

MODELS OF PA: WHEN TWO ELEMENTS ARE NECESSARILY
ORDER AUTOMORPHIC
SH924

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ABSTRACT. We are interested in the question of how much the order of a non-standard model of PA can determine the model. In particular, for a model M , we want to characterize the complete types $p(x, y)$ of non-standard elements (a, b) such that the linear orders $\{x : x < a\}$ and $\{x : x < b\}$ are necessarily isomorphic. It is proved that this set includes the complete types $p(x, y)$ such that if the pair (a, b) realizes it (in M) then there is an element c such that for all standard $n, c^n < a, c^n < b, a < bc$ and $b < ac$. We prove that this is optimal, because if \diamond_{\aleph_1} holds, then there is M of cardinality \aleph_1 for which we get equality. We also deal with how much the order in a model of PA may determine the addition.

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§ 0. INTRODUCTION

Let M be a model of Peano Arithmetic (PA). For an $a \in M$, by $M_{<a}$ we denote the set $\{c \in M : M \models c < a\}$ with the inherited linear order. For any pair (a, b) of non-standard elements of M , let $(*)_{M,a,b}$ be the condition defined by

$$(*)_{M,a,b} \quad (M_{<a}, <_M) \cong (M_{<b}, <_M).$$

We will also consider

$$(*)_{M,a,b}^{\text{pot}} \quad \text{for every } N, \text{ if } M \prec N, \text{ then } (*_{N,a,b})$$

$$(*)_{M,a,b}^{\text{tp}} \quad \text{for every model } N, \text{ if } M \equiv N \text{ and for some } M_0 \prec N \text{ we have } \{a, b\} \subseteq M_0 \prec M, \text{ then } (*_{N,a,b}).$$

Looking recently at models of PA, we wonder:

{h.1}

Question 0.1. What is the set of complete types $p(x, y)$ such that: if the pair (a, b) realizes the type $p(x, y)$ then $(*)_{M,a,b}$ holds? Another variant is, given a model M and $a, b \in M$ when do we have $(*)_{M,a,b}^{\text{pot}}$ or just $(*)_{M,a,b}^{\text{tp}}$?

Our main aim is sorting this out. For the problem as stated, on the one hand we give a sufficient condition, and on the other hand, for $(*)_{M,a,b}^{\text{tp}}$, we prove its necessity, assuming \diamond_{\aleph_1} . However, we may consider a relative:

{h.2}

Question 0.2. Like question 0.1, but we restrict ourselves to \aleph_1 -saturated models.

{h.3}

It seems natural to ask:

Question 0.3. Generally, how much does the linear order of a non-standard model M of PA determine M ? Is there a non-standard model M of PA such that for every model N of PA, if $(M \upharpoonright \{<\}) \cong (N, \upharpoonright \{<\})$, then $M \cong N$?

{h.5}

We discussed those problems with Gregory Cherlin and he asked:

Question 0.4. [Cherlin] Show that $\{M \upharpoonright \{<\} : M \models \text{PA}\}$ is complicated.

This question is too vague for my taste.

{h.7}

Recall the much earlier problem 14 from Kossak-Schmerl [KS06] asked by Friedman:

Question 0.5. Is there a model of PA such that for every model N of PA, if $(M \upharpoonright \{<\}) \cong (N, \upharpoonright \{<\})$, then $M \equiv N$?

This seems of different character, speaking just of the theory of another model, but of course, a positive answer to Question 0.3 would also give an answer to Question 0.5.

{h.9}

We may go half way: maybe the linear order of M does not determine M , say up to isomorphism, but just the additive structure (from which the order is definable).

This means

Question 0.6. How much the order of M , a non-standard model of $T, T \in \text{PA}^{\text{com}}$, determines the isomorphism type of $(|M|, <_M, +_M)$?

{z10}

A more general version of our question is

Question 0.7. Can we construct a non-standard model M of PA with few order automorphisms in some sense?

Recall that for any countable non-standard model M of PA, it is recursively saturated hence has “lots” of order automorphisms (see [KS06]). Much has been done on other classes. Concerning Abelian groups and modules, see the book Göbel-Trlifaj [GT06]. For general first order see [Sh:384] and history in both. In particular, there are non-standard models of PA with no automorphism, this motivating the “order-automorphism” in 0.7. Now answer to 0.1 sheds some light on 0.6.

Let us review the present work. First, in §1 we introduce and deal with some relevant equivalence relations, and in 1.8 it is proved that the so called $aE_M^2 b$ implies $(*)_{M,a,b}$ so $aE_M^2 b$ is a sufficient condition for a positive answer to Question 0.1(1), while for the so called 2-order rigid models M , we prove that the isomorphism type of $M \upharpoonright \{<\}$ determines that of $M \upharpoonright \{<, +\}$ but only up to almost isomorphism, shedding some light on 0.6.

Second, in §2 we get that even $aE_M^3 b$ implies $(*)_{M,a,b}$. This shows that 1.8 is not so interesting but its proof is a warm-up for §2. Moreover this is only part of the picture, see §4. In §2 we also show that if M is 3-o.r. then $M \upharpoonright \{<, +\}$ is unique up to almost isomorphism.

In §3 we show that E_M^3 is the right notion as if \diamond_{\aleph_1} holds then every countable model of PA has elementary extension M of cardinality \aleph_1 such that for $a, b \in M \setminus \mathbb{N}$ we have $aE_M^3 b \Leftrightarrow M_{<a} \cong M_{<b}$. We comment there on the case $\neg aE_M^4 b$.

Naturally, for most results some weaker version of PA suffices. We comment on this in §4; so usually when a result supercedes an earlier one, normally it has a harder proof and really use more axioms of PA.

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{z15}

Convention 0.8. Models are models of PA, even ordinary ones if not said otherwise where M is ordinary when $\mathbb{N} \subseteq M$. It is used e.g. in Definition 1.2(b),(c). We may circumvent it, defining $a +_M n$ by repeated addition of 1_M and $a \times_M n$ by repeated additions of a , but it seems to me less convenient.

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§ 1. SOMEWHAT RIGID ORDER

We define (in 1.2) some equivalence relations E_M^ℓ for models M (of PA). We shall deal with their basic properties in 1.5, 1.13, the relations between them (in 2.1), cofinalities of equivalence classes (in 1.12, 2.5), on order isomorphism/almost $\{<, +\}$ -isomorphism in 1.1, 1.7, 2.4; including noting for ℓ -o.r. models that $E_M^\ell \subseteq E_M^5$.

Lastly, we prove versions of “if $M_1 \upharpoonright \{<\}, M_2 \upharpoonright \{<\}$ are isomorphic then $M_1 \upharpoonright \{<, +\}, M_2 \upharpoonright \{<, +\}$ are almost isomorphic”, see Theorems 1.8, 2.6.

{a3}

Definition 1.1. 1) We say M, N are almost $\{<, +\}$ -isomorphic when: some f is an almost $\{<, +\}$ -isomorphism from M onto N which means f is an isomorphism from $M \upharpoonright \{<\}$ onto $N \upharpoonright \{<\}$ such that for all $a, b \in M$ there is an $n \in \mathbb{N}$ such that the distance between $f(a +_M b)$ and $f(a) +_N f(b)$ is n .

2) An equivalence relation E on a model $M = (|M|, <^M, \dots)$ is convex when $a <_M b <_M c, aEc$ implies $aEb \wedge bEc$.

3) Given M for $x, y \in M$ we say λ is an additively/multiplicativity/exponentially small relative if $x\lambda y$ implies that for every $n \in \mathbb{N}$ we have $x + n <_M y, x \cdot n <_M y, x^n <_M y$, respectively.

{a5}

Definition 1.2. We define the following equivalence relations on $M \setminus \mathbb{N}$

$$(a) E_M^0 : aE_M^0 b \text{ iff } \bigvee_{n \in \mathbb{N}} (a <_M b + n \wedge b <_M a + n)$$

$$(b) E_M^1 : aE_M^1 b \text{ iff for some } c \in M \text{ satisfying } n \in \mathbb{N} \Rightarrow nc <_M a, b \text{ we have } a < b + c \text{ and } b < a + c$$

$$(c) E_M^2 : aE_M^2 b \text{ iff } \bigvee_{n \in \mathbb{N}} (a <_M b \times_M n \wedge b <_M a \times_M n)$$

$$(d) E_M^3 : aE_M^3 b \text{ iff for some } c \in M \text{ we have } \bigwedge_{n \in \mathbb{N}} [c^n <_M a \wedge c^n <_M b \text{ and } a < b \times_M c \wedge b < a \times_M c]$$

$$(e) E_M^4 : aE_M^4 b \text{ iff } \bigvee_{n \in \mathbb{N}} (a < b^n \wedge b < a^n)$$

$$(f) E_M^5 : aE_M^5 b \text{ iff some order-automorphism of } M \text{ maps } a \text{ to } b$$

$$(g) E_M^6 : aE_M^6 b \text{ iff } a, b \text{ are equivalent for the minimal convex equivalent relations on } M \text{ which } E_M^5 \text{ refines.}$$

{a6}

Definition 1.3. For $\ell \in \{0, 1, \dots, 6\}$, M is called ℓ -o.r. (for order-rigid) if for all $a, b \in M, (M_{<a}, <_M) \cong (M_{<b}, <_M)$ implies that $aE_M^\ell b$.

Discussion 1.4. While we know that there are rigid linear orders and we know that there are rigid models of PA, it is harder to build ℓ -o.r. models of PA, our relevant result will be Theorem 3.10.

