

A model of second-order arithmetic satisfying AC but not DC

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Why second-order arithmetic

Models of **second-order arithmetic** have two types of objects:

- **numbers**
- **sets** of numbers (reals).

A second-order arithmetic **axiom system** postulates what kind of sets of numbers (reals) exist.

Given a theorem in analysis, we can ask what kind of reals need to exist in order to be able to prove it.

Second-order arithmetic provides an incredibly effective measuring stick for answering such questions.

(Most) classical results in analysis are provable within one of the main second-order arithmetic systems and indeed are equivalent to some such system (over a weak base system).

Second-order arithmetic

Syntax: Two-sorted logic

- Separate variables and quantifiers for numbers and sets of numbers.
- Convention: lower-case letters for numbers, upper-case letters for sets of numbers.
- Notation:
 - ▶ Σ_n^0 - first-order Σ_n -formula
 - ▶ Σ_n^1 - n -alternations of set quantifiers followed by a first-order formula.

Semantics: A model is $\mathcal{M} = \langle M, +, \times, <, 0, 1, \mathcal{S} \rangle$.

- M is the collection of numbers.
- \mathcal{S} is the collection of sets of numbers: if $A \in \mathcal{S}$, then $A \subseteq M$.
- Example: the **full standard model** $\mathcal{M} = \langle \omega, +, \times, <, 0, 1, P(\omega) \rangle$.

Axiom systems

First-order axioms - Peano Arithmetic PA

Arithmetical comprehension ACA_0

- **Comprehension scheme for first-order formulas:** for all n , Σ_n^0 - CA_0 if $\varphi(n, A)$ is a first-order formula, then $\{n \mid \varphi(n, A)\}$ is a set.
- ★ Example: If $\langle M, +, \times, <, 0, 1 \rangle \models PA$ and \mathcal{S} consists of definable subsets of M , then

$$\mathcal{M} = \langle M, +, \times, <, 0, 1, \mathcal{S} \rangle \models ACA_0.$$

- ★ Every model of PA is naturally also a model of ACA_0 .
- ★ ACA_0 is conservative over PA.

Elementary Transfinite Recursion ATR_0

- ACA_0
- Every first-order recursion on sets along a well-order has a solution.
 - ▶ A well-order is a linear order Γ whose every subset has a minimal element.
 - ▶ A solution to a recursion is a code of a function $F : \text{dom}(\Gamma) \rightarrow \mathcal{S}$.

A code for F is $\bar{F} = \{ \langle n, m \rangle \mid n \in \text{dom}(\Gamma), m \in F(n) \}$

Σ_n^1 -comprehension Π_n^1 - CA_0

- Σ_n^1 -comprehension: If $\varphi(n, A)$ is a Π_n^1 -formula, then $\{n \mid \varphi(n, A)\}$ is a set.

Full second-order arithmetic Z_2

Full second-order comprehension: for all n , Σ_n^1 -comprehension.

Example: If $V \models ZF$, then the full standard model $\mathcal{M}^V = \langle \omega, +, \times, <, 0, 1, P(\omega) \rangle \models Z_2$.

Gödel's constructible universe L

Suppose $V \models ZF$.

- $L_0 = \emptyset$
- $L_{\alpha+1}$ is the set of all subsets of L_α definable over L_α .
- $L_\lambda = \bigcup_{\alpha < \lambda} L_\alpha$ for a limit λ .
- $L = \bigcup_{\alpha \in \text{Ord}} L_\alpha$.

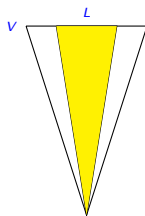
Suppose $\mathcal{M} = \langle M, +, \times, <, 0, 1, \mathcal{S} \rangle \models Z_2$ and $\Gamma \in \mathcal{S}$ is a well-order.

- \mathcal{M} can construct the L -hierarchy along Γ (uses ATR_0).
- There is a set coding a sequence of L_Δ for $\Delta \leq \Gamma$ obeying the definition of L .

