

**Seminar on Logic - 2018/2019. Exercise of the 20th of March.**

Let  $S$  be a set and let  $\mu: \mathcal{P}(S) \rightarrow \{0, 1\}$  be an ultrafilter over  $S$ . Let  $\bar{\mu} := \{S_0 \in \mathcal{P}(S) : \mu(S_0) = 1\}$ . Let  $\{M_s\}_{s \in S}$  be a family of nonempty sets. We define:

the ultraproduct  $\Pi_{(s \in S)} M_s / \mu$  of the family  $\{M_s\}_{s \in S}$  w.r.t. the ultrafilter  $\mu$  as the quotient:

$$(\Pi_{(s \in S)} M_s) / \sim$$

where, for every  $f, g \in \Pi_{(s \in S)} M_s$ , we say that  $f \sim g$  iff  $\{s \in S : f(s) = g(s)\} \in \bar{\mu}$ .

Prove that the diagram:

$$\begin{aligned} & (\bar{\mu}, \supseteq) \rightarrow \text{SET} \\ & (S_0 \supseteq S_1) \mapsto (\Pi_{(s \in S_0)} M_s) \ni f \mapsto f \upharpoonright_{S_1} \in (\Pi_{(s \in S_1)} M_s) \end{aligned}$$

has the ultraproduct  $\Pi_{(s \in S)} M_s / \mu$  as colimit, exhibiting the corresponding arrows  $\Pi_{(s \in S_0)} M_s \rightarrow \Pi_{(s \in S)} M_s / \mu$ .

During the seminar, we used this characterization in order to prove that  $\Pi_{(s \in S)} M_s / \delta_{s_0}$  is isomorphic (as a set) to  $M_{s_0}$  (for every choice of  $s_0 \in S$ ), being  $\delta_{s_0}$  the ultrafilter over  $S$  defined by  $\delta_{s_0}(S_0) = 1$  iff  $S_0 \ni s_0$ , for every  $S_0 \subseteq S$  (actually we did so in a more general situation that includes this one). However, we can also prove this fact by exhibiting a very natural set-theoretic bijection: find this bijection and enjoy it!

**Solution.**

Let  $S_0 \in \bar{\mu}$ . For every  $f \in \Pi_{(s \in S_0)} M_s$  let us pick an element  $\hat{f} \in \Pi_{(s \in S)} M_s$  such that  $\hat{f} \upharpoonright_{S_0} = f$  (we are using the axiom of choice). Then the map:

$$q_\mu^{S_0} : \Pi_{(s \in S_0)} M_s \ni f \mapsto [\hat{f}] \in \Pi_{(s \in S)} M_s / \mu$$

does not depend on the choice of  $\hat{f}$ . Indeed, whenever  $\hat{f}' \in \Pi_{(s \in S)} M_s$  is such that  $\hat{f}' \upharpoonright_{S_0} = f$ , it is the case that  $\hat{f}' \upharpoonright_{S_0} = \hat{f} \upharpoonright_{S_0}$  and then  $\hat{f}' \sim \hat{f}$ . Moreover, whenever  $S_0 \supseteq S_1$  is an arrow of  $(\bar{\mu}, \supseteq)$ , it is the case that the following diagram:

$$\begin{array}{ccc} \Pi_{(s \in S_0)} M_s & \longrightarrow & \Pi_{(s \in S_1)} M_s \\ & \searrow q_\mu^{S_0} & \swarrow q_\mu^{S_1} \\ & \Pi_{(s \in S)} M_s / \mu & \end{array}$$

commutes and therefore the family  $\{q_\mu^{S_0}\}_{(S_0 \in \bar{\mu})}$  exhibits  $\Pi_{(s \in S)} M_s / \mu$  as a cocone of the given diagram.

Let  $C$  be a cocone of the given diagram, with the family  $\{p_\mu^{S_0} : \Pi_{(s \in S_0)} M_s \rightarrow C\}$ . Then, whenever  $S_0 \supseteq S_1$  is an arrow of  $(\bar{\mu}, \supseteq)$ , it is the case that the following diagram:

$$\begin{array}{ccc} \Pi_{(s \in S_0)} M_s & \longrightarrow & \Pi_{(s \in S_1)} M_s \\ & \searrow p_\mu^{S_0} & \swarrow p_\mu^{S_1} \\ & C & \end{array}$$

commutes. Then the map:

$$\varphi: \Pi_{(s \in S)} M_s / \mu \ni [f] \mapsto p_\mu^S(f) \in C$$

is well-defined: let us assume that  $f, g \in \Pi_{(s \in S)} M_s$  are such that  $f \sim g$ . Then there is  $S_0 \in \bar{\mu}$  such that  $f \upharpoonright_{S_0} = g \upharpoonright_{S_0}$  and, since the following diagram:

$$\begin{array}{ccc} \Pi_{(s \in S)} M_s & \longrightarrow & \Pi_{(s \in S_0)} M_s \\ & \searrow p_\mu^S & \swarrow p_\mu^{S_0} \\ & C & \end{array}$$

commutes, it is the case that  $p_\mu^S(f) = p_\mu^{S_0}(f \upharpoonright_{S_0}) = p_\mu^{S_0}(g \upharpoonright_{S_0}) = p_\mu^S(g)$ . Moreover, whenever  $S_0 \in \bar{\mu}$ , it is the case that the following diagram:

$$\begin{array}{ccc} & \Pi_{(s \in S_0)} M_s & \\ q_\mu^{S_0} \swarrow & & \searrow p_\mu^{S_0} \\ \Pi_{(s \in S)} M_s / \mu & \xrightarrow{\varphi} & C \end{array}$$

commutes: let  $f \in \Pi_{(s \in S_0)} M_s$ . Then  $q_\mu^{S_0}(f) = [\hat{f}]$  for some  $\hat{f} \in \Pi_{(s \in S)} M_s$  such that  $\hat{f} \upharpoonright_{S_0} = f$ . Then  $\varphi(q_\mu^{S_0}(f)) = \varphi([\hat{f}]) = p_\mu^S(\hat{f}) = p_\mu^{S_0}(\hat{f} \upharpoonright_{S_0}) = p_\mu^{S_0}(f)$ , where the third equality holds because of the commutativity of the previous diagram. We proved that  $\varphi$  is an arrow between cocones of the given diagram. Hence, being  $C$  an arbitrary cocone, it is the case that  $\Pi_{(s \in S)} M_s / \mu$  is the initial one.

Let  $s_0 \in S$ . Then  $\Pi_{(s \in S)} M_s / \delta_{s_0} \ni [f] \mapsto f(s_0) \in M_{s_0}$  is well-defined: whenever  $f, g \in \Pi_{(s \in S)} M_s$  are such that  $f \sim g$ , it is the case that  $f \upharpoonright_{S_0} = g \upharpoonright_{S_0}$  for some  $S_0 \in \overline{\delta_{s_0}}$ . Since  $s_0 \in S_0$ , it holds that  $f(s_0) = g(s_0)$ .

If  $[f], [g] \in \Pi_{(s \in S)} M_s / \delta_{s_0}$  are such that  $f(s_0) = g(s_0)$ , then  $f \upharpoonright_{\{s_0\}} = g \upharpoonright_{\{s_0\}}$ . Being  $\{s_0\} \in \overline{\delta_{s_0}}$ , it is the case that  $[f] = [g]$ . This proves that our map is injective. Moreover, if  $m \in M_{s_0}$ , the class  $[f]$  of an element  $f \in \Pi_{(s \in S)} M_s$  such that  $f(s_0) = m$  (we are using the axiom of choice) is sent to  $m$ , and this proves that our map is surjective.