{a7}

Claim 1.5. 1) For $\ell \in \{0, \dots, 6\}$ the two place relation E_M^ℓ is an equivalence relation on $M \setminus \mathbb{N}$ and is convex except possibly for $\ell = 5$.

1A) Moreover, if $aE_M^3 b$ then for every $c \in M$ we have $M \models (\bigwedge_n c^n < a) \Leftrightarrow M \models (\bigwedge_n c^n < b)$ and the set of such c 's is closed under products and sums and is convex.

1B) Also if $aE_M^1 b$ then for every $c \in M$ we have $M \models “(\bigwedge_n c \times n < a) \Leftrightarrow (\bigwedge_n (c \times n < b))”$ and the set of such c 's is closed under sums and is convex.

- 2) If $a, b \in M \setminus \mathbb{N}$ and $aE_M^2 b$ then $(M_{<a}, <_M) \cong (M_{<b}, <_M)$; moreover there is an automorphism of $M \setminus \{<\}$ mapping a to b , that is, $aE_M^5 b$.
- 3) Assume $a, b \in M \setminus \mathbb{N}$ then $(M_{<a}, <_M) \cong (M_{<b}, <_M)$ iff $aE_M^5 b$.
- 4) $aE_M^6 b$ iff there is $c \leq_M \min\{a, b\}$ and an order-automorphism f of M such that $\max\{a, b\} \leq_M f(c)$ iff this holds for $c = \min\{a, b\}$.

Remark 1.6. Note that in §2 we establish a stronger version of 1.5(2), see 2.4 but the proof of 2.4 uses 1.5(2), also the proof of 1.5(2) applies to weaker versions of PA than the proof of 2.4, see §4.

Proof. 1) Let $\ell = 3$. If $a_1 E_M^3 a_2$ and let c witness it, then c witnesses also $a_2 E_M^3 a_1$ and $a_2 E_M^3 a_1$, so reflexivity and symmetry holds.

Lastly, assume $M \models "a_1 < a_2 < a_3"$; if $a_k E_M^3 a_{k+1}$ and let c_k witness this for $k = 1, 2$, then the product $c_1 c_2$ witness $a_1 E_M^3 a_3$ by part (1A) proved below and if $a_1 E_M^3 a_3$ then the same witness gives $a_1 E_M^3 a_2 \wedge a_2 E_M^3 a_3$ so transitivity and convexity holds.

For $\ell = 1$ the proof is similar (using part (1B) instead of part (1A)), also for $\ell = 0, 2, 4$ the proof is even easier and for $\ell = 5, 6$ it holds by the definition.

1A), 1B) Check.

2) Without loss of generality, assume that $a < (n-1)a < b < na$, where $2 \leq n \in \mathbb{N}$, and as we can replace b by any $b' \in b/E_M^0$ also there is a c such that $(n-1)c = na - b$. Then $c < a$ because otherwise $(n-1)a \leq (n-1)c = na - b$ hence $b \leq a$, contradiction. Let X be a set of representatives for M/E_0 and, without loss of generality, assume $a, c \in X$. Now define $f : M \rightarrow M$ by first defining it on X and then extending it to all of M in the obvious way. (The obvious way is: if $y = x + k$, where $x \in X$ and $k \in \mathbb{Z}$, then $f(y) = f(x) + k$ and f is the identity on \mathbb{N} .) If $x \in X$, then let

$$f(x) = \begin{cases} x & \text{if } x \leq c, \\ n(x - a) + b & \text{otherwise.} \end{cases}$$

Clearly, $f(c) = c$ and $f(a) = b$. Now check that f is as required.

3) First, if f exemplifies $aE_M^5 b$, i.e. is an automorphism of M mapping a to b then $f \upharpoonright M_{<a}$ is an isomorphism from $(M_{<a}, <_M)$ onto $(M_{<b}, <_M)$. Second, if f is an isomorphism from $(M_{<a}, <_M)$, onto $(M_{<b}, <_M)$ we define a function $g : M \rightarrow M$ by: $g(c) = f(c)$ if $c <_M a$ and is $b + (c - a)$ if $a \leq_M c$. Now check.

4) Let $E'_M = \{(a, b) : \text{for some order-automorphism } f \text{ of } M \text{ we have } f(\min\{a, b\}) \geq \max\{a, b\}\}$; clearly this is symmetric (by definition), reflexive (using $f = \text{the identity}$) and as f is monotonic also convex (i.e. $a \leq a_1 \leq b_1 \leq b \wedge aE'_M b \Rightarrow a_1 E'_M b_1$). To prove transitivity it is now enough to show $a_1 < a_2 < a_3 \wedge a_1 E'_M a_2 \wedge a_2 E'_M a_3 \Rightarrow a_1 E'_M a_3$ which hold by composing the automorphisms f_1, f_2 witnessing $a_1 E'_M a_2, a_2 E'_M a_3$ respectively. So E'_M is a convex equivalence relation and obviously $aE_M^5 b \Rightarrow aE'_M b$.

Lastly, E'_M is refined by any convex equivalence relation refining E_M^5 , so it follows that $E_M^6 = E'_M$ so we are done. □_{1.5}

{a9}

Claim 1.7. 1) If f is an order-isomorphism from M_1 onto M_2 then f maps $E_{M_1}^0$ onto $E_{M_2}^0$.

2) If f is an almost $\{<, +\}$ -isomorphism from M_1 onto M_2 then f maps $E_{M_1}^1$ onto $E_{M_2}^1$ and $E_{M_1}^2$ onto $E_{M_2}^2$.

3) Similarly for embeddings (not used).

Proof. Straight. □_{1.7}

Recalling Definition 1.3(2)

{a13} **Theorem 1.8.** *If M_1 is 2-o.r. and $M_1 \upharpoonright \{<\}, M_2 \upharpoonright \{<\}$ are isomorphic then M_1, M_2 are almost $\{<, +\}$ -isomorphic.*

{a15} *Remark 1.9.* 1) We have not said “by the same isomorphism”.

2) The assumption is too strong to be true for models of full PA. But it makes sense for weaker versions of PA, see 4.5 and part of the proof serves as proof to 2.7 so indirectly serves 2.6.

{a17} *Question 1.10.* Are M_1, M_2 isomorphic when (the main case is $\ell = 3$):

(a) M_1, M_2 are isomorphic as linear orders

(b) M_1 is ℓ -o.r.

{a19} *Remark 1.11.* In 1.10, it is less desirable but we may consider adding that also M_2 is l.o.r.

Proof. Easily by 1.5(1)

(*)₀ each $E_{M_\ell}^2$ -equivalence class is convex.

Without loss of generality

(*)₁ $<_{M_1} = <_{M_2}$ hence M_1, M_2 have the same universe and let $M := M_1 \upharpoonright \{<\} = M_2 \upharpoonright \{<\}$.

Also as usual

(*)₂ $\mathbb{N} \subseteq M_\ell$ for $\ell = 1, 2$.

Now

(*)₃ if $a, b \in M \setminus \mathbb{N}$ and $a <_M b$ and $a +_{M_2} b = c$ and $a' = c -_{M_1} b$, that is $M_1 \models “c = a' + b”$ then $a E_{M_1}^2 a'$.

[Why? Now $[b, c]_{M_2} = [b, c]_M$ is isomorphic to $[0, a]_{M_2}$ as linear orders (as $M_2 \models “a + b = c”$ as M_2 satisfies PA) hence $[b, c]_{M_1}$ is isomorphic to $[0, a]_{M_1}$ as linear orders. Of course $[b, c]_{M_1}$ is isomorphic to $[0, c -_{M_1} b] = [0, a']_{M_1}$ as linear orders. So $[0, a]_{M_1}, [0, a']_{M_1}$ are isomorphic as linear orders. But M_1 is 2-o.r. hence $a E_{M_1}^2 a'$ as required].

(*)₄ if $a <_M b$ and $b \in M \setminus \mathbb{N}$ then $b, a +_{M_1} b, a +_{M_2} b$ are $E_{M_1}^2$ -equivalent.

[Why? Similar proof: as by the proof of 1.5(3) as trivially $b E_{M_\ell}^2 (a +_{M_\ell} b)$ for $\ell = 1, 2$ and $(a +_{M_1} b) E_{M_1}^5 (a +_{M_2} b)$ so use “ M_1 is 2-o.r.” to deduce $(a +_{M_1} b) E_{M_1}^2 (a +_{M_2} b)$, together we are done.]

(*)₅ if $a, b \in M \setminus \mathbb{N}$ and $a \times_{M_\ell} b = c_\ell$ for $\ell = 1, 2$ then $c_1 E_{M_1}^2 c_2$.

[Why? For $\ell = 1, 2$, as M_ℓ is a model of PA it follows that $(M_{<c_\ell}, <_M)$ is isomorphic to $(M_{<a}, <_M) \times (M_{<b}, <_M)$ ordered lexicographically. Hence $((M_1)_{<c_1}, <_M) = (M_{<c_1}, <_M)$ and $((M_2)_{<c_2}, <_M) = (M_{<c_2}, <_M)$ are isomorphic (and trivially $c_1, c_2 \notin \mathbb{N}$) hence by “ M_1 is 2-o.r.” we have $c_1 E_{M_1}^2 c_2$ as promised.]

(*)₆ for $a, b \in M \setminus \mathbb{N}$ we have:
 $aE_{M_2}^2 b$ iff $aE_{M_1}^2 b$.

