

Ordered Mostowski Models

This week we take a look at another permutation model called the ordered Mostowski model. We will see that in such a model, the axiom of choice does not hold and we will use its properties to show some rather surprising cardinal relations.

Construction

Let (A, \leq^M) be a countable, dense total order with no end points (meaning $(A, \leq^M) \cong (\mathbb{Q}, \leq)$ where \mathbb{Q} is equipped with its natural order). The elements of A are our atoms.

Reminder: An atom is a set with no members but it's distinct from the empty set

Let $G := \{\pi : A \leftrightarrow A \mid \pi \text{ bijective; } \forall a, b \in A (a \leq^M b \iff \pi a \leq^M \pi b)\}$

be the group of order-preserving permutations on A

Define $I := \text{fin}(A)$ the set of all finite subsets of A .

It is easy to see that I is a normal ideal since:

(a) the empty set is finite, so $\emptyset \in I$, (b) if $E \in I$ then all its subsets are also finite, (c) the union of two finite subsets is finite, (d) all $\pi \in G$ are bijections, so $\forall E \in I (|E| = |\pi E|)$, hence πE is finite, and (e) singletons are finite, so $\forall a \in A (\{a\} \in I)$.

Then we construct a filter \mathcal{F} as follows:

$\mathcal{F} := \{K \subseteq G \mid \exists E \in I (\text{fix}_G(E) \subseteq K)\}$ meaning we use elements $E \in I$ of our ideal to make generators $\text{fix}_G(E)$ of \mathcal{F}

One can easily check that \mathcal{F} is a normal filter \mathcal{G} .

Our model, denoted \mathcal{V}_M , is a subclass of \mathcal{M}

Reminders: \mathcal{M} is the cumulative hierarchy of sets defined as follows: Take a model Ω of ZF and define

$$M_0 := A_0 ; \quad M_{\alpha+1} := \mathcal{P}(M_\alpha) ;$$

$$M_\alpha := \bigcup_{\beta < \alpha} M_\beta \quad \text{for } \alpha \text{ a limit ordinal}$$

$$\text{and finally } \mathcal{M} := \bigcup_{\alpha \in \Omega} M_\alpha$$

Now \mathcal{V}_M consists of those sets $x \in \mathcal{M}$ which are

hereditarily symmetric w.r.t. \mathcal{F} . This means

$$\forall x \in \mathcal{V}_M \quad (\text{sym}_{\mathcal{G}}(x) := \{\pi \in \mathcal{G} \mid \pi x = x\} \in \mathcal{F})$$

meaning it's symmetric and every set in its transitive closure is symmetric.

Properties

A basic property of the Mostowski model is that the order on the atoms is carried over into \mathcal{V}_M

Lemma 8.10 $R_< := \{\langle a, b \rangle \mid a <^M b\} \in A \times A$ belongs to \mathcal{V}_M

Proof Since all $\pi \in \mathcal{G}$ are order preserving, we have

$$\forall \pi \in \mathcal{G} \quad \forall a, b \in A \quad (a <^M b \Rightarrow \pi a <^M \pi b) \quad \text{which implies}$$

$$\langle a, b \rangle \in R_< \iff \langle \pi a, \pi b \rangle \in R_< \quad \text{In particular, we have}$$

$$\forall \pi \in \mathcal{G} \quad (\pi R_< = R_<) \quad \text{or equivalently: } \text{sym}_{\mathcal{G}}(R_<) = \mathcal{G} \in \mathcal{F}$$

So $R_<$ is symmetric. Furthermore, $\forall \langle a, b \rangle \in R_<$

$$\langle a, b \rangle = \{a, \{a, b\}\}, \quad \text{thus the transitive closure of } R_<$$

$$\text{is } A \cup \{\{a, b\} \in A \times A \mid a <^M b\} \cup R_< \quad (\text{we just added all}$$

the necessary sets to make it transitive).

