \( \omega = g^{-1}[f^{-1}[\omega]] \), so \( f \circ g \) is a permutation.

Ultrafilters that are RK equivalent are said to be isomorphic. There are several partial orders on isomorphism types of ultrafilters in the following definitions. The given isomorphism type means the set of all isomorphic ultrafilters.

**Observation 3.15.** If \( \mathcal{U} \) and \( \mathcal{V} \) are ultrafilters on \( \omega \) and \( \forall A \in \mathcal{V}(f[A] \in \mathcal{U}) \), then \( f \) witnesses that \( \mathcal{U} \leq_{\text{RK}} \mathcal{V} \).

**Proof.** Let \( B \in \mathcal{U} \), for contradictory let \( f^{-1}[B] \notin \mathcal{V} \), then \( \omega \setminus f^{-1}[B] \in \mathcal{V} \), so \( f^{-1}[\omega \setminus B] \in \mathcal{V} \), then \( f[f^{-1}[\omega \setminus B]] \subseteq \omega \setminus B \in \mathcal{U} \), then \( B \notin \mathcal{U} \).

The other side, let \( f^{-1}[A] \notin \mathcal{V} \), then \( \omega \setminus f^{-1}[A] \in \mathcal{V} \), and \( f^{-1}[\omega \setminus A] \in \mathcal{V} \), so \( f[f^{-1}[\omega \setminus A]] \subseteq \omega \setminus A \in \mathcal{U} \), and then \( A \notin \mathcal{U} \).

The relation \( \leq_{\text{RK}} \) is a quasiorder since the relation is not antisymmetric.

**Definition 3.16** (Katětov order). Let \( \mathcal{F}, \mathcal{G} \) are filters. If there is a function \( f : \omega \to \omega \) such that \( f^{-1}[A] \in \mathcal{G} \), for all \( A \in \mathcal{F} \) then \( \mathcal{F} \leq_{\text{K}} \mathcal{G} \).\[Hrus11\]

The Katětov order was introduced by Miroslav Katětov\(^4\) together with the Rudin-Keisler order.\[Hrus11\]

\(^4\)Since 1953 to 1957 he was rector of Charles University in Prague.
On ultrafilters the orders became the same. The filters are Katětov equivalent, $\mathcal{F} \equiv_K \mathcal{G}$, analogously as Rudin-Keisler equivalence. The same for Katětov-Blass and Tukey orders.

**Observation 3.17.** If $\mathcal{F} \subseteq \mathcal{G}$, then $\mathcal{F} \leq K \mathcal{G}$, $f$ is identity.

Let consider a variant of Katětov order.

**Definition 3.18** (Katětov-Blass order). Let $\mathcal{F}$, $\mathcal{G}$ are filters. If there is a finite-to-one function $f : \omega \to \omega$ such that $f^{-1}[A] \in \mathcal{G}$, for all $A \in \mathcal{F}$ then $\mathcal{F} \leq_{KB} \mathcal{G}$. [Hrus11]

Let consider a variant of Rudin-Keisler order.

**Definition 3.19** (Rudin-Blass order). Let $\mathcal{F}$, $\mathcal{G}$ are filters. If there is a finite-to-one function $f : \omega \to \omega$ such that $A \in \mathcal{F}$ if and only if $f^{-1}[A] \in \mathcal{G}$, then $\mathcal{F} \leq_{RB} \mathcal{G}$. [Hrus11]

An ultrafilter can be considered as a partial ordering by reverse inclusion. So $\langle U, \supseteq \rangle$ is a directed partial ordering.

**Definition 3.20** (Tukey order). Let $\mathcal{U}$, $\mathcal{V}$ are ultrafilters. If there is a cofinal function $f : \mathcal{V} \to \mathcal{U}$, then $\mathcal{U} \leq_T \mathcal{V}$.

**Observation 3.21.** Let $\mathcal{U}$, $\mathcal{V}$ are ultrafilters. If $\mathcal{U} \leq_{RK} \mathcal{V}$, then $\mathcal{U} \leq_T \mathcal{V}$

**Proof.** Let $\forall A \in \mathcal{V}(f[A] \in \mathcal{U})$. The Tukey function $f'(A) = f[A]$ for all $A \in \mathcal{V}$. $f'$ is obviously cofinal, so $\mathcal{U} \leq_T \mathcal{V}$. \hfill $\square$

Tukey ordering on ultrafilters is a weakening of Rudin-Keisler ordering. The Tukey equivalence class of an ultrafilter is called its Tukey type.

### 3.2 Ultrafilter constructions

Above there are constructions of filter via function $f$. Following constructions operate with the set of filters.

**Definition 3.22** (Fubini product). Let $\mathcal{F}$, $\mathcal{G}$ are filters on $\omega$.

The $\mathcal{F} \times \mathcal{G} = \{ A \subseteq \omega \times \omega \mid \{ n \mid A(n) \in \mathcal{G} \} \in \mathcal{F} \}$ such $A \subseteq \omega \times \omega$ where $A(n)$ is vertical section at $n$; $A^x(n) = \{ m \mid (n, m) \in A \}$

The product $\mathcal{F} \times \mathcal{G}$ is induced by the base $\{ a \times b \mid a \in \mathcal{F} \text{ and } b \in \mathcal{G} \}$.