[Why? First, assume $aE_{M_2}^2 b$; now without loss of generality $a <_M b$, and say $k \in \mathbb{N}, k \neq 0, b < k \times_{M_2} a$ so $b < a +_{M_2} \dots +_{M_2} a$ (k summands). By (*)₄ we can prove by induction on k that $bE_{M_1}^2 a$ as required in the “only if” direction. (Alternatively by 1.5(2) we have $aE_M^5 b$ hence by “ M_1 is 2-o.r.”, we get $bE_{M_1}^2 a$.)

Second, assume $\neg(aE_{M_2}^2 b)$ and without loss of generality $a <_M b$; note that we cannot use the same argument as above interchanging M_1, M_2 , because only on M_1 we assume its being 2 - o.r. As $M_2 \models \text{PA}$ there is $c \in M_2$ such that $M_2 \models “a \times c \leq b < a \times c + a”$, now $c \notin \mathbb{N}$ because we are assuming $\neg(aE_{M_2}^2 b)$. By (*)₅ we have $(a \times_{M_1} c)E_{M_1}^2 (a \times_{M_2} c)$. But by (*)₄, we have $a \times_{M_2} c, a \times_{M_2} c +_{M_2} a$ are $E_{M_1}^2$ -equivalent hence by the choice of c and (*)₀ also $a \times_{M_2} c, b$ are $E_{M_1}^2$ -equivalent; so together with the previous sentence $(a \times_{M_1} c)E_{M_1}^2 b$. But by the definitions, as $c \in M \setminus \mathbb{N}$ clearly $\neg(aE_{M_1}^2 (a \times_{M_1} c))$ hence $\neg(aE_{M_1}^2 b)$ as required in the “if” direction.]

(*)₇ if $a \in M \setminus \mathbb{N}$ then $(a/E_{M_1}^2, <_M)$ has cofinality \aleph_0 and also its inverse has cofinality \aleph_0 .

[Why? As $M_1 \models \text{PA}$ the sequence $\langle a \times_{M_1} 2^n : n \in \mathbb{N} \rangle$ is increasing, the members form an unbounded subset of $a/E_{M_1}^2$; similarly $\langle \min\{b \in M : a \leq b \times_{M_1} 2^n\} : n \in \mathbb{N} \rangle$ is decreasing, the members form a subset of $a/E_{M_1}^2$ unbounded from below, recalling the definition of $E_{M_1}^2$.]

(*)₈ let $\ell \in \{1, 2\}$ if $a \in M \setminus \mathbb{N}$ and $X_\ell = \{(2^b)^{M_\ell} : b \in M_\ell\}$ for $\ell = 1, 2$ then $X_\ell \cap (a/E_{M_1}^2)$ has order-type \mathbb{Z} and is unbounded in $(a/E_{M_1}^2, <_M)$ from above and from below.

[Why? If $a' \in M \setminus \mathbb{N}$ and $\ell \in \{1, 2\}$, then as $M_\ell \models \text{PA}$ for some b_ℓ we have $M_\ell \models “2^{b_\ell} \leq a' < 2^{b_\ell+1} = 2^{b_\ell} + 2^{b_\ell}”$ so recalling the definition of $E_{M_\ell}^2$ we are done.]

We may hope that: if $a \in M \setminus \mathbb{N}$ and $M_\ell \models “2^a = b_\ell”$ for $\ell = 1, 2$ then $b_1 E_{M_1}^2 b_2$.
 Anyhow

⊗₁ for $\ell = 1, 2$

(a) define $f_\ell : M_\ell \rightarrow M_\ell$ by $f_\ell(a) = (2^a)^{M_\ell}$,

(b) define: M_ℓ^* is the model with universe $X_\ell := \text{Rang}(f_\ell)$ such that f_ℓ is an isomorphism from M_ℓ onto M_ℓ^*

⊗₂ for $\ell = 1, 2$ if $a, b \in X_\ell$ then $a +_{M_\ell^*} b = a \times_{M_\ell} b$.

[Why? As $\text{PA} \vdash 2^x 2^y = 2^{x+y}$.]

⊗₃ if $\ell = 1, 2$ and $a, b \in M_1 \setminus \mathbb{N}$ then

(a) $aE_{M_\ell}^0 b$ iff $f_\ell(a)E_{M_\ell^*}^2 f_\ell(b)$

(b) $aE_{M_\ell}^1 b$ iff $f_\ell(a)E_{M_\ell^*}^3 f_\ell(b)$

(c) $aE_{M_\ell}^2 b$ iff $f_\ell(a)E_{M_\ell^*}^4 f_\ell(b)$.

[Why? Look at the definitions and do basic arithmetic.]

⊗₄ there is an order isomorphism h from X_1 onto X_2 such that

- (a) $h \upharpoonright \{(2^n)^\mathbb{N} : n \in \mathbb{N}\}$ is the identity
 (b) if $a \in M \setminus \mathbb{N}$ then h maps $X_1 \cap (a/E_{M_1}^2)$ onto $X_2 \cap (a/E_{M_2}^2)$.

[Why? By $(*)_8 + (*)_6$.]

$$\otimes_5 \text{ if } a, b \in X_1 \text{ then } aE_{M_1^*}^0 b \Leftrightarrow h(a)E_{M_2^*}^0 h(b).$$

[Why? By \otimes_3 and \otimes_4 and the definition of $E_{M_\ell^*}^0$.]

- \otimes_6 if $M_\ell^* \models "a_\ell + b_\ell = c_\ell"$ for $\ell = 1, 2$ and $h(a_1) = a_2$ and $h(b_1) = b_2$ then
 (a) $c_1 E_{M_\ell}^2 c_2$ for $\ell = 1, 2$
 (b) $c_1 E_{M_\ell^*}^0 c_2$ for $\ell = 1, 2$.

[Why? If $a_1 \in \mathbb{N}$ or $b_1 \in \mathbb{N}$ the conclusion follows easily so we assume $a_1, b_1 \notin \mathbb{N}$. For $\ell = 1, 2$ by \otimes_2 we have $M_\ell \models "a_\ell \times b_\ell = c_\ell"$. Also by $\otimes_4(b)$ we have $x \in X_1 \setminus \mathbb{N} \Rightarrow xE_{M_1}^2 h(x)$ recalling $E_{M_1}^2 = E_{M_2}^2$ by $(*)_6$ we have $a_1 E_{M_2}^2 a_2, b_1 E_{M_2}^2 b_2$ hence for some $n \in \mathbb{N}$ we have $M_2 \models "a_1 < n \times a_2 \wedge a_2 < n \times a_1 \wedge b_1 < n \times b_2 \wedge b_2 < n \times b_1"$ hence $M_2 \models "a_1 \times b_1 < n^2 \times a_2 \times b_2 \wedge a_2 \times b_2 < n^2 \times a_1 \times b_1"$ hence $(a_1 \times_{M_2} b_1), (a_2 \times_{M_2} b_2)$ are $E_{M_2}^2$ -equivalent and also are $E_{M_1}^2$ -equivalent.

So by $(*)_5$ we have $(a_1 \times_{M_2} b_1), (a_1 \times_{M_1} b_1)$ are $E_{M_1}^2$ -equivalent and also $(a_2 \times_{M_1} b_2), (a_2 \times_{M_2} b_2)$ are $E_{M_1}^2$ -equivalent hence together with the previous paragraph by $(*)_6$ they are $E_{M_\ell}^2$ -equivalent, in particular c_1, c_2 are $E_{M_\ell}^2$ -equivalent as required in clause (a) of \otimes_6 . By $\otimes_3 + \otimes_1(b)$ also clause (b) of \otimes_6 there follows.]

So by $\otimes_4 + \otimes_6(b)$ we are done. $\square_{1.8}$

{a19} We have used

Observation 1.12. Assume $a \in M \setminus \mathbb{N}$

- 1) $\langle a + n : n \in \mathbb{N} \rangle$ is increasing and cofinal in a/E_M^0 .
- 2) $\langle a - n : n \in \mathbb{N} \rangle$ is decreasing and unbounded from below in a/E_M^0 .
- 3) $\langle n \times a : n \in \mathbb{N} \rangle$ is increasing and cofinal in a/E_M^2 .
- 4) Moreover $\langle \min\{b : n \times_M b \geq a\} : n \in \mathbb{N} \rangle$ is decreasing and unbounded from below in a/E_M^2 .
- 5) Moreover for some $b, 2^b \leq a < 2^{b+1}$ hence we can use in (3),(4) the sequence $\langle 2^{b+n} : n \in \mathbb{N} \rangle, \langle 2^{b-n} : n \in \mathbb{N} \rangle$.

{a21} **Observation 1.13.** 1) Assume $M_k \models "a \times b = c_k"$ for $k = 1, 2$ and $M_1 \upharpoonright \{<\} = M_2 \upharpoonright \{<\}$. Then $c_1 E_{M_2}^5 c_2$ for $k = 1, 2$.
 2) Assume $M_k \models "a_1 \times a_2 \times \dots \times a_m = c_k"$ for $k = 1, 2$ and $M_1 \upharpoonright \{<\} = M_2 \upharpoonright \{<\}$. Then $c_1 E_{M_k}^5 c_2$ for $k = 1, 2$.

Proof. 1) See $(*)_5$ in the proof of 1.8.