It is easily checked that sets of the form $\{a, \{a, b\}\}$ as well as $\{a, b\}$ are symmetric, so R_\perp is hereditarily symmetric. $\Rightarrow R_\perp \in \mathcal{V}_M \dashv$

Reminder: $x \in \mathcal{M}$ is symmetric w.r.t. \mathcal{I} iff

$$\exists E \in \mathcal{I} (\text{fix}_\mathcal{G}(E) := \{\pi \in \mathcal{G} \mid \forall a \in E (\pi a = a)\} \subseteq \text{sym}_\mathcal{G}(x))$$

We call E a **support** of x . Note that $\mathcal{I} = \text{fin}(A)$ implies that the support of each $x \in \mathcal{V}$ is finite.

The next lemma shows that each set $x \in \mathcal{V}_M$ has a unique **least support**, which is the support E of x with the property $\forall F \in \mathcal{I} (F \neq E \Rightarrow F \text{ is not support of } x)$.

Lemma 8.11

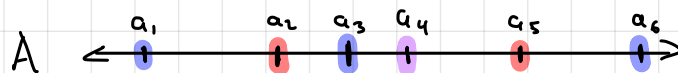
- (a) $\forall x \in \mathcal{V}_M (\forall E_1, E_2 \in \mathcal{I} \text{ supports of } x (E := E_1 \cap E_2 \text{ is a support of } x))$
- (b) Every $x \in \mathcal{V}_M$ has a least support
- (c) The class of pairs (x, E) with $x \in \mathcal{V}_M$ and E is the least support of x is symmetric

Proof

- (a) Let $x \in \mathcal{V}_M$ be a set and $E_1, E_2 \in \mathcal{I}$ be two supports of x . Define $E := E_1 \cap E_2$. It is now the goal to show that $\text{fix}_\mathcal{G}(E) \subseteq \text{sym}_\mathcal{G}(x)$. First note that a permutation $\pi \in \text{fix}_\mathcal{G}(E)$ can be composed using finitely many permutations from $\text{fix}_\mathcal{G}(E_1)$ and $\text{fix}_\mathcal{G}(E_2)$. To see this more clearly, consider the following example:

Say $E_1 = \{a_1, a_3, a_4, a_6\}$, $E_2 = \{a_2, a_4, a_5\}$, thus $E = \{a_4\}$.

Then we get this picture where E_1 is blue, E_2 is red, and E is purple.



Now a permutation $\pi \in \text{fix}(E)$ has to fix a_4 , but on the left and right of a_4 , it can squish and stretch the line even past the other points of E_1 and E_2 (remember that π is order preserving). Say a point $s \in (a_3, a_4)$

(for $a, b \in A$, (a, b) denotes the interval $\{c \in A \mid a <^m c <^m b\}$)

is pushed to $\pi s \in (a_1, a_2)$.

s has to be pushed past a_3 and a_2 . This means we

can use a permutation $q \in \text{fix}_s(E_2)$ and push s past

a_3 to $qs \in (a_2, a_3)$. From there we pick it up with a

permutation $p \in \text{fix}_s(E_1)$ and bring it past a_2 to

$pqs \in (a_1, a_2)$. Since $E_1 \setminus E_2$ and $E_2 \setminus E_1$ are finite,

there are only finitely many permutations needed to go past all the 'roadblocks'.

So we can write $\pi = p_n q_n p_{n-1} q_{n-1} \dots p_1 q_1$ where

$\forall i \in \{1, \dots, n\} (p_i \in \text{fix}_s(E_1) \wedge q_i \in \text{fix}_s(E_2))$

But since $\text{fix}_s(E_1) \cup \text{fix}_s(E_2) = \text{sym}_s(X)$ we immediately get

$\pi x = p_n q_n p_{n-1} q_{n-1} \dots p_1 q_1 x = x$, so $\pi \in \text{sym}_g(X)$

(b) To see that each $x \in \mathcal{V}_n$ has a least support, consider

an arbitrary support E_0 of x . Now intersect it with

every support of x . Since E_0 is finite, this is a finite

intersection and thus (a) implies that $\bigcap_{\substack{E \in \mathcal{I} \\ E \text{ is support of } x}} E$ is a

support of x .