A model of Z_2 has its own constructible universe $L^{\mathcal{M}}$!

Theorem: (Shoenfield Absoluteness) If φ is a Σ_2^1 -assertion, then $\mathcal{M} \models \varphi$ iff $L^{\mathcal{M}} \models \varphi$.

In $L^{\mathcal{M}}$ interpret φ as an assertion about numbers and reals.



ω -models and β -models of second-order arithmetic

Definition: A model of second-order arithmetic is an ω -model if it has a **standard first-order part**: $\mathcal{M} = \langle \omega, +, \times, <, 0, 1, \mathcal{S} \rangle$.

Definition: A β -model of second-order arithmetic is an ω -model $\mathcal{M} = \langle \omega, +, \times, <, 0, 1, \mathcal{S} \rangle$ that is **correct about well-foundedness**:

for every relation $\Gamma \in \mathcal{S}$, $\mathcal{M} \models \Gamma$ is well-founded iff Γ is well-founded.

An ω -model of second-order arithmetic can be wrong about well-foundedness because it is missing a witnessing subset.

Example: If $V \models ZF$, then $\mathcal{M}^V = \langle \omega, +, \times, <, 0, 1, P(\omega) \rangle$ is a β -model of Z_2 .

Example: Suppose $\mathcal{M} = \langle \omega, +, \times, <, 0, 1, \mathcal{S} \rangle$ is a β -model of Z_2 .

- \mathcal{M} is **correct about ordinals**.
- \mathcal{M} is **correct about the constructible universe L up to its height**.

Set choice principles

Choice Scheme

"If for every n , there is a set X witnessing $\varphi(n, X, A)$, then there is a single set Z collecting witnesses for every n ."

Choice scheme Σ_n^1 -AC: A scheme consisting of assertions for every Σ_n^1 -formula $\varphi(n, X, A)$,

$$\forall n \exists X \varphi(n, X, a) \rightarrow \exists Z \forall n \varphi(n, Z_n, A),$$

where $Z_n = \{m \mid (n, m) \in Z\}$ is the n -th slice of Z .

Σ_∞^1 -AC: for all n , Σ_n^1 -AC.

Example: If $V \models ZF + AC_\omega$, then $\mathcal{M}^V = \langle \omega, +, \times, <, 0, 1, P(\omega) \rangle$ is a β -model of $Z_2 + \Sigma_\infty^1$ -AC.

Dependent Choice Scheme

"Every relation on sets without terminal nodes has an infinite branch."

Dependent choice scheme Σ_n^1 -DC: A scheme consisting of assertions for every Σ_n^1 -formula $\varphi(X, Y, A)$,

$$\forall X \exists Y \varphi(X, Y, A) \rightarrow \exists Z \forall n \varphi(Z_n, Z_{n+1}, A).$$

Σ_∞^1 -DC: for all n , Σ_n^1 -DC.

Example: If $V \models ZF + DC$, then $\mathcal{M}^V = \langle \omega, +, \times, <, 0, 1, P(\omega) \rangle$ is a β -model of $Z_2 + \Sigma_\infty^1$ -DC.

Choice principles in Z_2

Theorem: Z_2 proves Σ_2^1 -AC.

Proof: Suppose $\mathcal{M} \models Z_2$ and $\mathcal{M} \models \forall n \exists X \varphi(n, X)$, where φ is Σ_2^1 .

- By Shoenfield Absoluteness, $L^{\mathcal{M}}$ has a witness for every Σ_2^1 -assertion $\varphi(n, X)$.
- Choose the least $L^{\mathcal{M}}$ -witness X and use comprehension to collect.

Theorem: (Mansfield, Simpson) Z_2 proves Σ_2^1 -DC.