2) Similar proof. $\square_{1.13}$

§ 2. MORE FOR E_M^3

Here we say more on the equivalence relations E_M^ℓ . In 2.1 we deal with basic properties: when $E_\mu^\ell \subseteq E_\mu^{\ell+1}$, when ℓ -o.r. implies $(\ell+1)$ -o.r., preservation under $+$ and \times . We also prove one half of our answer to 0.1 that is in 2.4 we prove $a_1 E_M^3 b$ implies $a_1 E_\mu^5 a_2$. Concerning the weak form of uniqueness of the additive structure in Theorem 2.6 we prove e.g. if M_1, M_2 are order isomorphic and M_1 is 3-o.r. then $M_1 \upharpoonright \{<, +\}, M_2 \upharpoonright \{<, +\}$ are almost isomorphic (i.e. the “error” in $+$ is finite) but not necessarily by the same isomorphism. We end (in 2.9) that a/E_μ^4 is divided by E_μ^3 if $I = \{b/E_\mu^3 : b \in a/E_\mu^4\}$ is naturally ordered, is isomorphic to a subset of \mathbb{R} , even one which is an additive subgroup (a “translation” of the product in M).

{b3}

Claim 2.1. 1) E_M^ℓ refines $E_M^{\ell+1}$ for $\ell = 0, 1, 2, 3, 5$.

2) If $a_k E_M^\ell b_k$ for $k = 1, 2$ and $\ell = 0, 1, 2, 3, 4, 5, 6$ then $(a_1 + a_2) E_M^\ell (b_1 + b_2)$.

3) If $a_k E_M^\ell b_k$ for $k = 1, 2$ and $\ell = 2, 3, 4$ then $(a_1 \times_M a_2) E_M^\ell (b_1 \times_M b_2)$.

4) Part (3) holds also for $\ell = 5, 6$.

5) If M is ℓ -o.r. then M is $(\ell+1)$ -o.r. for $\ell = 0, 1, 2, 3$.

{b5}

Remark 2.2. Concerning 2.1 recall that E_M^3 refines E_M^5 by 1.5(3),(4).

Proof. 1) Read the definitions.

2) First, assume $\ell = 0$, so by the assumption for $k = 1, 2$ there are $m_k, n_k \in \mathbb{N}$ such that $M \models “a_k + m_k = b_k + n_k”$. Now let $m := m_1 + m_2 \in \mathbb{N}$ and $n := n_1 + n_2 \in \mathbb{N}$ hence $M \models “(a_1 + a_2) + (m_1 + m_2) = (b_1 + b_2) + (n_1 + n_2)”$ hence $(a_1 + a_2) E_M^0 (b_1 + b_2)$ as required.

Second, assume $\ell = 2$, so by the assumption, for $k = 1, 2$ there is $n_k \in \mathbb{N}$ such that $M \models “a_k < n_k \times b_k \wedge b_k < n_k \times a_k”$. Let $n = \max\{n_1, n_2\} \in \mathbb{N}$ hence $M \models “(a_1 + a_2) < n_1 b_1 + n_2 b_2 \leq n b_1 + n b_2 = n(b_1 + b_2)”$ and similarly $M \models “(b_1 + b_2) < n(a_1 + a_2)”$ hence $(a_1 + a_2) E_M^2 (b_1 + b_2)$.

Third, assume $\ell = 1, 3$; without loss of generality $a_1 <_M b_1$ and as E_M^ℓ is convex (see 1.5(1)) without loss of generality $a_2 \leq_M b_2$. Letting c_k witness $a_k E_M^\ell b_k$ for $k = 1, 2$ easily $c = \max\{c_1, c_2\}$ witness $(a_1 + a_2) E_M^\ell (b_1 + b_2)$.

Fourth, the case $\ell = 4$ is easy, too.

Fifth, assume $\ell = 5$ and f_k is an order-automorphism of M mapping a_k to b_k for $k = 1, 2$. Define a function f from M to M by

- (*) (a) $f(x) = f_1(x)$ if $x <_M a_1$
- (b) $f(x) = b_1 + f_2(x - a_1)$ if $a_1 \leq_M x$.

Now check.

Sixth, assume $\ell = 6$, let $c_k = \min\{a_k, b_k\}$; by 1.5(4) there is $d_k \geq \max\{a_k, b_k\}$ such that $c_k E_M^5 d_k$ so $a_k, b_k \in [c_k, d_k]$ for $k = 1, 2$. But $(c_1 + c_2) E_M^5 (d_1 + d_2)$ by the result for $\ell = 5$ and $a_1 + b_1, a_2 + b_2 \in [c_1 + c_2, d_1 + d_2]$ so we are done.

3) First, assume $\ell = 2$ and for $k = 1, 2$ let n_k witness $a_k E_M^2 b_k$ and choose $n = n_1 n_2$ noting that $n_1, n_2 > 0$ by Definition 1.2(c). Now $M \models “a_1 \times a_2 < (n_1 \times b_1) \times (n_2 \times b_2) = n \times (b_1 \times b_2)”$ and similarly $M \models (b_1 \times b_2) < n(a_1 \times a_2)$.

The proof for $\ell = 3$ is easy, too. For $\ell = 4$ by the convexity of E_M^4 without loss of generality $a_1 \leq a_2, b_1 \leq b_2$ and so there are $n, m \in \mathbb{N}$ such that $a_2 \leq a_1^n, b_2 \leq b_1^m$, so $a_1 \times b_1 \leq a_2 \times b_2 \leq a_1^n \times b_1^m \leq (a_1 \times b_1)^{n+m}$ hence $(a_1 \times b_1) E_M^4 (a_2 \times b_2)$.

4) For $\ell = 5$, as in the proof of 1.8, i.e. if $c_k = a_k \times_M b_k$ for $k = 1, 2$ there is an order isomorphism h_k from $M_{< a_k} \times M_{< b_k}$ onto $M_{< c_k}$ and let f_k be an order automorphism

of M mapping a_k to b_k . Combining there is an order-isomorphism g_1 from $M_{<c_1}$ onto $M_{<c_2}$ and let g be the order automorphism of M such that g extends g_1 and $c_1 \leq d \in M \Rightarrow g(d) = c_2 + f_1(d - c_1)$; so g witness $(a_1 \times b_1)E_M^5(a_2 \times b_2)$ as promised.

For $\ell = 6$ it follows in the proof of part (3).

5) By the definition of m -o.r. and part (1). $\square_{2.1}$

{b7}

Question 2.3. Is E_M^5 convex for every M ?

{b9}

Claim 2.4. *If $a_1 E_M^3 a_2$ then there is an order-automorphism of M mapping a_1 to a_2 , i.e. $a_1 E_M^5 a_2$.*

Proof. Without loss of generality $a_1 <_M a_2$. If $a_1 E_M^2 a_2$ then $a_1 E_M^5 a_2$ by 1.5(2), so without loss of generality $\neg(a_1 E_M^2 a_2)$ hence $n \times a_1 < a_2$ for $n \in \mathbb{N}$. So by the definition of E_M^3 and the assumption $a_1 E_M^3 a_2$, clearly for some $c \in M \setminus \mathbb{N}$ we have

$$(*)_1 \quad c <_M a_1, M \models "c^n < a_1" \text{ for } n \in \mathbb{N} \text{ and } (c-1) \times_M a_1 <_M a_2 \leq_M c \times_M a_1.$$

Clearly $a_2 E_M^2(c \times_M a_1)$ hence again by 1.5(2) without loss of generality

$$(*)_2 \quad M \models "a_2 = c \times_M a_1".$$

We define an equivalence relation E on $M \setminus \mathbb{N}$:

$$(*)_3 \quad x E y \text{ iff } \bigvee_n |x - y| < c^n.$$

Clearly E is a convex equivalence relation. We choose a set X of representatives for E such that $0, a_1, a_2 \in X$, can be done as $0 + c^n = c^n < a_1$ and $c^n + a_1 < 2 \times a_1 < a_2$ for any $n \in \mathbb{N}$.

Note

$$(*)_4 \quad \text{if } b_1, b_2 \in M_{\leq a_1} \text{ then } (b_1 E b_2) \Leftrightarrow (c \times b_1) E (c \times b_2).$$

[Why? As we have

$$|(c \times b_2) - (c \times b_1)| = c \times (|b_2 - b_1|)$$

so for $n \in \mathbb{N}$:

$$|(c \times b_2) - (c \times b_1)| < c^{n+1} \Leftrightarrow |b_2 - b_1| < c^n$$

so $(*)_4$ is true indeed.]

Now we define a function f from M into M as follows:

- (*)₅ (a) if $x \in 0/E$, i.e. $\bigvee_n x <_M c^n$ then $f(x) = x$
- (b) if $y \in X$ and $y \neq 0$ then $f(y) = c \times y$
- (c) if $x \in X \setminus (0/E) \wedge x \leq_M y \in x/E$ then $f(y) = f(x) + (y - x)$
- (d) if $x \in X \setminus (0/E) \wedge y <_M x \wedge y \in x/E$ then $f(y) = f(x) + (x - y)$

Note that f is well defined and is one-to-one order preserving and onto M by $(*)_4$. As $f(a_2) = c \times a_1 = a_2$ we have $a_1 E a_2$ so we are done. $\square_{2.4}$

Comparing with $(*)_7$ of the proof of 1.8

{b11}

Observation 2.5. 1) For any $a \in M \setminus \mathbb{N}$ we have:

- (a) the sequence $\langle \lfloor a^{1+2^{-n}} \rfloor : n \in \mathbb{N} \rangle$, that is $\langle \max\{b : b \text{ in } M, a \text{ divides } b \text{ and } (\lfloor b/a \rfloor)^{2^n} \leq a\} : n \in \mathbb{N} \rangle$ is a decreasing sequence from $\{b : a' < b \text{ for every } a' \in a/E_M^3\}$ unbounded from below in it
- (b) the sequence $\langle \lfloor a^{1-2^{-n}} \rfloor : n \in \mathbb{N} \rangle$, that is $\langle \max\{b : (\lfloor a/b \rfloor)^{2^n} \leq a\} : n \in \mathbb{N} \rangle$ is an increasing sequence included in $\{b : b < a' \text{ for every } a' \in a/E_M^3\}$ and unbounded from above in it.