This filter can be viewed as a filter on $\omega$ by fixing a bijection $b : \omega \times \omega \to \omega$. 14
3.3 Standard combinatorial properties

Definition 3.23 (F-sum). If \( \{ F_s | s \in S \} \) is a set of filters and \( F \) is a filter on \( \omega \). Then the F-sum of the filters is:
\[
\mathcal{F} \setminus \sum_{s \in \omega} F_s = \left\{ A \subseteq \bigcup_{s \in \omega} \{ s \} \times S_s \left| \{ s \mid A_x(s) \in F_s \} \in F \right. \right\}
\]

Definition 3.24 (Free-product filter). Let \( \mathcal{F}, \mathcal{G} \) are filters on \( \omega \). \( \mathcal{F} \otimes \mathcal{G} = \{(A, B) \mid A \in \mathcal{F} \text{ and } B \in \mathcal{G}\} \)

Note. If \( U, V \) are ultrafilters then so is \( U \times V \). However \( U \otimes V \) is never an ultrafilter (e.g. because of the set \( \sum_{n<\omega} \{ n \} \otimes \omega \setminus n \) )

3.3 Standard combinatorial properties

Let define some special sorts of ultrafilters. The first combinational property of filters, a generalization of the standard P-point property of ultrafilters.

Definition 3.25 (P-filter). A filter \( \mathcal{F} \) is \( P \)-filter if for every (descending:\( A_0 \supseteq A_1 \supseteq A_2 \ldots \)) countable sequence \( \langle A_n \in \mathcal{F} \mid n < \omega \rangle \) of elements of \( \mathcal{F} \) there exists \( X \in \mathcal{F} \) such that \( X \subseteq^* A_n \) for all \( n < \omega \). \( X \setminus \mathcal{F}_n \) is finite.

P-ultrafilters are called P-points (weakly selective). A P-point is a non-principal ultrafilter (A point of topological space is a P-point if its filter of neighbourhoods is closed under countable intersections.)

Definition 3.26 (P-ultrafilter 1). An ultrafilter \( \mathcal{U} \) is \( P \)-ultrafilter (weakly selective): Let there is a \( \omega \) factoring: \( \omega = \bigcup_{n<\omega} X_n \) and for \( \mathcal{U} \) there are satisfied one of following items:
1. \( \exists n < \omega (X_n \in \mathcal{U}) \)
2. \( \exists (X \in \mathcal{U}) (\forall n)(|X \cap X_n| < \omega) \)
3.3 Standard combinatorial properties

**Definition 3.27** (P-ultrafilter 2). An ultrafilter $\mathcal{U}$ is *P-ultrafilter* (weakly selective) if $(\forall f : \omega \to \omega)(\exists X \in \mathcal{U})(\forall n \in \omega)((f \upharpoonright X)^{-1}(n) < \omega)$, it means $f \upharpoonright X$ is constant or finite-to-one.

Every function on $\omega$ becomes finite-to-one or constant when restricted to some set in $\mathcal{U}$.

The both previous P-ultrafilter definitions are equivalent using $f(x) = n \iff x \in X_n$. \{X_n | n < \omega\} is $\omega$ factoring. If some $X_n \in \mathcal{U}$, it is done. If not, there is a $X \in \mathcal{U}$ such that $|f \upharpoonright X| < \omega$. This means $X \cap X_n < \omega$. 

![Diagram showing the concept of P-ultrafilter](image)
Observation 3.28. The definitions of P-filter and P-ultrafilter are equivalent.

Proof. Let there is a factoring $\omega = \bigcup_{n<\omega} X_n$. If some set $X_n \in \mathcal{U}$ it is finished. If no partition is in the ultrafilter, let there is an enumeration of their complements: $\langle X_n' | X_n' = \omega \setminus X_n \text{ for } n \in \omega \rangle$. For this set exists $X \in \mathcal{U}$, and for every $n \in \omega$, $|X \cap X_n'| < \omega$.

The other direction, let $\langle A_n \in \mathcal{U} | n < \omega \rangle$ is a sequence in $\mathcal{U}$. Without loss of generality the sequence is strictly decreasing, and $A_0 = \omega$. If $\mathcal{U}$ contains the intersection it is finished. If not, let consider the factoring defined $X_n = A_n \setminus A_{n+1}$ illustrated on the following picture.

No part this factoring of $\omega$ is in $\mathcal{U}$ since if $X_n \in \mathcal{U}$ then $X_n \cap A_{n+1} = \emptyset \in \mathcal{U}$. There is some $X \in \mathcal{U}$ where $|X \cap A_n| < \omega$. By induction, $X \subseteq A_0$. Suppose $X \subseteq^* A_n$. $X \cap A_{n+1} = (X \cap A_n) \setminus X_n$, since $X_n \cap X$ is finite, then $X \cap A_n =^* X \cap A_{n+1}$, so $X \subseteq^* A_{n+1}$.