Strategy for constructing models with a failure of choice

- Construct a forcing extension $V[G]$ having a submodel $N \models ZF$ with a definable failure of choice.
- Let $\mathcal{M}^N = \langle \omega, +, \times, <, 0, 1, P(\omega)^N \rangle$.

Quick review of forcing

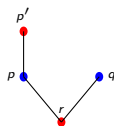
Suppose $V \models \text{ZFC}$ and \mathbb{P} is a **forcing notion**: partial order with largest element $\mathbf{1}$.

Dense sets and generic filters

$D \subseteq \mathbb{P}$ is **dense** if for every $p \in \mathbb{P}$, there is $q \in D$ with $q \leq p$.

$G \subseteq \mathbb{P}$ is a **filter**:

- (**upward closure**) If $p \in G$ and $q \geq p$, then $q \in G$.
- (**compatibility**) If $p, q \in G$, then $r \in G$ such that $r \leq p, q$.



Note: If $G \neq \emptyset$, then $\mathbf{1} \in G$.

A filter $G \subseteq \mathbb{P}$ is **V -generic** if it meets every dense set $D \in \mathcal{V}$ of \mathbb{P} : $D \cap G \neq \emptyset$.

Theorem: V has no V -generic filters for \mathbb{P} .

The **forcing extension** $V[G]$ is constructed from V together with an external V -generic filter G .

Quick review of forcing (continued)

\mathbb{P} -names: names for elements of $V[G]$.

Defined **recursively** so that a **\mathbb{P} -name σ** consists of pairs $\langle \tau, p \rangle$: $p \in \mathbb{P}$ and τ is a \mathbb{P} -name.

Special \mathbb{P} -names

- Given $a \in V$, $\check{a} = \{\langle \check{b}, \mathbf{1} \rangle \mid b \in a\}$.
- $\dot{G} = \{\langle \check{p}, p \rangle \mid p \in \mathbb{P}\}$.

Forcing extension $V[G]$

Suppose $G \subseteq \mathbb{P}$ is V -generic and σ is a \mathbb{P} -name. The **interpretation of σ by G** : $\sigma_G = \{\tau_G \mid \langle \tau, p \rangle \in \sigma \text{ and } p \in G\}$.

Defined recursively.

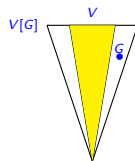
The forcing extension $V[G] = \{\sigma_G \mid \sigma \text{ is a } \mathbb{P}\text{-name in } V\}$.

- $V \subseteq V[G]$: $\check{a}_G = a$.
- $G \in V[G]$: $\dot{G}_G = G$.
- $V[G] \models \text{ZFC}$

Forcing relation $p \Vdash \varphi(\sigma)$

Whenever G is V -generic and $p \in G$, then $V[G] \models \varphi(\sigma_G)$.

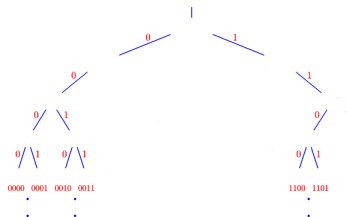
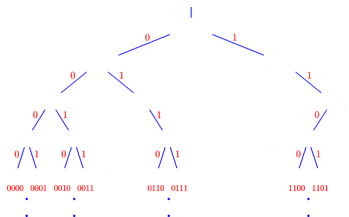
Theorem: (definability of the forcing relation) For a fixed first-order formula $\varphi(x)$, the relation $p \Vdash \varphi(\sigma)$ is **definable**.



Useful forcing notions (continued)

Sacks forcing \mathbb{S} - Add a generic real

- Conditions: Perfect trees $T \subseteq 2^{<\omega}$: every node has a splitting node above it.
- Order: $T \leq S$ if T is a subtree of S .
- ★ If G is V -generic for \mathbb{S} , then there is a real $b \in V[G]$ such that $T \in G$ iff b is a branch of T .
- ★ The generic real b determines G .