2) For $a \in M \setminus \mathbb{N}$ we have:

- (a) the sequence $\langle \lfloor (1+2^{-n})a \rfloor : n \in \mathbb{N} \rangle$, is a decreasing sequence in $\{b \in M : b \text{ above } a/E_M^1\}$ cofinal in it
- (b) the sequence $\langle \lfloor (1+2^{-n})a \rfloor : n \in \mathbb{N} \rangle$, is an increasing sequence in $\{b \in M : b \text{ below } a/E_M^1\}$ cofinal in it.

Proof. Straight. □_{2.5}

{b13}

Theorem 2.6. 1) If M_1 is 3-o.r. and f is an order-isomorphism from M_1 onto M_2 then f maps $E_{M_1}^k$ onto $E_{M_2}^k$ for $k = 3, 4$.

2) In part (1), moreover $M_1 \upharpoonright \{<, +\}, M_2 \upharpoonright \{<, +\}$ are almost isomorphic.

3) For any M let $E_M^7 = \{(a, b) : (\lfloor \log_2(a) \rfloor)E_{M_1}^4(\lfloor \log_2(b) \rfloor)\}$. Assume there is an order-isomorphism f from M_1 onto M_2 mapping $E_{M_1}^4$ to $E_{M_2}^4$, e.g. as in the conclusion of part (1) and f maps $E_{M_1}^7$ onto $E_{M_2}^7$ then $M_1 \upharpoonright \{<, +\}, M_2 \upharpoonright \{<, +\}$ are almost $\{<, +\}$ isomorphic.

Proof. 1) By the assumption and by 2.4 respectively

- (*)₀ (a) $E_{M_1}^3 \supseteq E_{M_1}^5$
- (b) $E_{M_\ell}^3 \subseteq E_{M_\ell}^5$ for $\ell = 1, 2$.

Easily by 1.5(1)

- (*)₁ each $E_{M_\ell}^3$ -equivalence class is convex.

Without loss of generality

- (*)₂ (a) $<_{M_1} = <_{M_2}$ hence
- (b) M_1, M_2 have the same universe and
- (c) $E_{M_1}^5 = E_{M_2}^5$ so $E_{M_2}^3 \subseteq E_{M_2}^5 \subseteq E_{M_1}^5 = E_{M_1}^3$
- (d) let $M := M_1 \upharpoonright \{<\} = M_2 \upharpoonright \{<\}$ hence $E_{M_1}^5 = E_M^5 = E_{M_2}^5 = E_{M_1}^3$.

Also as usual

- (*)₃ $\mathbb{N} \subseteq M_k$ for $k = 1, 2$.
- (*)₄ if $a <_{M_1} b$ and $b \in M \setminus \mathbb{N}$ then $b, a +_{M_1} b, a +_{M_2} b$ are $E_{M_1}^3$ -equivalent.

[Why? By the definition of E_M^3 .]

- (*)₅ if $a \in M, b \in M \setminus \mathbb{N}$ and $a \times_{M_k} b = c_k$ for $k = 1, 2$ then $c_1 E_{M_1}^3 c_2$ and $c_1 E_M^5 c_2$.

[By 1.13(1) we have $c_1 E_M^5 c_2$ and use (*)₀(a) to deduce $c_1 E_{M_1}^3 c_2$.]

- (*)₆ if $M_\ell \models "a_1 \times a_2 \times \dots \times a_n = b_\ell"$ for $\ell = 1, 2$ then $b_1 E_{M_1}^3 b_2$ and $b_1 E_M^5 b_2$.

[Why? Similarly to $(*)_5$, i.e. by 1.13(2).]

$$(*)_7 \quad E_{M_1}^4 = E_{M_2}^4.$$

[Why? Let $a, b \in M \setminus \mathbb{N}$ be given. For $\ell = 1, 2$ and $n \in \mathbb{N}$ let $a_{\ell, n}$ be such that $M_\ell \models "a^n = a_{\ell, n}"$.

First, assume $aE_{M_2}^4 b$ and without loss of generality $a < b$. So for some $n \in \mathbb{N}$ we have $M_2 \models "a < b < a^n"$ so $M_2 \models "a < b < a_{2, n}"$. Also $a_{1, n}E_{M_1}^3 a_{2, n}$ by $(*)_6$ so by 2.1(1) we have $a_{1, n}E_{M_1}^4 a_{2, n}$ hence for some $m, M_1 \models "(a_{1, n})^m \geq a_{2, n}"$, in fact, even $m = 2$ is O.K. So $M_1 \models "b < a_{1, mn}"$ but $a <_M b$, so together $aE_{M_1}^4 b$.

Second, assume $\neg(aE_{M_2}^4 b)$ and without loss of generality $a <_M b$. So for every $n \in \mathbb{N}$, $a_{2, n} <_M b$ and by $(*)_6$ we have $a_{2, n}E_{M_1}^3 a_{1, n}$ hence $a_{1, n}/E_{M_1}^3$ has a member $< b$, and so in particular $a_{1, n+1}/E_{M_1}^3$ has a member $< b$, but $a_{1, n}/E_{M_1}^3$ is below $a_{1, n+1}/E_{M_1}^3$ (just think on the definitions) so $a_{1, n} <_M b$. As this holds for every $n \in \mathbb{N}$ we conclude $\neg(aE_{M_1}^4 b)$.]

Let

$$(*)_8 \quad I_d^k = \{c \in M : M_k \models "c^n < d" \text{ for every } n \in \mathbb{N}\} \text{ for } d \in M \text{ and } k = 1, 2.$$

Now

$$(*)_9 \quad I_d^1 = I_d^2 \text{ for } d \in M.$$

[Why? By $(*)_7$ as $I_d^\ell = \{c : c/E_{M_\ell}^4 \text{ is below } d\}$.]

$$(*)_{10} \quad E_{M_2}^3 = E_{M_1}^3.$$

[First, if $a_1E_{M_2}^3 a_2$ then by 1.5(3),(4) we have $a_1E_{M_2}^5 a_2$ which, recalling $M_1 \upharpoonright \{<\} = M = M_2 \upharpoonright \{<\}$, is equivalent to $a_1E_{M_1}^5 a_2$ which implies (by M_1 being 3-o.r. which we are assuming) $a_1E_{M_1}^3 a_2$.

Second, assume $\neg(a_1E_{M_2}^3 a_2)$ and without loss of generality $a_1 <_M a_2$. As $M_2 \models \text{PA}$, for some $c \in M$ we have $M_2 \models "ca_1 \leq a_2 < (c+1)a_2"$ so by the previous sentence $c \notin I_{a_1}^2$ hence by $(*)_9$ also $c \notin I_{a_1}^1$.

By $(*)_5$ we have $(c \times_{M_1} a_1)E_{M_1}^3 (c \times_{M_2} a_1)$ and as $c \times_{M_2} a_1 \leq_M a_2$ clearly $(c \times_{M_2} a_1)/E_{M_1}^3 \leq a_2/E_{M_1}^3$ so together $(c \times_{M_1} a_1)/E_{M_1}^3$ is smaller or equal to $a_2/E_{M_1}^3$ so for some $a_3 \in a_2/E_{M_1}^3$ we have $c \times_{M_1} a_1 < a_3$. As $c \notin I_{a_1}^1$ this implies a_1, a_3 are not $E_{M_1}^3$ -equivalent, so by the choice of a_3 also $\neg(a_1E_{M_1}^3 a_2)$, so we are done proving $(*)_{10}$.]

Hence by $(*)_7 + (*)_{10}$ part (1) holds.

2),3) By part (1) and 2.7 below for the function $x \mapsto 2^{2^x}$, and the equivalence relation E_M^4 . $\square_{2.6}$

{b15}

Claim 2.7. *The models M_1, M_2 are almost $\{<, +\}$ -isomorphic when*

- (a) E_k is a convex equivalence relation on $M_k \setminus \mathbb{N}$ for $k = 1, 2$
- (b) h is an order-isomorphism from M_1 onto M_2 mapping E_1 onto E_2
- (c) f_k is a function definable in M_k , is increasing, maps \mathbb{N} into \mathbb{N} , for each E_k -equivalence class Y the set $\{a \in M : f_k(a) \in Y\}$ has the order type of \mathbb{Z} and is unbounded from below and from above in Y , for $k = 1, 2$, of course
- (d) for $k = 1, 2$, if $a_1E_k a_2$ and $b_1E_k b_2$ then $(a_1 + b_1)E_k(a_2 + b_2)$.