Definition 3.29 (Q-filter). A filter $\mathcal{F}$ is $Q$-filter if for every partition $P$ of $\omega$ into finite sets there is a selector $A \in \mathcal{F}$; set $\forall p \in P(A \cap p \neq \emptyset)$.

Definition 3.30 (Rapid-filter). A filter $\mathcal{F}$ is Rapid-filter if for each function $h : \omega \rightarrow \omega$, there is $A \in \mathcal{F}$ with $|A \cap h(n)| \leq n$ for every $n < \omega$.
Chapter III

Descriptive set theory deals with sets of real numbers that are described in some simple way: sets that have simple topological structure (e.g., continuous images of closed sets) or are definable in a simple way. The goal of this chapter is to present filters on $\omega$ in the context of their topological properties. It means to identify filters on $\omega$ with subsets of $2^\omega$ via characteristic functions of their elements.

4.1 Topology

Definition 4.1 (Topological space). A Topological space is an ordered pair $(X, \tau)$, where $X$ is a set and $\tau \subseteq \mathcal{P}(X)$ such that:

1. $\emptyset, X \in \tau$;
2. if $A \subseteq \tau$, then $\bigcup A \in \tau$;
3. if $A, B \in \tau$, then $A \cap B \in \tau$.

The collection $\tau$ is called topology. Members of the topology are called open sets. The set is called closed if its complement is open. The idea behind this definition, at least for the standard spaces, is that an open set is one which contains no point of its boundary. For instance, in 2-dimensional euclidean space, an open disc, meaning the set of points having distance strictly less than some fixed number from a fixed point, forms an open set. Another way of explain this is that wherever in the set is possible to move a little in any direction, and stay in the set. For the closed disc moving any distance may possible leave the set.[Truss97]

Though the definition of closed as the complement of open, it is possible for a set to be both closed and open. In this case the set is called clopen. Obvious examples of clopen sets in all spaces are $\emptyset$ and $X$, but there may be many more clopen sets than that. The more clopen sets are in the more disconnected spaces.

Definition 4.2 (Neighbourhood). $N_x$ is neighbourhood of $x \in X$ if there is an open set $O$ containing $x$ such that $O \subseteq N_x$. If $N_x$ is open, we call it open neighbourhood $O_x$.

Observation 4.3. Directly from definition, the system of closed sets contains $X$ and $\emptyset$ and is closed under arbitrary intersections and finite unions (De Morgan’s laws).
4.1 Topology

Definition 4.4 (Interior). If $Y$ is a subset of $X$, let $\text{int}(Y)$ be the union of open sets contained in $Y$.

\[ \text{int}(Y) = \bigcup \{ O \in \tau \mid O \subseteq Y \} \]

Definition 4.5 (Closure). Let $\overline{Y}$ be the intersection of all closed sets containing $Y$.

\[ \overline{Y} = \bigcap \{ C \mid C \text{ is closed and } Y \subseteq C \} \]

Observation 4.6. $\text{int}(Y)$ is the greatest open set contained in $Y$ and $\overline{Y}$ is the smallest closed set containing $Y$ in the ordering under inclusion.

Definition 4.7. Set $D \subseteq X$ is dense in $(X, \tau)$ if $D = X$.

Definition 4.8. Set $B \subseteq \mathcal{P}(X)$ is topology base if

1. for $U, V \in B$ and $x \in U \cap V$ then $\exists W \in B(x \in W \subseteq U \cap W)$.
2. $\forall x \in X \exists U \in B(x \in U)$

Definition 4.9 (Compactness). $(X, \tau)$ is compact if every open cover of $X$ has a finite subcover, where $C$ is an open cover if $C \subseteq \tau$ and $\bigcup C = X$.

Conversely if $F$ is a system of closed sets and has FIP then $\bigcap F$ is non-empty.

Definition 4.10. $(X, \tau)$ is locally compact if every point $x$ has a compact neighbourhood.

Definition 4.11 (Filter converges to $x$). Let $\mathcal{F}$ be a filter and $x \in X$. Filter converges to $x$, or that $x$ is a limit of $\mathcal{F}$ if all $N_x \subseteq \mathcal{F}$.

Example 4.12. Frechet filter $\mathcal{F}$ in discrete topology on $\omega$ is non-convergent filter. Singleton set $\{n\}$ cannot belong to $\mathcal{F}$.

Definition 4.13 (Hausdorff space). A Hausdorff space is a topological space with a separation property: any two distinct points can be separated by disjoint open sets.

Lemma 4.13.1. $X$ is Hausdorff space if every filter has at most one limit.

\footnote{Hausdorff included the separation property in his axiomatic description of general spaces in Grundzüge der Mengenlehre (1914; “Elements of Set Theory”). Although later it was not accepted as a basic axiom for topological spaces, the Hausdorff property is often assumed in certain areas of topological research. It is one of a long list of properties that have become known as “separation axioms” for topological spaces.}
4.1 Topology

Proof. Suppose $X$ is Hausdorff and let $x \neq y$. Then there are neighbourhoods $U$ and $V$ of $x$ and $y$ respectively with $U \cap V = \emptyset$. No filter contains both $U$ and $V$, and so no filter can converge to both $x$ and $y$. Hence all filters have at most one limit.