Products and iterations of forcing notions

Products

Suppose \mathbb{P}_α for $\alpha < \beta$ are forcing notions.

A product $\mathbb{P} = \prod_{\alpha < \beta} \mathbb{P}_\alpha$ is also a natural forcing notion.

- Conditions: $\langle p_\alpha \mid \alpha < \beta \rangle$ with $p_\alpha \in \mathbb{P}_\alpha$.
- Common **supports**: finite, bounded, full.
- Example: $\text{Add}(\omega, \kappa) = \prod_{\alpha < \kappa} \text{Add}(\omega, 1)$ with **finite support**.
- Usage: adding several objects to a forcing extension.

Iterations

Suppose \mathbb{P} is a forcing notion, $G \subseteq \mathbb{P}$ is V -generic, and \mathbb{Q} is a forcing notion in $V[G]$.

V has a \mathbb{P} -name $\dot{\mathbb{Q}}$ for \mathbb{Q} . Every element of $V[G]$ has a \mathbb{P} -name in V .

In V , we can define a forcing notion $\mathbb{P} * \dot{\mathbb{Q}}$ such that forcing with $\mathbb{P} * \dot{\mathbb{Q}}$ is the same as forcing with \mathbb{P} followed by forcing with \mathbb{Q} .

- Conditions: (p, \dot{q}) with $p \in \mathbb{P}$ and $p \Vdash \dot{q} \in \dot{\mathbb{Q}}$.
- Order: $(p, \dot{q}) \leq (r, \dot{s})$ if $p \leq r$ and $p \Vdash \dot{q} \leq \dot{s}$.
- **n -step iterations** are defined similarly (infinite iterations can be defined as well).

Example: $\mathbb{S} * \dot{\mathbb{S}}$, where $\dot{\mathbb{S}}$ is the name for the Sacks forcing of the forcing extension.

Sacks forcing of $V[G]$ is different from Sacks forcing of V because $V[G]$ has new perfect trees.

Symmetric submodels of forcing extensions

Set-up

- \mathbb{P} is a forcing notion.
- \mathcal{G} is a group of automorphisms of \mathbb{P} .
- \mathcal{F} is a **normal filter** of subgroups of \mathcal{G} .
 - ▶ (upward closure) If $H_1 \in \mathcal{F}$ and $H_2 \supseteq H_1$, then $H_2 \in \mathcal{F}$.
 - ▶ (closure under intersections) If $H_1, H_2 \in \mathcal{F}$, then $H_1 \cap H_2 \in \mathcal{F}$.
 - ▶ (normality) If $H \in \mathcal{F}$ and $\pi \in \mathcal{G}$, then $\pi H \pi^{-1} \in \mathcal{F}$.
- $G \subseteq \mathbb{P}$ is V -generic

Definition: If σ is a \mathbb{P} -name and $\pi \in \mathcal{G}$, then $\pi(\sigma) = \{\langle \pi(\tau), \pi(p) \rangle \mid \langle \tau, p \rangle \in \sigma\}$.

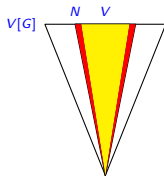
Proposition: For every $p \in \mathbb{P}$, $p \Vdash \varphi(\sigma)$ iff $\pi(p) \Vdash \varphi(\pi(\sigma))$.

Definition: Suppose σ is a \mathbb{P} -name.

- σ is **symmetric** if there is $H \in \mathcal{F}$ such that every $\pi \in H$ fixes σ : $\pi(\sigma) = \sigma$.
- σ is **hereditarily symmetric** if σ is symmetric and all \mathbb{P} -names occurring hereditarily in σ are also symmetric.
- **HS** be the collection of all hereditarily symmetric names.

$N = \{\sigma_G \mid \sigma \in \text{HS}\}$ is a **symmetric submodel** of $V[G]$.

Theorem: $N \models \text{ZF}$.



The Feferman-Lévy symmetric model

We work in the **constructible universe** L .