(c) $\forall x \in \mathcal{D}_M$ and $\forall \pi \in \mathcal{S}$, we have $\text{fix}_g(\pi E) = \pi \text{fix}_g(E) \pi^{-1}$ and $\text{sym}_g(\pi X) = \pi \text{sym}_g(X) \pi^{-1}$ where E is the least support of X . This also implies that πE is a support of πX , so (X, E) is symmetric. \rightarrow

The next goal is to give a comprehensive description of sets $S \subseteq A$ with support $E \in \mathcal{I}$

Lemma 8.12

$\forall E \in \mathcal{I} (|E| = n \Rightarrow |\{S \subseteq A \mid S \in \mathcal{D}_M \text{ and } E \text{ is support of } S\}| = 2^{2^{n+1}})$

Proof Let $E = \{a_1, \dots, a_n\}$ st. $a_1 <^M \dots <^M a_n$ and let S be a set with support E . Consider the following

Illustration:

Note that if $\exists s_0 \in (a_i, a_{i+1})$ then $\forall s \in (a_i, a_{i+1}) \exists \pi \in \text{fix}_g(E) (\pi s_0 = s)$

In other words, if there is one $s_0 \in S$ between a_i and a_{i+1} , then the whole interval (a_i, a_{i+1}) has to be in S because for any $s \in (a_i, a_{i+1})$ there is a permutation π in $\text{fix}_g(E)$ with $\pi s_0 = s$. Since E is support of S , we have to have

$\pi S = S$, thus either $(a_i, a_{i+1}) \subseteq S$ or $S \cap (a_i, a_{i+1}) = \emptyset$.

The same is true for the intervals $(-\infty, a_1)$ and (a_n, ∞) .

So for S we have either $\forall i \in \{1, \dots, n\} (a_i \in S \vee a_i \notin S)$

and $\forall i \in \{1, \dots, n-1\} ((a_i, a_{i+1}) \subseteq S \vee (a_i, a_{i+1}) \cap S = \emptyset)$


and $(-\infty, a_1) \subseteq S \vee (-\infty, a_1) \cap S = \emptyset$ and $(a_n, \infty) \subseteq S \vee (a_n, \infty) \cap S = \emptyset$

In total, that makes $2^n \cdot 2^{n-1} \cdot 2 \cdot 2 = 2^{2^{n+1}}$ possibilities. \rightarrow

We will make use of this description of sets in $\mathcal{P}(A)$ later on!

The next result will show that the axiom of choice fails in \mathcal{D}_M

Lemma 8.13 Let $m := |A|$. Then $\mathcal{V}_m \models \aleph_0 \not\leq 2^m$

Proof Assume towards a contradiction that $\aleph_0 \leq 2^m$, i.e. there exists an injective map $f: \omega \hookrightarrow \mathcal{P}(A)$. Consider the map as its graph $f = \{ \langle n, f(n) \rangle \mid n \in \omega \}$. Now, $f \in \mathcal{V}_m$ means it has a support $E \in I = \text{fin}(A)$ so $\forall \pi \in \text{fix}_S(E) \ (\pi f = f)$. But $\pi n = n \ \forall n \in \omega$ and f is injective, so we have to have $\pi f(n) = f(n) \ \forall n \in \omega$. This would mean that E supports $f(n)$ for all infinitely many n . But in the previous Lemma we've seen that each $E \in I$ only supports finitely many sets  \perp

Note: We've just shown that $\mathcal{P}(A)$ is Dedekind finite even though it's infinite which is provably false in any model of ZFC, so the axiom of choice cannot hold in \mathcal{V}_m .

Reminder: Because of the **Jech-Solovay Embedding Theorem** we can embed $\hat{V} \in \mathcal{V}_m$ into a model of ZF. This gives us the existence of a model of ZF in which we have an infinite set m s.t. $\aleph_0 \not\leq 2^m$. This implies the axiom of choice is independent of ZF. The following two results will also make use of the Jech-Solovay Embedding to make claims about ZF.

After establishing the ordered Mostowski Model we now are going to take a look at two cardinal relationships in V_M . For the next part let m denote the cardinality of A in V_M .

The first Proposition is:

Proposition 8.14

Let A be the set of atoms of the ordered Mostowski model. Then in V_M there is a surjection from $\text{fin}(A)$ onto $\mathcal{P}(A)$. Thus, it is consistent with ZF that there are infinite cardinals m such that $2^m \leq^* \text{fin}(m)$

To give a little more context before we jump into the proof of Prop. 8.14 we want to look at some results we saw in previous presentations and connect them.