Conversely, suppose that $x$ and $y$ do not have disjoint neighbourhoods. Then $N_x \cup N_y$ forms a subbase for a filter with converges to both $x$ and $y$. So if every filter has at most one limit the $X$ is Hausdorff.

So requiring $X$ to be Hausdorff is equivalent to requiring unique limits. In Hausdorff space $\lim F = x$ means $x$ is unique limit of $F$. Note that not all filters have a limit.

Definition 4.14 (Regular space). A regular space is a topological space with a separation property: Any point and closed set can be separated by disjoint open sets.

Lemma 4.14.1. Locally compact Hausdorff space $\langle X, \tau \rangle$ is regular.

Proof. Let there is closed set $F \subseteq X$ and point $x \in X \setminus F$. Let $\langle N_x, \tau_{N_x} \rangle$ is compact neighbourhood subspace with the following disjoint open sets $O_x = \bigcup \{ O \in \tau_{N_x} \mid \overline{O} \cap F = \emptyset \}$ and $O_F = X \setminus \overline{O_x}$

Definition 4.15 (Normal space). A normal space is a topological space with a separation property: Any two distinct closed sets can be separated by disjoint open sets.

Definition 4.16 (Continuous function). Let $\langle X, \tau \rangle, \langle Y, \sigma \rangle$ are topological spaces and $f : X \to Y$ is function. $f$ is continuous if for every open set $U$ in $Y$, $f^{-1}[U]$ is open in $X$.

Observation 4.17. A topological space is normal if and only if for every open set $U$ and every closed $C \subseteq U$, there is an open set $V$ such $C \subseteq V \subseteq \overline{V} \subseteq U$.

Theorem 4.18 (Urysohn’s lemma\textsuperscript{6}). Let $\langle X, \tau \rangle$ is normal space and $F, H$ are closed sets such that $F \cap H = \emptyset$, then exists a continuous function which separates $F$ and $H$.

Proof. Firstly let construct a system of open sets $\{ V_q \mid q \in \mathbb{Q} \cap [0, 1] \}$, where $V_q \subseteq \overline{V_q} \subseteq V_p \iff q < p \in \mathbb{Q} \cap [0, 1]$ and $\forall q \in \mathbb{Q} \cap [0, 1] (F \subseteq V_q$ and $H \cap V_q = \emptyset$).

\textsuperscript{6}Urysohn’s lemma has the usefull applications. For example Urysohn Metrization Theorem. If $X$ is a normal space with a countable basis, then there is the continuous function from $X$ to $[0, 1]$ to assign numerical coordinates to the points of $X$ and obtain an embedding of $X$ into $\mathbb{R}^\omega$. From this, every countable normal space is a metric space.
The construction uses the induction. Firstly there is enumeration $\mathbb{Q} \cap [0, 1]$ as $\langle q_n \mid n < \omega \rangle$ where $g_0 = 0$ and $q_1 = 1$. Using the previous observation we setup $V_0$ and $V_1$ as the first step.

The induction step:
For $V_q$, there is $k > i$ maximal where $q_i < q_{k+1}$. For $\overline{V_q} \subseteq V_{q+i}$ there is $V_{q_k+1}$ where

$$V_q \subseteq \overline{V_q} \subseteq V_{q+k+1} \subseteq \overline{V_{q+k+1}} \subseteq V_{q+i}$$

The function $f$ is defined:

$$f(x) = \begin{cases} \inf \{q \mid x \in \overline{V_q} \} & \text{if } x \in \bigcup_{q \in \mathbb{Q} \cap [0,1]} \overline{V_q} \\ 1 & \text{otherwise} \end{cases}$$

For showing the function $f$ is continuous. Let $(q_1, q_2)$ is open interval in $\mathbb{Q} \cap [0, 1]$. Firstly let $q_2 < 1$ then

$$f^{-1}[(q_1, q_2)] = U_{(q_1, q_2)} = \bigcup_{q \in (q_1, q_2)} V_q \setminus \overline{V_q}$$

is open set. Now let $q_2 = 1$ then

$$f^{-1}[(q_1, q_2)] = U_{(q_1, q_2)} \cup X \setminus \overline{V_q}$$

is open set. \(\square\)
Theorem 4.19. A topological space $X$ is compact if and only if every ultrafilter on $X$ converges to at least one point.

Proof. Suppose that $X$ is compact, and let $\mathcal{U}$ be an ultrafilter on $X$. Then $\mathcal{U}$ has FIP, since it is closed under finite intersections, and $\emptyset \notin \mathcal{U}$. Compactness causes that there is some point $x \in \bigcup_{B \in \mathcal{U}} \overline{B}$. This means that every open neighbourhood of $x$ meets every $B \in \mathcal{U}$. Let $N_x$ be an open neighbourhood of $x$. Since no member of $\mathcal{U}$ is disjoint from $N_x$, in particular $\omega \setminus N_x \notin \mathcal{U}$. Since $\mathcal{U}$ is an ultrafilter, it must be that $N \in \mathcal{U}$. This proves that $\mathcal{U}$ converges to $x$.