The forcing \mathbb{P}

- Finite-support product $\prod_{n < \omega} \text{Coll}(\omega, \omega_n)$. ω_n is n -th cardinal.
- Let $G \subseteq \mathbb{P}$ be L -generic and let $G_m = G \upharpoonright \prod_{n < m} \text{Coll}(\omega, \omega_n)$.

Automorphisms of \mathbb{P}

- \mathcal{G} is the **group** of all **coordinate-respecting automorphisms** of \mathbb{P} .
- \mathcal{F} is **generated** by subgroups H fixing some **initial segment** of the product.

The symmetric submodel N

Theorem: The subsets of ordinals in N are precisely those added by initial stages of the product: $S \subseteq \text{Ord}$ is in N iff $S \in V[G_m]$ for some $m < \omega$.

The following holds in N :

- Each ω_n^L is **countable**.
- ω_ω^L is the **first uncountable cardinal**. ω_ω is countable in $V[G]$.

Independence of Π_2^1 -AC from Z_2

Theorem: (Feferman, Lévy) Π_2^1 -AC can fail in a β -model of Z_2 .

Proof: Let \mathcal{M} be the Feferman-Lévy symmetric submodel.

Let $\mathcal{M}^N = \langle \omega, +, \times, <, 0, 1, P(\omega)^N \rangle \models Z_2$.

- Every L_{ω_n} is coded in \mathcal{M}^N , but L_{ω} is not coded in \mathcal{M}^N .
- We cannot collect the (codes of) L_{ω_n} .
- The assertion

$$\forall n \exists X = L_{\omega_n} \rightarrow \exists Z \forall n Z_n = L_{\omega_n}$$

fails in \mathcal{M}^N .

- The assertion $X = L_{\omega}$ is Π_2^1 (it is Π_1^1 whether a set of numbers codes an ordinal). \square

Independence of Π_2^1 -DC from $Z_2 + AC_\infty$

Theorem (Friedman, G., Kanovei) Π_2^1 -DC can fail in a β -model of $Z_2 + AC_\infty$.

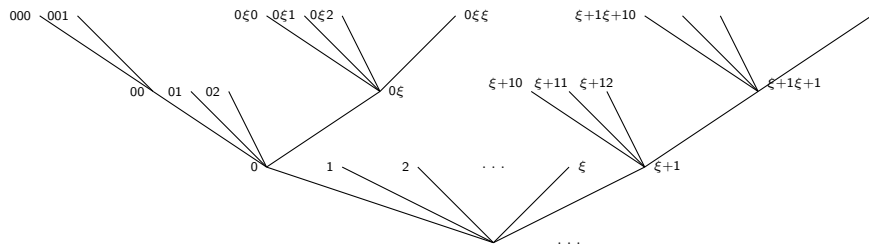
History

- Simpson claims proof in abstract in Notices of American Mathematical Society in 1973, but proof is lost.
- Kanovei publishes proof in Russian journal in 1979.
- We prove the theorem independently and ask Kanovei to join us on the paper when we learn about the 1979 result.

Strategy

- Construct a **symmetric submodel** N of some forcing extension $V[G]$ such that in N :
 - ▶ AC_ω holds,
 - ▶ DC fails for a Π_2^1 -definable relation on the reals.
- Let $\mathcal{M}^N = \langle \omega, +, \times, <, 0, 1, P(\omega)^N \rangle$.

Classical symmetric submodel of $AC_\omega + \neg DC$ (Jensen)



The forcing \mathbb{P} - “ $Add(\omega_1, \omega_1^{<\omega})$ ”

- Adds a tree isomorphic to $\omega_1^{<\omega}$ whose nodes are V -generic for $Add(\omega_1, 1)$.
- Conditions: $p : D \rightarrow 2$, where D is a countable subset of $\omega_1^{<\omega} \times \omega_1$.
- Order: $p \leq q$ if p extends q .
- \mathbb{P} is **countably closed**: every descending ω -sequence of conditions has a lower bound.

$$p \leq \dots \leq p_n \leq p_{n-1} \leq \dots \leq p_1 \leq p_0$$

- Let $G \subseteq \mathbb{P}$ be V -generic.