Theorem 5.21

If m is an infinite cardinal, then $\text{fin}(m) < 2^m$.

Fact 5.8

If $m \leq^* n$, then $2^m \leq 2^n$

In contrast to Th. 5.21 we can show with Fact 5.8 and Prop. 8.14 that $2^{2^m} \leq 2^{\text{fin}(m)}$. Now we consider the

Cantor Bernstein Theorem 3.14

Let A and B be any sets. If $|A| \leq |B|$ and $|B| \leq |A|$ then $|A| = |B|$

Finally we can conclude that \mathcal{V}_M is a model of $2^{2^m} = 2^{\text{fin}(m)}$.

Now let's actually prove the Proposition
Proof:

Goal: Construct surjective function
 $g : \text{fin}(A) \rightarrow \mathcal{P}(A)$

We already saw that for every finite set $E \subseteq A$, we can give a complete description of the subsets of A with support E .

We are using that by defining an ordering of the subsets of A sharing a given finite support.

So let's fix a support $E = \{a_1 <^M \dots <^M a_n\} \in \text{fin}(A)$ and let's define

$$I_0 = \{a \in A : a <^M a_1\}$$

$$I_n = \{a \in A : a_n <^M a\}$$

$$I_i = \{a \in A : a_i <^M a <^M a_{i+1}\} \quad \text{for } i \in \{1, \dots, n-1\}$$

Note that these I_i describe the intervals that were mentioned in the proof of **Lemma 8.12**.

For every function $x \in 2^{2n+1}$ we assign a set $S_x \in \mathcal{P}(A)$ by

$$S_x = \bigcup_{x(2i)=1} I_i \cup \{a_i : x(2i-1)=1\}$$

To understand this a little better we have to take a closer look at the function x . $x \in 2^{2n+1}$ therefore we can find a connection between $x(i) \in \{0,1\}$ and every a_i ($i \in \{1, \dots, n\}$) and every interval I_i ($i \in \{0, \dots, n\}$). Regarding the set S_x we see that:

$$x(2i) = \begin{cases} 1 & \rightarrow I_i \subseteq S_x \\ 0 & \rightarrow I_i \cap S_x = \emptyset \end{cases}$$

$$x(2i-1) = \begin{cases} 1 & \rightarrow a_i \in S_x \\ 0 & \rightarrow a_i \notin S_x \end{cases}$$

So for every $x \in 2^{2n+1}$, E is a support of S_x .

In addition, for every $S_0 \subseteq A$ with support E there is a $x_0 \in 2^{2n+1}$ such that $S_0 = S_{x_0}$. This is because we don't have any constraints on x we can create 2^{2n+1}

different functions x , all with support E and with Lemma 8.12 we get that there are 2^{2n+1} different sets with support E . Therefore we find a set $S_{x_0} = S_0$ and hence, we find x_0 .

We now consider the set ${}^{2n+2}2$.

Let \leq be the lexicographic ordering on ${}^{2n+2}2$, that means $\varphi \leq \varphi'$ if $\exists k \in \{0, \dots, 2n+1\}$ s.t. $\varphi(k) < \varphi'(k)$ and $\varphi(i) = \varphi'(i)$ for all $i < k$.

Example:

$\varphi_1: 01100110\dots$
 $\varphi_2: 01001010\dots$
 $\varphi_3: 11011001\dots$

$\varphi_2 < \varphi_1 < \varphi_3$

Now we define $\bar{\varphi}$: Let $\varphi \in {}^{2n+2}2$, then we define $\bar{\varphi}(i) = 1 - \varphi(i) \quad \forall i \in \{0, \dots, 2n+1\}$. In other words in $\bar{\varphi}$ we turn all zeros into ones and vice versa.

Example:

$\varphi: 0110101110\dots$
 $\bar{\varphi}: 1001010001\dots$

Furthermore we define the function

$\mu: {}^{2n+2}2 \longrightarrow {}^{2n+2}2$ via

$$\mu(\varphi) = \begin{cases} \varphi & \text{if } \varphi \leq \bar{\varphi} \\ \bar{\varphi} & \text{otherwise} \end{cases}$$

So μ takes the function f as input and outputs f if $f(0) = 0$ and \bar{f} if $f(0) = 1$.