For the converse, suppose that every ultrafilter converges and let $F$ be a family of subsets of $X$ that has FIP. Then $F$ generates a filter, which can be extended to an ultrafilter $\mathcal{U}$. By assumption, $\mathcal{U}$ converges to some point $x$. Consider $B \in F$. Since $\mathcal{U}$ converges to $x$, every neighbourhood of $x$ meets $B$. This says exactly that $x \in \overline{B}$, so, since this is true of every $B \in F$, so $x \in \bigcup_{B \in F} \overline{B}$. This proves that $X$ is compact. \qed

Definition 4.20 (P-point). A point $x$ in topological space $X$ is called a P-point if the intersection of countably many neighbourhoods of $x$ is again a neighbourhood of $x$.

Definition 4.21 (Weak P-point). A point $x$ in a topological space that is not an accumulation point of any countable subset of the space is called a weak P-point. Every P-point is a weak P-point.

Let $2^\omega$ denotes the set of all finite sequences of 0,1. The ordering by inclusion of these sequences turns $\langle 2^\omega, \subseteq \rangle$ into a tree. $\langle 2^\omega, \subseteq \rangle$ is the full binary tree of height $\omega$.

Definition 4.22 (Cantor space). The pair $\langle 2^\omega, \tau \rangle$ is called Cantor space with topology generated by base set $\mathcal{B} = \{B \mid B \supseteq A \in 2^{<\omega}\}$. (the set of all cofinal branches).

Observation 4.23. Cantor space has a countable base.
(A set of all finite sequences is countable.)

Observation 4.24. Cantor space has a base composed of clopen sets.\(^7\)
(A complement of any base set is union of base sets which have different initial sequence.)

\(^7\)The space is totally disconnected.
4.2 Definable sets

Definition 4.25 (Product topology of two Cantor spaces). \( \langle 2^\omega \times 2^\omega, \sigma \rangle \)
Let \( \mathcal{B} \) is a base of Cantor space.
The base of the product is \( \mathcal{B} \times \mathcal{B} \), and \( \sigma = \{ \bigcup A \mid A \subseteq \mathcal{B} \times \mathcal{B} \} \).

Observation 4.26. The intersection and union, as the functions
\( f : \mathcal{P}(\omega) \times \mathcal{P}(\omega) \to \mathcal{P}(\omega) \), are continuous as the function from \( \langle 2^\omega \times 2^\omega, \sigma \rangle \) to \( \langle 2^\omega, \tau \rangle \), where \( 2^\omega \approx \mathcal{P}(\omega) \).

Proof. Let \( O = \{ \bigcup A \mid A \subseteq \mathcal{B} \} \) is an open set.
Using base sets contained in \( O \), so let \( X \in \mathcal{B} \) and \( X \subseteq O \),
Pre-image \( \bigcap^{-1}[X] \) is obviously a subset of \( \mathcal{B} \times \mathcal{B} \) and \( \bigcup^{-1}[X] \) is a subset of \( \mathcal{B} \times \mathcal{B} \),
(all possible boolean combinations of initial segments of the pairs from the base set according to \( \cap \) or \( \cup \)).
Then for any base subset \( A \subseteq \mathcal{B} \),
\( \exists A' \subseteq \mathcal{B} \times \mathcal{B} \forall A, B(A \cap B \in \bigcup A \text{ and } \langle A, B \rangle \in \bigcup A') \),
\( \exists A' \subseteq \mathcal{B} \times \mathcal{B} \forall A, B(A \cup B \in \bigcup A \text{ and } \langle A, B \rangle \in \bigcup A') \),
then \( \bigcap^{-1}[O] = \{ \langle A, B \rangle \mid A \cap B \in \bigcup A \text{ and } A \subseteq \mathcal{B} \} \) is open,
\( \bigcup^{-1}[O] = \{ \langle A, B \rangle \mid A \cup B \in \bigcup A \text{ and } A \subseteq \mathcal{B} \} \) is open.

4.2 Definable sets

Descriptive set theory classifies the sets according to the complexity of their definitions. Borel hierarchy is used to describe a collection of subsets of \( \mathbb{R} \), Baire space or Cantor space, etc. Level one consists of all open (\( \Sigma^0_1 \)) and closed (\( \Pi^0_1 \)) sets, and levels 2, 3, 4, ... are obtained by taking countable unions and intersections of previous level. More complex definable sets are projective sets, those obtained from Borel sets by the operation of continuous image and complementation.

Definition 4.27 (\( F_\sigma \)). A set \( A \subseteq \mathbb{R} \) is \( F_\sigma \) \(^8\) if it is countable union of closed sets \( F \). The class is denoted \( \Sigma^0_2 \) in logical notation.

Definition 4.28 (\( G_\delta \)). A set \( A \subseteq \mathbb{R} \) is \( G_\delta \) \(^9\) if it is countable intersection of open sets \( G \). The class is denoted \( \Pi^0_2 \) in logical notation.