Proof. As in the proof of 1.8. $\square_{2.7}$

{b21}

Claim 2.8. *Assume h is an order-isomorphism from M_1 onto M_2 and M_1 is 4-o.r. Then for $a, b \in M$ we have $h(a)E_{M_2}^4 h(b) \Rightarrow aE_{M_1}^4 b$.*

Proof. Without loss of generality h is the identity and let $M_1 \upharpoonright \{<\} = M = M_2 \upharpoonright \{<\}$. Define $E_M = \{(a, b) : \text{there are } n \in \mathbb{N}, c_1 \in M, c_2 \in M \text{ such that } c_1 \leq_M \min_M \{a, b\} \text{ and } \max_M \{a, b\} \leq c_2 \text{ and } (M_{<c_1})^n \cong M_{<c_2}\}$. Easily E_M is a convex equivalence relation, $E_{M_\ell}^4 \subseteq E_M$ for $\ell = 1, 2$ and $E_{M_1}^4 = E_M$. \square

Claim 2.9. 1) *Assume $a \in M$ is non-standard and $I = \{b/E_M^3 : b \in a/E_M^4\}$, naturally ordered. Then the linear order I can be embedded into $\mathbb{R}_{>0}$ with dense image.*

{b23}

2) *If M is \aleph_1 -saturated then the embedding is onto $\mathbb{R}_{>0}$.*

3) *Moreover defining $+_I$ by $(b_1/E_M^3) +_I (b_2/E_M^3) = (b_3/E_M^3)$ when $b_1 \times_M b_2 = b_3$, the embedding commute with addition so the image is an additive sub-semi-group of \mathbb{R} . Also $1_{\mathbb{R}}$ belongs to the image.*

Proof. As in Definition 3.2 but we elaborate.

Fix $a \in M$ and for $b \in a/E_M^4$ let $\mathcal{S}_{a,b} = \{\frac{m_1}{m_2} : m_1, m_2 \in \mathbb{N} \setminus \{0\} \text{ and } M \models "b^{m_2} \geq a^{m_1}"\}$. Clearly S_b is a subset of $\mathbb{Q}_{>0}$ and as M is a model of PA clearly S_b is an initial segment of $\mathbb{Q}_{>0}$. By the definition of " $b \in a/E_M^4$ " necessarily $S_b \neq \emptyset$ and $S_b \neq \mathbb{Q}_{>0}$, so together $r_b = \sup(\mathcal{S}_b)$ belongs to $\mathbb{R}_{>0}$.

Again by PA

(a) $r_{b_1} \leq r_{b_2}$ when $b_1 \leq_M b_2$ are from a/E_M^4 .

[Why? See the definition of $\mathcal{S}_{b_1}, S_{b_2}$.]

(b) $r_{b_1} = r_{b_2} \Leftrightarrow b_1 E_M^3 b_2$ for $b_1, b_2 \in a/E_M^4$.

[Why? By the definition of E_M^3 .]

(c) if $\mathbb{Q} \models "\frac{m_1}{m_2} < \frac{m_3}{m_4}"$ where $m_\ell \in \mathbb{N} \setminus \{0\}$ for $\ell = 1, 2, 3, 4$ then for some $b \in a/E_M^4$ we have $\mathbb{R} \models "\frac{m_1}{m_2} \leq r_b < \frac{m_3}{m_4}"$.

[Why? Let $n \in \mathbb{N} \setminus \{0\}$ be such that $M \models "b < a^n"$, exists as $b \in a/E_M^4$. Without loss of generality $m_2 = m_4$ call it m , so necessarily $m_1 < m_3$ and without loss of generality $m_1 + n < m_3$. Now by the definition of $b \mapsto r_b$ the demand on b means that $M \models "b^m \geq a^{m_1}"$ and $b^m < a^{m_3}"$. Let b be the minimal member of M such that $M \models "b^m \geq a^{m_1}"$ hence $M \models "b^{m-1} < a^{m_1}"$ hence $b^m < a^{m_1} b \leq a^{m_1} a^n = a^{m_1+n} \leq a^{m_3}"$ so b is as required.]

(d) $\{r_b : b \in a/E_M^4\}$ is a dense subset of $\mathbb{R}_{>0}$.

[Why? By (c).]

(e) If M is \aleph_1 -saturated then $\{r_b : b \in a/E_M^4\} = \mathbb{R}_{>0}$, i.e. part (2).

[Why? For any real r and n we can find $b_1, b_2 \in a/E_M^4$ such that $r - \frac{1}{n} < r_{b_2} < r < r_{b_1} < \frac{1}{n}$ by (d) and " \mathbb{Q} is dense in \mathbb{R} ".]

(f) part (3) of the claim holds.

[Why? By the rules of exponentiation which can be phrased in PA.]

Together we are done. $\square_{2.10}$

Remark 2.10. So the “distance” between E_M^3 and E_M^4 is small.

{b25}

§ 3. CONSTRUCTING SOMEWHAT RIGID MODELS

Hypothesis 3.1. λ is regular.

{d0}

Definition 3.2. For any M (model of PA)

{d1}

- (a) let $\mathbb{Z}_M = \mathbb{Z}[M]$ be the ring M generates (so $a \in \mathbb{Z}_M$ iff $a = b \vee a = -b$ for some $b \in M$, of course \mathbb{Z}_M is determined only up to isomorphism over M ; similarly below); when, as usual, M is ordinary without loss of generality $\mathbb{Z}_M \supseteq \mathbb{Z}$
- (b) let $\mathbb{Q}_M = \mathbb{Q}[M]$ be the field of quotients of \mathbb{Z}_M ; in fact, it is an ordered field, if M is ordinary then without loss of generality $\mathbb{Q}_M \supseteq \mathbb{Q}$
- (c) let $\mathbb{R}_M = \mathbb{R}[M]$ be the closure of \mathbb{Q}_M adding all definable cuts, so in particular it is a real closed field, see 3.3 below
- (d) let $S_M = \mathbb{R}_M^{\text{bd}}/\mathbb{R}_M^{\text{infi}}$ where (bd stands for bounded, infi stands for infinitesimal)
 - $\mathbb{R}_M^{\text{bd}} = \{a \in \mathbb{R}_M : \mathbb{R}_M \models -n < a < n \text{ for some } n \in \mathbb{N}\}$
 - $\mathbb{R}_M^{\text{infi}} = \{a \in \mathbb{R}_M^{\text{bd}} : \mathbb{R}_M \models \text{“} -1/n < a < 1/n \text{” for every } n \in \mathbb{N}\}$
 - \mathbf{j}_M is the function from \mathbb{R}_M^{bd} into \mathbb{R} such that $M \models \text{“} n_1/m_1 < a < n_2/m_2 \text{”} \Rightarrow \mathbb{R} \models \text{“} n_1/m_1 < \mathbf{j}_M(a) < n_2/m_2 \text{” for } n_1, n_2, m_1, m_2 \in \mathbb{Z} \text{ such that } m_1, m_2 > 0.$

{d1f}

Remark 3.3. 1) On 3.2(d) see Claim 2.9.

2) Concerning 3.2(c) note that $\mathbb{R}[M]$ is a sub-field of the Scott-Cauchy completion $\bar{\mathbb{R}}[M]$ of $\mathbb{Q}[M]$ and that for so called “rather classless” models $M, \mathbb{R}[M]$ coincide with $\bar{\mathbb{R}}[M]$. See more on completions in [Sh:757].

{d2}

Definition 3.4. Let $\text{AP} = \text{AP}_\lambda$ be the set of \mathbf{a} such that

- (a) $\mathbf{a} = (M, \Gamma) = (M_{\mathbf{a}}, \Gamma_{\mathbf{a}})$ but we may¹ write $M_{<b}^{\mathbf{a}}$ instead $(M_{\mathbf{a}})_{<b}$
- (b) M is a model of PA
- (c) $|M|$, the universe of M , is an ordinal $< \lambda^+$
- (d) Γ is a set of $\leq \lambda$ of types over M
- (e) each $p \in \Gamma$ has the form $\{a_{p,\alpha} < x < b_{p,\alpha} : \alpha < \lambda\}$ where $\alpha < \beta \Rightarrow M \models a_{p,\alpha} < a_{p,\beta} < b_{p,\beta} < b_{p,\alpha}$
- (f) M omits every $p \in \Gamma$.

{d4}

Definition 3.5. 1) \leq_{AP} is the following two-place relation on AP:

$\mathbf{a} \leq_{\text{AP}} \mathbf{b}$ iff $M_{\mathbf{a}} \prec M_{\mathbf{b}}$ and $\Gamma_{\mathbf{a}} \subseteq \Gamma_{\mathbf{b}}$.

2) Let $\text{AP}_T = \{\mathbf{a} \in \text{AP} : M_{\mathbf{a}} \text{ is a model of } T\}$.

3) Let $\text{AP}^{\text{sat}} = \{\mathbf{a} \in \text{AP} : M_{\mathbf{a}} \text{ is saturated}\}$ and $\text{AP}_T^{\text{sat}} = \text{AP}_T \cap \text{AP}^{\text{sat}}$.

{d5}

Claim 3.6. 1) \leq_{AP} is a partial order of AP.

2) If $\langle \mathbf{a}_\alpha : \alpha < \delta \rangle$ is \leq_{AP} -increasing, δ a limit ordinal $< \lambda^+$ then $\mathbf{a}_\delta = \cup \{\mathbf{a}_\alpha : \alpha < \delta\}$ defined by $M_{\mathbf{a}_\delta} = \cup \{M_{\mathbf{a}_\alpha} : \alpha < \delta\}$, $\Gamma_{\mathbf{a}_\delta} = \cup \{\Gamma_{\mathbf{a}_\alpha} : \alpha < \delta\}$, is a \leq_{AP} -lub of $\langle \mathbf{a}_\alpha : \alpha < \delta \rangle$.

3) Assume $\lambda = \lambda^{<\lambda} > \aleph_0$. If $\mathbf{a} \in \text{AP}$ then there is \mathbf{b} such that $\mathbf{a} \leq_{\text{AP}} \mathbf{b}$ and $M_{\mathbf{b}}$ is saturated (of cardinality λ).