Back to the set ${}^{2^{n+1}}2$.

For $x \in {}^{2^{n+1}}2$ we define $x^+ := x \cup \{ \langle 2^{n+1}, 0 \rangle \}$.

Now x^+ is an element of ${}^{2^{n+2}}2$ (we "added" 0).

We define the ordering \leq_n on ${}^{2^{n+1}}2$ via

$$x_0 \leq_n x_1 \iff \mu(x_0^+) \leq_e \mu(x_1^+)$$

Ordering $x \in {}^{2^{n+1}}2$ via the μ -function is going to be essential for the last part of the proof but comes with the problem that $\mu(x) = \mu(\bar{x})$. We solve this by switching over to ${}^{2^{n+2}}2$ and taking x^+ instead of x .

$$x : 01001 \dots \rightarrow \mu(x) : 01001 \dots$$

$$\bar{x} : 10110 \dots \rightarrow \mu(\bar{x}) : 01001 \dots$$

$$\mu(x) = \mu(\bar{x}) \neq$$

$$x : 01001 \dots \rightarrow \mu(x^+) : 01001 \dots 0$$

$$x : 10110 \dots \rightarrow \mu(\bar{x}^+) : 01001 \dots 1$$

$$\mu(x^+) \neq \mu(\bar{x}^+)$$

Now we are ready to define a surjection from $\text{fin}(A)$ onto $\mathcal{P}(A)$.

$$\text{fin}(A) \rightarrow \mathcal{P}(A)$$

$g:$

$$E \mapsto \bigcup_{i \in E} x_i^*$$

where $|E| = n$ and χ_n^* denotes the n^{th} function off all the functions $\chi \in 2^{n+1}$ with respect to the ordering $<_n$.

We noted before that for every set $S_0 \in \mathcal{P}(A)$ with support E we find $\chi_0 \in 2^{n+1}$ such that $S_0 = S_{\chi_0}$. We will finish the proof by showing that $S_0 = S_{\chi_0} = S_{\chi_{|E|}^*}$.

We do that by showing that for the least support E_0 of S_0 , $|E_0| = m$, we can define χ_{S_0} and check that χ_{S_0} is the n^{th} function of all the functions in the ordering with respect to $<_m$, where $n \geq m$. In a second step we extend E_0 to a finite set E such that $|E| = n$ then $\chi_{S_0} = \chi_n^* = \chi_{|E|}^*$.

So let S_0 be any set in $\mathcal{P}(A)$ and $E_0 = \{a_1, \dots, a_m\}$ is the least support of S_0 . We set $\chi_0 = \chi_{S_0}$ and have to check where in the ordering with respect to $<_m$ χ_{S_0} lies.

Note that $\chi_{S_0}(0) = \chi_{S_0}(1) = \chi_{S_0}(2) = 1$ or $\chi_{S_0}(0) = \chi_{S_0}(1) = \chi_{S_0}(2) = 0$ are not possible otherwise $E \setminus \{a_1\}$ is a support of S_0 .

Case 1: $x_{s_0}(0) = 1$

If $x_{s_0}(0) = 1$ then either $x_{s_0} = (1, 0, *, *, \dots)$
or $x_{s_0} = (1, 1, 0, *, *, \dots)$ where $* \in \{0, 1\}$.

Wlog we look at $x_{s_0} = (1, 1, 0, *, *, \dots)$
since its going to be lower in the
ordering than $x_{s_0} = (1, 0, *, *, \dots)$.

$$x_{s_0}^+ = (1, 1, 0, *, *, \dots, 0)$$

$$\mu(x_{s_0}^+) = (0, 0, 1, *, *, \dots, 1)$$

So even if all the unknown values would
be zero all the functions of
the form $(0, 0, 0, *, *, \dots)$ would
be lower in the ordering.

$$\text{Those are } \sum_{i=0}^{2^m-2} 2^i \gg m$$

Hence $n \gg m$.

Case 2: $x_{s_0}(0) = 0$

With the same reasoning as above
we look at $x_{s_0} = (0, 1, *, *, \dots)$ and

$$\mu(x_{s_0}^+) = (0, 1, *, *, \dots, 0)$$

And again there are $\sum_{i=0}^{2^m-1} 2^i$
functions that are lower⁰ in the
ordering. So again $n \gg m$.