The next levels are \( F_{\sigma \delta} \), it is a countable intersections of \( F_\sigma \). And \( G_{\delta \sigma} \), it is a countable unions of \( G_\delta \).

\(^8\) \( F_\sigma \) comes from French: The \( F \) stands for fermé, meaning "closed," while the sigma stands for somme, meaning "sum."

\(^9\) \( G_\delta \) comes from German: The \( G \) stands for Gebiet, meaning "area," while the delta stands for Durchschnitt, meaning "intersection."
4.3 Meager sets

Meager set of first category is a set that, considered as a subset of a topological space, is in a precise sense small or negligible.

**Definition 4.29** (Nowhere dense set). Given a topological space \(X\), a subset \(A\) of \(X\) is nowhere dense if for every non-empty open set \(O\) there is a non-empty open set \(O' \subseteq O\) such that \(O' \cap A = \emptyset\).

A subset \(B\) of \(X\) is nowhere dense if there is no neighbourhood on which \(B\) is dense: for any nonempty open set \(U\) in \(X\), there is a nonempty open set \(V\) contained in \(U\) such that \(V\) and \(B\) are disjoint.

**Definition 4.30** (Meager set). Given a topological space \(X\), a subset \(A\) of \(X\) is meager (the first category) if it can be expressed as the union of countably many nowhere dense subsets of \(X\).

The rational numbers are meager as a subset of \(\mathbb{R}\). The Cantor set is meager as a subset of \(\mathbb{R}\), but not as a space, since it is complete metric space.

**Definition 4.31** (Baire space). A topological space is called a Baire space if the complements of meager sets in \(X\) are dense.

**Observation 4.32.** A topological space is Baire if and only if the intersection of countable many open dense sets in \(X\) is dense in \(X\).

**Theorem 4.33** (Baire category theorem). Every locally compact Hausdorff space \((X, \tau)\) is Baire.

**Proof.** Let there are countable many open dense sets

\[ \mathcal{D} = \{ D_n \in \tau \mid D_n \text{ is dense} \}, \]

and open set \(O\), so \(O \cap D_0\) is not empty, then there exists open set \(O_0\),

\[ \overline{O_0} \subseteq O \cap D_0, \]

by the regularity of locally compact Hausdorff space. Inductively there exists

\[ \overline{O_{n+1}} \subseteq B_n \cap U_n \]

\(\bigcap_{n \in \omega} \overline{O_n}\) has FIP and by the local compactness is not empty.

\[ \bigcap_{n \in \omega} \overline{O_n} = \bigcap_{n \in \omega} O_n \subseteq \bigcap \mathcal{D} \cap O, \text{ so } \bigcap \mathcal{D} \text{ is dense.} \]
4.4 Filters and convergence

Standard limit (convergence) of a sequence \(\langle x_n \in \omega \mid x_n \in \mathbb{R} \rangle\) is defined:
\[
\lim_{n \to \infty} x_n = a \text{ if } \forall \varepsilon \exists n_0 \forall n > n_0 (|a_n - a| < \varepsilon)
\]

The notion of the filter convergence is a generalization of the classical notion of the convergence of a sequence. The use of filter is way how to talk about convergence in arbitrary topological space. Let \(\mathcal{N}_a\) be a set of all open neighbourhoods of \(a\). \(\mathcal{N}_a\) has following properties:

1. \(X \in \mathcal{N}_a\);
2. if \(A \in \mathcal{N}_a\) and \(B \in \mathcal{N}_a\), then \(A \cap B \in \mathcal{N}_a\);
3. if \(A, B \subseteq \mathcal{N}_a\), \(A \in \mathcal{N}_a\), and \(A \subseteq B\), then \(B \in \mathcal{N}_a\).
4. \(\emptyset \notin \mathcal{N}_a\).

The neighbourhood satisfies the filter properties and is called a **neighbourhood filter**.

**Definition 4.34.** \(F\)-lim \(x_n = a\) if \(\forall A \in \mathcal{N}_a (\{n \mid x_n \in A\} \in \mathcal{F})\), for \(\langle x_n \mid n \in \omega \rangle\). \(^{10}\)

In other words for all neighbourhoods \(A\) of the point \(a\) almost all sequence members are in \(\mathcal{N}_a\). Standard limit definition is equivalent to \(F\)-lim where \(\mathcal{F}\) is Fréchet filter.

**Observation 4.35.** Let \(S\) is a sequence \(\langle x_n \in \omega \mid x_n \in \mathbb{R} \rangle\) and \(a\) is a limit point. \(a \in \{x_n \mid n < \omega\} \setminus \{a\}\) and \(A = \{X \subseteq \omega \mid \lim_{n \in X} x_n = a\}\)

If \(A\) is non-empty, \(A\) is closed under union and subsets. It leads to the following chapter.

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\(^{10}\)Filter convergence was formulated by Henri Cartan around 1937 and explored by Bourbaki in the 1940s.
Chapter IV

In this chapter there is a basic result of the relation between submeasures and ideals on $\omega$.