Classical symmetric submodel of $AC_\omega + \neg DC$ (Jensen)

Automorphisms of \mathbb{P}

- Every automorphism π of the tree $\omega_1^{<\omega}$ extends to an automorphism π^* of \mathbb{P} .
- \mathcal{G} is the group of all such π^* .
- A countable tree $T \subseteq \omega_1^{<\omega}$ is **good** if it has **no infinite branch**.
- Given a **good tree** T , let H_T be the group of all π^* with π **point-wise fixing** T .
- \mathcal{F} is generated by all such subgroups H_T .

The symmetric submodel N

If T is a **good tree**, let G_T be the **restriction of G to nodes of T** .

Theorem: $S \subseteq \text{Ord}$ is in N iff $S \in V[G_T]$ for some **good tree T** .

Classical model of $AC_\omega + \neg DC$ (continued)

Preliminaries

- Let $\dot{\mathcal{I}}$ be the canonical \mathbb{P} -name for the tree of Cohen subsets of ω_1 added by \mathbb{P} .
- $\dot{\mathcal{I}}$ is hereditarily symmetric, and hence $\mathcal{I} = (\dot{\mathcal{I}})_G \in N$.

Lemma: DC fails in N .

Proof sketch:

- Suppose that $b \in N$ is an infinite branch through \mathcal{I} .
- Let $\sigma \in HS$ be a \mathbb{P} -name for b , witnessed by a good tree T .
- Use that eventually b lies outside of T to derive a contradiction. \square

Lemma: AC_ω holds in N .

Proof sketch:

- Let $F = \{F_n \mid n < \omega\} \in N$ be a family of non-empty sets.
- Let $\sigma \in HS$ be a \mathbb{P} -name for F , witnessed by a good tree S .
- Build a descending sequence of conditions $p_0 \geq p_1 \geq \dots \geq p_i \geq \dots$ such that:
 - ▶ $p_i \Vdash \tau_i \in \sigma(i)$ for some $\tau_i \in HS$, witnessed by a good tree T_i .
 - ▶ For $i < j$, $T_i \cap T_j = S$.
- Let $\tau \in HS$ be a \mathbb{P} -name for the sequence of the τ_i , as witnessed by $T = \bigcup_{i < \omega} T_i$.
- Let $p \leq p_i$ for all $i < \omega$.
- $p \Vdash \tau$ is a choice function for σ . \square

Obstacle: \mathcal{I} is not a tree of reals.

A variation on the classical model (Friedman, G.)

The forcing \mathbb{P} - “Add($\omega, \omega_1^{<\omega}$)”

- Adds a tree isomorphic to $\omega_1^{<\omega}$ whose nodes are V -generic for Add($\omega, 1$).
- Conditions: $p : D \rightarrow 2$, where D is a finite subset of $\omega_1^{<\omega} \times \omega$.
- Order: $p \leq q$ if p extends q .
- \mathbb{P} has the **ccc**: countable chain condition - every antichain is countable.

Automorphisms of \mathbb{P}

Same as before.

The symmetric model N

- DC fails in N .
- AC_ω holds in N (use **ccc** instead of countable closure).

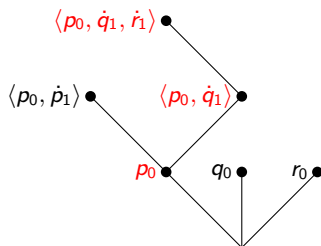
Obstacle: Why is \mathcal{T} definable over $P^N(\omega)$?