Proof. Easy.

□_{3.6}

¹alternatively, replace $M_{\mathbf{b}}^0$ by $(M_{\mathbf{a}})_{<b}$ in the proof of 3.7 below.

{d31}

Main Claim 3.7. 1) If (A) then (B) where:

- (A) (a) $\lambda = \aleph_0, \mathbf{a} \in \text{AP}$
 (b) $M_{\mathbf{a}} \models "a_* > b_* > n"$ for $n \in \mathbb{N}$ and a_*, b_* are not $E_{M_{\mathbf{a}}}^3$ -equivalent
 (c) F is an order isomorphism from $M_{<a_*}^{\mathbf{a}}$ onto $M_{<b_*}^{\mathbf{a}}$
- (B) there are \mathbf{b}, c_* satisfying
 (a) $\mathbf{a} \leq_{\text{AP}} \mathbf{b}$
 (b) $c_* <_{M_{\mathbf{b}}} a_*$ so $c_* \in M_{\mathbf{b}}$ but $c_* \notin M_{\mathbf{a}}$
 (c) some $p \in \Gamma_{\mathbf{b}}$ is equivalent to $\{F(a_1) < x < F(a_2) : a_1, a_2 \in M_{\mathbf{a}} \text{ and } M_{\mathbf{b}} \models a_1 < c_* < a_2 \leq a_*\}$ recalling F is the isomorphism from (A)(c).

{d32}

Remark 3.8. 1) We use a_*, b_*, c_* as they are constant during the proof of 3.7, and we like to let a, a_i , etc. be free to denote other things.

2) Below in the Discussion 3.9 we try to explain the proof of 3.7; of course, it cannot be fully digested per se, but the reader can try to look at it from time to time, particularly when you lose track in the proof, hopefully this will help.

3) Note: usually the hypothesis on Φ is that it consists of "big formulas/types" but here we use " φ_1 is a big relative to φ_2 ", a finer condition.

Proof. Stage A:

Let

- \boxplus_1 (a) $\Phi = \Phi_{\mathbf{a}}$ is the set of formulas $\varphi(x) = \varphi(x, \bar{a})$ with $\varphi(x, \bar{y}) \in \mathbb{L}(\tau_{\text{PA}})$ and $\bar{a} \in {}^{\ell g(\bar{y})}(M_{\mathbf{a}})$
 (b) $\varphi'(x) \vdash \varphi''(x)$ means both are from Φ and $M_{\mathbf{a}} \models "(\forall x)(\varphi'(x) \rightarrow \varphi''(x))"$
 (c) $\varphi(M_{\mathbf{a}}) = \varphi(M_{\mathbf{a}}, \bar{a}) = \{b \in M_{\mathbf{a}} : M_{\mathbf{a}} \models \varphi[b, \bar{a}]\}$ if $\varphi = \varphi(x) = \varphi(x, \bar{a}) \in \Phi$
 (d) we define $\Sigma_{\mathbf{a}}^k = \Sigma_{M_{\mathbf{a}}}^k$ as the set of $\sigma(x_0, \dots, x_{k-1}) = \sigma(x_0, \dots, x_{k-1}, \bar{a})$ satisfying $\sigma(\bar{x}, \bar{y})$ is a definable function in $M_{\mathbf{a}}$ and $\bar{a} \in {}^{\ell g(\bar{y})}(M_{\mathbf{a}})$ and $k \in \mathbb{N}$, we may omit k when it is 1 and so may write $\sigma(x, \bar{y})$ and $\sigma(x)$
 (e) let² $\xi(\varphi) = \xi(\varphi(x)) = \mathbf{j}_M(\log_2(|\varphi(M_{\mathbf{a}})|)/\log(a_*))$ for $\varphi = \varphi(x) \in \Phi_{\mathbf{a}}$ such that $\varphi(M) \subseteq [0, a_*)_M$, see 3.2(d)
 (f) if $\varphi_1, \varphi_2 \in \Phi, \varphi_2(M) \neq \emptyset$ and $\sigma \in \Sigma_{\mathbf{a}}$ then³ let $\sigma' := \sigma[\varphi_1, \varphi_2]$ be the following function from $\varphi_1(M)$ to $\varphi_2(M) \cup \{0\}$, definable in $M : M \models \sigma'(a) = b$ iff $a \in \varphi_1(M)$ and $b = \max\{b : \text{either } b = 0 \text{ and } \sigma(a) < \min(\varphi_2(M)) \text{ or } b \in \varphi_2(M) \text{ and } b \leq \sigma(a)\}$.

We define \mathbb{P} , it will serve as a set of approximations to $\text{tp}(c_*, M_{\mathbf{a}}, M_{\mathbf{b}})$, as follows:

- \boxplus_2 the quasi-order \mathbb{P} is defined by:
 (a) a member of \mathbb{P} is a pair $\bar{\varphi} = (\varphi_1, \varphi_2)$ such that:
 (α) $\varphi_{\ell} = \varphi_{\ell}(x)$ are from Φ

²the $|\varphi(M_{\mathbf{a}})|$ and \log_2 has natural meanings; of course we can translate it to a formula in $\mathbb{L}(\tau_{\text{PA}})$.

³So σ' is σ restricting the domain to $\varphi_1(M)$ and rounding the image to be in $\varphi_2(M) \cup \{0\}$.

- (β) $\varphi_1(x) \vdash x < a_*$ and $\varphi_2(x) \vdash x < b_*$
- (γ) if $a_1 < a_2$ are from $\varphi_1(M_{\mathbf{a}})$ then $[F(a_1), F(a_2)]_M \cap \varphi_2(M) \neq \emptyset$
- (δ) $\xi(\varphi_1(M)) > \xi(\varphi_2(M))$
- (b) $\mathbb{P} \models \bar{\varphi} \leq \bar{\varphi}''$ iff $\varphi''_\ell(x) \vdash \varphi'_\ell(x)$, for $\ell = 1, 2$.

Note that $(\varphi_1(x, \bar{a}), \varphi_2(x, \bar{a}_2)) \in \mathbb{P}$ is not definable in $M_{\mathbf{a}}$ mainly because of (a)(γ) of \boxplus_2 .

Obviously observe

- \boxplus_3 if $\bar{\varphi} \in \mathbb{P}$ and $\varphi(x) \in \Phi$ then for some $\mathbf{t} \in \{0, 1\}$ we have $(\varphi_1(x) \wedge \varphi(x)^{\mathbf{t}}, \varphi_2(x)) \in \mathbb{P}$ (and is $\leq_{\mathbb{P}}$ -above $\bar{\varphi}$; recall that $\varphi^{\mathbf{t}}$ is φ if $\mathbf{t} = 1$ and is $\neg\varphi$ if $\mathbf{t} = 0$).

[Why? $M_{\mathbf{a}} \models “|\varphi_1(M) \cap \varphi(M)| \geq \frac{1}{2}|\varphi_1(M)|$ or $M_{\mathbf{a}} \models “|\varphi_1(M) \setminus \varphi(M)| \geq \frac{1}{2}|\varphi_2(M)|”$.
As $a_* \notin \mathbb{N}$ clearly $\xi(\varphi_1(x) \wedge \varphi(x)) = \xi(\varphi_2(x))$ or $\xi(\varphi_2(x) \wedge \neg\varphi(x)) = \xi(\varphi_2(x))$.
So clearly we are done proving \boxplus_3 .]

Stage B:

We arrive at a major point: how to continue to omit members of $\Gamma_{\mathbf{a}}$

- \boxplus_4 if $\bar{\varphi} \in \mathbb{P}$, $\sigma(x) \in \Sigma_{\mathbf{a}}$ and $p(x) \in \Gamma_{\mathbf{a}}$ then for some $\bar{\varphi}'$ and n we have
 - (a) $\bar{\varphi} \leq \bar{\varphi}' \in \mathbb{P}$
 - (b) $\varphi'_0(x) \vdash “\sigma(x) \notin (a_{p,n}, b_{p,n})”$.

The rest of this stage is dedicated to proving this. We use a “wedge question”.

Case 1: There is $d \in M_{\mathbf{a}}$ such that $\bar{\varphi}' := (\varphi_1(x) \wedge \sigma(x) = d, \varphi_2(x)) \in \mathbb{P}$.

In this case obviously $\bar{\varphi} \leq \bar{\varphi}' \in \mathbb{P}$. Also as $d \in M_{\mathbf{a}}$ and $M_{\mathbf{a}}$ omit $p(x)$ recalling $p(x) \in \Gamma_{\mathbf{a}}$, clearly d does not realize $p(x)$ hence for some $n, d \notin (a_{p,n}, b_{p,n})_{M_{\mathbf{a}}}$; so $\bar{\varphi}', n$ are as promised.

Case 2: Not case 1.

So

- (*)_{4.1} $\xi(\varphi(x) \wedge \sigma(x) = d) \leq \xi(\varphi_2(x))$ for every d from $M_{\mathbf{a}}$.

Clearly there is a minimal $d_* \in M_{\mathbf{a}}$ satisfying

- (*)_{4.1} $M_{\mathbf{a}} \models “|\{c \in \varphi_1(M) : \sigma(c) \leq d_*\}| \geq \frac{1}{2}|\varphi_1(M_{\mathbf{a}})|”$.