5.1 Ideals and filters

**Definition 5.1** (Ideal over a set). An *ideal* over a set $X$ is a collection $\mathcal{I}$ of subsets of $X$ such that:

1. $\emptyset \in \mathcal{I}$;
2. if $A \in \mathcal{I}$ and $B \in \mathcal{I}$, then $A \cup B \in \mathcal{I}$;
3. if $A, B \subseteq X$, $A \in \mathcal{I}$, and $A \subseteq B$, then $A \in \mathcal{I}$.

Given an ideal $\mathcal{I}$, $\mathcal{I}^*$ is the dual filter, consisting of complements of the sets in $\mathcal{I}$. Similarly, if $\mathcal{F}$ is a filter on $X$, $\mathcal{F}^*$ denotes the dual ideal.

$$\mathcal{I}^* = \{ A \subseteq X \mid X \setminus A \in \mathcal{I} \}$$

Duality between ideals and filters allows to examine only one of this concepts which is in some particular situation better. The sentences could be transformed using De Morgan’s laws.

The ideal convergence is dual to the filter convergence. The sequence $\langle x_n \mid n \in \omega \rangle$ is $\mathcal{I}$-convergent to $a$ if $\forall \varepsilon > 0 (\{ n \in \omega \mid \varepsilon \leq |x_n - a| \} \in \mathcal{I})$, so $\text{I-lim } x_n = a$. If $\mathcal{I} = \text{Fin}$, then $\mathcal{I}$-convergence is equivalent to standard convergence.

**Definition 5.2** (P-ideal). A ideal $\mathcal{I}$ is *P-ideal* if for every (descending: $A_0 \supseteq A_1 \supseteq A_2$...) countable sequence $\langle A_i \in \mathcal{I} \mid i \in \omega \rangle$ of elements of $\mathcal{I}$ there exists $B \in \mathcal{I}$ such that $B \supseteq^* A_i$ for all $n < \omega$. $A_i \setminus B$ is finite.
5.2 Submeasure

**Definition 5.3.** A submeasure on $\omega$ is a function $\varphi : \mathcal{P}(\omega) \to \mathbb{R}_0^+ \cup \{\infty\}$ satisfying:

1. $\varphi(\emptyset) = 0$,
2. if $A \subseteq B$ then $\varphi(A) \leq \varphi(B)$,
3. $\varphi(A \cup B) \leq \varphi(A) + \varphi(B)$,

To avoid trivialities, let $\varphi(X) < \infty$ for all finite sets $X$.

**Definition 5.4.** If $\varphi$ submeasure satisfies $\varphi(A) = \lim_{n \to \infty} \varphi(A \cap \{1, \ldots, n\})$, then $\varphi$ is called a *lower semicontinuous submeasure* (lscsm).

**Definition 5.5.** $\text{Fin}(\varphi) = \{A \subseteq \omega \mid \varphi(A) < \infty\}$, called a *finite ideal* of $\varphi$.

**Observation 5.6.** If $\varphi$ is lscsm, then $\text{Fin}(\varphi)$ is an $F_\sigma$ ideal.

**Proof.** $\text{Fin}(\varphi) = \bigcup_{m \in \omega} \{A \subseteq \omega \mid \varphi(A) \leq m\}$. For $\varphi$ lscsm is equal to $\bigcup_{m \in \omega} \{A \subseteq \omega \mid \lim_{n \to \infty} \varphi(A \cap \{1, \ldots, n\}) \leq m\}$ and $\bigcup_{m \in \omega} \bigcap_{n \in \omega} \{A \subseteq \omega \mid \varphi(A \cap \{1, \ldots, n\}) \leq m\}$, so $\varphi(A \cap \{1, \ldots, n\}) \leq m$ is a condition for closed set $A$, then $\text{Fin}(\varphi)$ is $F_\sigma$. 

**Definition 5.7.** $\text{Exh}(\varphi) = \{A \subseteq \omega \mid \lim_{n \to \infty} \varphi(A \setminus \{1, \ldots, n\}) = 0\}$, called an *exhaustive ideal* of $\varphi$.

**Observation 5.8.** If $\varphi$ is lscsm, then $\text{Exh}(\varphi) \subseteq \text{Fin}(\varphi)$.

**Observation 5.9.** If $\varphi$ is lscsm, then $\text{Exh}(\varphi)$ is an $F_{\sigma\delta}$ P-ideal.

**Proof.** Let $F_{m,n} = \{A \subseteq \omega \mid \varphi(A \setminus \{1, \ldots, m\}) \leq \frac{1}{n}\}$, $F_{m,n}$ is closed set, then $\text{Exh}(\varphi) = \bigcap_{n \in \omega} \bigcup_{m \in \omega} F_{m,n}$. Let $\langle A_i \in \mathcal{I} \mid i \in \omega \rangle$ is in $\text{Exh}(\varphi)$, then let have a sequence $\langle n_i \mid \varphi(A_i \setminus \{1, \ldots, n_i\}) \leq \frac{1}{2^{n_i+1}} \rangle$, and $B = \bigcup_{i \in \omega} (A_i \setminus \{1, \ldots, n_i\})$, so $A_i \setminus B$ is finite. For any $n$ there exists $k \varphi(\bigcup_{i \leq n} A_i \setminus \{1, \ldots, k\}) \leq \frac{1}{2^{n+1}}$, so for any $n \varphi(B \setminus \{1, \ldots, k\}) \leq \frac{1}{2^n}$, then $B \in \text{Exh}(\varphi)$. 