All that is left to do is extend E_0 to a finite set E such that $|E|=n$ and χ_{s_0} is still the n^{th} function in the new ordering with respect to $<_n$.

This we can do by simply adding Atoms smaller than a_n with respect to $<^M$ to the set E_0 .

All the new functions will be ordered higher than χ_{s_0} because they incorporate at least one of the new atoms.

Hence, $|E|=n$ and $\delta_0 = \delta_{\chi_{s_0}^*}$ as we wanted.



Proposition 8.15

Let m denote the cardinality of the set of Atoms of the ordered Motowski model. Then, for each $n \in \omega$ we have:

$$\kappa_n \models n \cdot \text{fin}(m) < 2^m < \kappa_0 \cdot \text{fin}(m)$$

Proof:

We only give a proof sketch and do that in four steps.

$$\aleph_n \models n \cdot \text{fin}(m) < 2^m < \aleph_0 \cdot \text{fin}(m)$$

$$2^m \leq \aleph_0 \cdot \text{fin}(m):$$

For $S \subseteq A$ let E be the least support of S and $|E| = n$. Let $k \in \omega$ be such that $S = S_{x_k}$, where x_k denotes the k^{th} function of ${}^{2^{n+1}}2$ with respect to the ordering $<_n$ from above.

We define the injection g :

$$\begin{aligned} g: \mathcal{P}(A) &\longrightarrow \omega \times \text{fin}(A) \\ S &\longmapsto (k, E) \end{aligned}$$

This is a modified version of the function we used in the proof of Proposition 8.14.

$$2^m \neq \aleph_0 \cdot \text{fin}(m):$$

By contradiction

Assume there is an injective function $f: \omega \times \text{fin}(A) \hookrightarrow \mathcal{P}(A)$. For every $n \in \omega$ we define E_n as the least support of the set $f(\langle n, \emptyset \rangle)$. Now we get E_0, E_1, \dots and with those sets we could construct an injective mapping from ω to $\mathcal{P}(A)$ which is a contradiction to Lemma 8.13.

$$\underline{n \cdot \text{fin}(m) \leq 2^m}:$$

For every $j \in n$ and $E \in \text{fin}(A)$ large enough we can define $S_{j,E}$ as the j^{th} set which has E as its least support. E has to be large enough to be the least support of more than n sets.

Now we can define the injection

$$g: \begin{array}{ccc} n \times \text{fin}(m) & \longrightarrow & \mathcal{P}(A) \\ (j, E) & \longmapsto & S_{j,E} \end{array}$$

For $E \in \text{fin}(A)$ which are not large enough to allow such an encoding, we use another encoding with a large enough auxiliary set E_0 . How exactly this is done is left as an exercise.

$$\underline{n \cdot \text{fin}(m) \neq 2^m}:$$

By contradiction

Assume there is an injective function $f: \mathcal{P}(A) \hookrightarrow n \times \text{fin}(m)$. Let $k \in \omega$ be such that $2^{2^{k+1}} > n \cdot 2^k$ and let $E_0 \subseteq A$ be a finite set with $|E_0| = k$.

Lemma 8.12 tells us that there are $2^{2^{k+1}}$ subsets of A with support E_0 . Let's denote those subsets by S_0, S_1, \dots .

Since $n \cdot 2^k < 2^{2k+1}$ and $|\text{fin}(E_0)| \leq 2^k$ there exist δ_j ($j \in \{1, \dots, 2^{2k+1}\}$) with $f(\delta_j) \notin n \times \text{fin}(E_0)$. Hence, there exist a smallest δ_j with this property, denoted as δ_i .

We set $f(\delta_i) = \langle m, F_0 \rangle$ for some $m \in n$ and $F_0 \in \text{fin}(A)$. Since $F_0 \neq E_0$

we get that $|F_0 \cup E_0| > |E_0|$. We can proceed with $E_1 = F_0 \cup E_0$ and get by

repeating that argument the sets E_0, E_1, E_2, \dots and with these sets we are able to find an injection from w to $\mathcal{P}(A)$ which is a contradiction to Lemma 8.13.