- Domain
 - ▶ How do we pick out which generic reals for Add($\omega, 1$) lie on the tree?
 - ▶ Forcing with Add($\omega, 1$) adds 2^ω -many generic reals.
- Order
 - ▶ How do we know how the generic reals are ordered in \mathcal{T} ?

A model of $ZF + AC_\omega + \neg\Pi_2^1\text{-DC}$

The forcing \mathbb{P}

- Let $\langle \mathbb{P}_n \mid n < \omega \rangle$ be a sequence of forcing iterations such that:
 - \mathbb{P}_n is an iteration of length n ,
 - a generic filter for \mathbb{P}_n is determined by an n -length sequence of reals,
 - for $m > n$, $\mathbb{P}_m \upharpoonright n = \mathbb{P}_n$,
 - The collection of all generic n -length sequences of reals for \mathbb{P}_n is Π_2^1 -definable.
- Conditions: $p : D_p \rightarrow \bigcup_{n < \omega} \mathbb{P}_n$ such that:
 - D_p is a finite subtree of $\omega_1^{<\omega}$,
 - for all $s \in D_p$, $p(s) \in \mathbb{P}_{\text{len}(s)}$,
 - for $s \subseteq t$ in D_p , $p(s) = p(t) \upharpoonright \text{len}(s)$.
- Order: $p \leq q$ if $D_p \supseteq D_q$ and for all $s \in D_q$, $p(s) \leq q(s)$.
- \mathbb{P} is an “iteration along the tree $\omega_1^{<\omega}$ ”.
- Suppose $G \subseteq \mathbb{P}$ is V -generic.
- An n -length sequence of reals in $V[G]$ is V -generic for \mathbb{P}_n if and only if it comes from a node of the tree added by G .
- \mathbb{P} has the ccc.



A model of $ZF + AC_\omega + \neg\Pi_2^1\text{-DC}$

Automorphisms of \mathbb{P}

Same as before.

The symmetric model N

- DC fails in N .
- Using that \mathbb{P} has the ccc , it follows that AC_ω holds in N .

The tree \mathcal{T}

- Domain: Π_2^1 -definable.
- Order: *extension*.

Obstacle: Find $\langle \mathbb{P}_n \mid n < \omega \rangle$ with *desired properties*.

Jensen's forcing \mathbb{J}

Constructed in L using the \diamond -principle.

Sub-forcing of Sacks forcing (conditions are perfect trees $T \subseteq 2^{<\omega}$).

Adds a unique generic real over L . $\text{Add}(\omega, 1)$ adds 2^ω -many generic reals.

Has the ccc.

The forcing \mathbb{J} is constructed as a chain of countable partial orders of length ω_1 using \diamond to seal antichains along the way.

Products of \mathbb{J}

The “uniqueness of generic reals” property of \mathbb{J} extends to products.

Theorem: (Lyubetsky, Kanovei) If G is L -generic for the finite-support product $\prod_{n < \omega} \mathbb{J}$, then the only L -generic reals for \mathbb{P} in $L[G]$ are those on the coordinates of G .

The tree iteration of Jensen's forcing

Let \mathbb{J}_n for $n < \omega$ be the n -length iterations of \mathbb{J} .

\mathbb{J}_n adds a generic n -length sequence of reals.

Let \mathbb{T} be the tree iteration using the sequence $\langle \mathbb{J}_n \mid n < \omega \rangle$.

The forcing \mathbb{T} adds a tree \mathcal{T} isomorphic to $\omega_1^{<\omega}$:
nodes on level n are L -generic sequences of reals for \mathbb{J}_n .

The “uniqueness of generic reals” property of \mathbb{J} extends to tree iterations.

Main Theorem: (Friedman, G.) If G is L -generic for the tree iteration \mathbb{T} of \mathbb{J} along the tree, then the only L -generic sequences of reals for \mathbb{J}^n are those on the nodes of \mathcal{T} .

- The domain of \mathcal{T} is Π_2^1 -definable.
- The order is extension.

Thank you!