27
5.2 Submeasure

Definition 5.10. A set \( A \subseteq P(\omega) \) is hereditary if it is closed under subsets.

Lemma 5.10.1. For any hereditary \( F_\sigma \) set \( H \) there exists a family \( \{ F_n \mid n \in \omega \} \) of hereditary closed sets such that \( H = \bigcup_{n \in \omega} F_n \) and \( F_n \subseteq F_{n+1} \) for \( n \in \omega \).

Proof. Let \( H = \bigcup_{n \in \omega} D_n \) where \( D_n \) is closed for \( n \in \omega \).
\( F_n = \{ A \cap B \mid \exists A \exists B (A \in \bigcup_{k \leq n} D_k \text{ and } B \in P(\omega)) \} \)
If \( F_n \) is not closed, then \( \bigcup_{k \leq n} D_k \) is not closed by the continuity of \( \cap \) function.
So \( F_n \) is hereditary closed set. \( \square \)

Theorem 5.11 (Mazur). Let \( I \) be an ideal on \( \omega \). Then \( I \) is an \( F_\sigma \) if and only if there is a lscsm \( \varphi \) such that \( I = Fin(\varphi) \).

The idea of the proof is to define such sets with the indexes satisfying the submeasure conditions.

Proof. For right direction of equivalence let have a \( F_\sigma \)-ideal \( I \).
\( I = \bigcup_{n \leq \omega} D_n \); where each \( D_n \) are closed sets.
\( I = \bigcup_{n \leq \omega} F'_n \); where each \( F'_n \) is hereditary closed and \( F'_n \subseteq F'_{n+1} \) for each \( n \).

Now let define inductively:
\( F_0 = F'_0 \)
\( F_{n+1} = \{ x \cup y \mid x, y \in F_n \} \cup F'_{n+1} \)
\( \{ x \cup y \mid x, y \in F_n \} \) is closed by the continuity of \( \cup \) function. For every \( x \in Fin \) there is \( \varphi(x) = \min(\{n + 1 \mid x \in F_n\}) \) which satisfies:

1. \( \forall x, y \in Fin \ (x \subseteq y \Rightarrow \varphi(x) \leq \varphi(y)) \)
   Let \( \varphi(a) > \varphi(b) \), then \( \exists n (a \notin F_n \text{ and } b \in F_n) \) where \( F_n \) is hereditary, so \( a \notin b \).

2. \( \forall x, y \in Fin \ (\varphi(x \cup y) \leq \varphi(x) + \varphi(y)) \)
   Let \( \varphi(a \cup b) > \varphi(a) + \varphi(b) \), then
   \( \exists m \exists n (a \cup b \notin F_{m+n} \text{ and } a \in F_m \text{ and } b \in F_n) \). Then \( a \notin F_{m+n} \) and \( b \notin F_{m+n} \) is contradictory.

3. \( \varphi \) is total because the function \( \min : P(\omega) \to \omega \) is total.
   \( (\omega \text{ is well-ordered}) \)

For the proof of the left direction of equivalence there is a submeasure \( \varphi : Fin \to \mathbb{R}_0^+ \cup \{\infty\} \), so for every \( n \) let
\( F_n = \{ x \subseteq \omega \mid \forall k (\varphi(x \cap k) \leq n) \} \).
For fixed k the set is a finite sum of basic clopen sets, so $F_n$ is closed and $\mathcal{I} = \bigcup_{n \leq \omega} F_n$. $\mathcal{I}$ is hereditary, closed under finite unions and $\omega \notin \mathcal{I}$.

In the following examples of some ideals, if the ideal does not consist of subsets of $\omega$ but of subsets of some other countable sets, then this countable set is being identical with $\omega$.

**Example 5.12.** $\mathcal{I}_{\frac{1}{n}} = \{A \subseteq \omega \mid \sum_{n \in A} \frac{1}{n} < \infty\}$ is $F_\sigma$ P-ideal where submeasure $\varphi$ is defined: $\varphi(A) = \sum_{n \in A} \frac{1}{n}$

**Example 5.13.** $\mathcal{I}_{\text{Fin}_\omega} = \{A \in 2^{\omega \times \omega} \mid \forall n \in \omega((\{n\} \times \omega) \cap A \text{ is finite})\}$

**Example 5.14.** $\mathcal{I}_{\text{nwd}} = \{A \subseteq \mathbb{Q} \mid A \text{ is nowhere dense in } \mathbb{R}\}$ is neither a P-ideal nor $F_\sigma$.

**Example 5.15.** $\mathcal{I}_1 = \{A \in 2^{\omega \times \omega} \mid \exists n \in \omega(A \subseteq n \times \omega)\}$[Sole97]
References