So

- (*)_{4.2} $M_{\mathbf{a}} \models “|\{c \in \varphi_1(M) : \sigma(c) \geq d_*\}| \geq \frac{1}{2}|\varphi_2(M_{\mathbf{a}})|”$.

But $M_{\mathbf{a}}$ omits the type $p(x)$ as $p(x) \in \Gamma_{\mathbf{a}}$ and $d_* \in M_{\mathbf{a}}$, so for some $n, d_* \notin (a_{p,n}, b_{p,n})$.

So one of the following sub-cases occurs:

Sub-case 2a: $d_* \leq a_{p,n}$.

Let $\varphi'_1(x) = \varphi_1(x) \wedge (\sigma(x) \leq a_{p,n+1})$ and $\varphi'_2(x) = \varphi_2(x)$. Now the pair $\bar{\varphi}' = (\varphi'_1, \varphi'_2)$ is as required, noting (by (*)_{4.1}) that

$$M_{\mathbf{a}} \models “|\varphi'_1(M)| \geq |\{a \in \varphi_1(M) : \sigma(c) \leq d_*\}| \geq \frac{1}{2}|\varphi_1(M)|”$$

hence

$$\xi(\varphi'_1(x)) = \xi(\varphi_1(x)) > \xi(\varphi_2(x)) = \xi(\varphi'_2(x)).$$

Sub-case 2b: $d_* \geq a_{p,n}$.

Let $\varphi'_1(x) = \varphi_2(x) \wedge (\sigma(x) \geq b_{p,n+1})$ and $\varphi'_2(x) = \varphi_2(x)$. Now $\bar{\varphi}' = (\varphi'_1, \varphi'_2)$ is as required noting (by $(*)_{4.2}$) that

$$M_a \models \text{"}|\varphi'_1(M)| \geq |\{c \in \varphi_1(M) : \sigma(c) \geq d_*\}| \geq \frac{1}{2}|\varphi_1(M)|\text{"}$$

hence

$$\xi(\varphi'_1(x)) = \xi(\varphi_1(x)) > \xi(\varphi_2(x)) = \xi(\varphi'_2(x)).$$

So we are done proving \boxplus_4 .

Stage C:

How do we omit the new type? Recall that c_* will realize a type to which $\bar{\varphi} \in \mathbb{P}$ is an approximation and we have to omit the relevant type from clause $(B)(c)$ of the Claim.

This stage is dedicated to proving the relevant statement:

\boxplus_5 if $\bar{\varphi} \in \mathbb{P}$ and $\sigma(x) \in \Sigma_{\mathbf{a}}$ then for some $\bar{\varphi}'$:

(a) $\bar{\varphi} \leq \bar{\varphi}' \in \mathbb{P}$

(b) for some $a_1 < a_2 \leq a_*$ we have

- $\varphi'_1(x) \vdash a_1 \leq x < a_2$
- $\varphi'_1(x) \vdash \neg(F(a_1) \leq \sigma(x) < F(a_2))$.

First note

$(*)_{5.1}$ if there is $\bar{\varphi}' \in \Phi$ such that $\bar{\varphi} \leq \bar{\varphi}'$ and $\xi(\varphi'_1)/\xi(\varphi'_2) > 2$ then the conclusion of \boxplus_5 holds.

[Why? As $|\bigcup_i A_i| = \sum_i |A_i|$ for pairwise disjoint sets, i.e. the version provable in PA we can find $\varphi''_1(x) \in \Phi$ such that $\varphi''_1(M_{\mathbf{a}}) \subseteq \varphi'_1(M_{\mathbf{a}})$, $M_{\mathbf{a}} \models \text{"}|\varphi'_1(M_{\mathbf{a}})|/|\varphi''_1(M_{\mathbf{a}})| \leq |\varphi_2(M_{\mathbf{a}})|\text{"}$ and $\sigma[\varphi''_1, \varphi_2]$, which was defined in Clause $\boxplus_1(f)$, is constant say constantly e , hence $e \in \varphi_2(M_{\mathbf{a}})$. So $\xi(\varphi''_1(x)) \geq \xi(\varphi'_1(x)) - \xi(\varphi'_2(x)) > 2\xi(\varphi'_2(x)) - \xi(\varphi'_2(x)) = \xi(\varphi'_2(x))$ hence $(\varphi''_1, \varphi'_2)$ belongs to \mathbb{P} and $\bar{\varphi} \leq \bar{\varphi}' \leq (\varphi''_1, \varphi'_2)$. As $e \in \varphi_2(M_{\mathbf{a}}) \subseteq [0, b_*]_{M_{\mathbf{a}}}$ and F is onto $M_{<b_*}^{\mathbf{a}}$ for some $d <_{M_{\mathbf{a}}} a_*$ we have $F(d) = e$. By \boxplus_3 without loss of generality $\varphi''(x) \vdash \text{"}x < d\text{"}$ or $\varphi''(x) \vdash \text{"}d \leq x\text{"}$ so we can choose (a_1, a_2) as $(0, d)$ or as (d, a_*) . So we are done.]

So we can assume $(*)_{5.1}$ does not apply. Hence it is natural to deduce (can replace $\frac{1}{8}$ by any fixed $\varepsilon > 0$).

$(*)_{5.2}$ Without loss of generality for no $\bar{\varphi}' \in \Phi$ do we have $\bar{\varphi} \leq \bar{\varphi}'$ and

$$\xi(\varphi'_1)/\xi(\varphi'_2) > (1 + \frac{1}{8})\xi(\varphi_1)/\xi(\varphi_2).$$

[Why? We try to choose $\bar{\varphi}^n$ by induction on $n \in \mathbb{N}$ such that $\bar{\varphi}^n \in \mathbb{P}, \bar{\varphi}^0 = \bar{\varphi}, \bar{\varphi}^n \leq \bar{\varphi}^{n+1}$ and $\xi(\varphi_1^n)/\xi(\varphi_2') \geq (1 + \frac{1}{8})^n \xi(\varphi_1)/\xi(\varphi_2)$. So for some n we have $\xi(\varphi_1^n)/\xi(\varphi_2') > 2$ and we can apply $(*)_{5.1}$, contradiction. But $\bar{\varphi}^0$ is well defined, hence for some $n, \bar{\varphi}^n$ is well defined but we cannot choose $\bar{\varphi}^{n+1}$. Now $\bar{\varphi}^n$ is as required in $(*)_{5.2}$.]

Clearly

- $(*)_{5.3}$ if $a_1 < a_2$ are from $\varphi_1(M)$ and $b_1 \leq F(a_1) < F(a_2) \leq b_2$ are from $\varphi_2(M)$ and $\xi(\varphi_1(x) \wedge a_1 \leq x < a_2 \wedge \sigma(x) \notin [b_1, b_2]) > \xi(\varphi_2(x) \wedge b_1 \leq x < b_2)$ then we are done.

So from now on we assume that there are no a_1, a_2, b_1, b_2 as in $(*)_{5.3}$.

Let

- $(*)_{5.4}$ (a) $k_* \in \mathbb{N} \setminus \{0\}$ be large enough such that $(\xi(\varphi_1) - \xi(\varphi_2))/\xi(\varphi_2) > 2/k_*$
 (b) let $n(1) \in \mathbb{N} \setminus \{0\}$ be large enough such that:
- $\xi(\varphi_1) - \xi(\varphi_2) > 1/n(1)$
 - $\xi(\varphi_2) > (k_* + 1)/n(1)$
- (c) let $n(2) \in \mathbb{N}$ be $> n(1)$
- $(*)_{5.5}$ let
- (a) $\psi_1(x_1, x_2; y_1, y_2) = x_1 < x_2 \wedge \varphi_1(x_1) \wedge \varphi_1(x_2) \wedge y_1 < y_2 < b_*$
 (b) $\psi_2(x_1, x_2; y_1, y_2)$ is the conjunction of:
- $\psi_1(x_1, x_2, y_1, y_2)$
 - $|\{x : \varphi_1(x) \wedge x_1 \leq x < x_2\}|^{n(1)} \geq |\{y : \varphi_2(y) \wedge y_1 \leq y < y_2\}|^{n(1)} \times a_*$
- (c) $\vartheta_2(x_1, x_2) = (\exists y_1, y_2)(\psi_2(x_1, x_2; y_1, y_2))$
 (d) $\psi_3(x_1, x_2; y_1, y_2)$ is the conjunction of
- $\psi_2(x_1, x_2; y_1, y_2)$
 - $|\{x : \varphi_1(x) \wedge x_1 \leq x < x_2 \wedge \sigma(x) \notin [y_1, y_2]\}|^{n(2)} < |\{y : \varphi_2(a) \wedge y_1 \leq y < y_2\}|^{n(2)} \times a_*$
- (e) $\vartheta_3(x_1, x_2) = (\exists y_1, y_2)\psi_3(x_1, x_2, y_1, y_2)$.

So by our assumptions (for clause (b) use “ $(*)_{5.3}$ does not apply”) we have

- $(*)_{5.6}$ (a) if $a_1 < a_2$ are from $\varphi_1(M_{\mathbf{a}})$ then $M_{\mathbf{a}} \models \psi_1[a_1, a_2; F^{[\varphi_2]}(a_1), F^{[\varphi_2]}(a_2)]$
 (b) if $M_{\mathbf{a}} \models \psi_2[a_1, a_2; F^{[\varphi_2]}(a_1), F^{[\varphi_2]}(a_2)]$ then
- $M_{\mathbf{a}} \models \psi_3[a_1, a_2; F^{[\varphi_2]}(a_1), F^{[\varphi_2]}(a_2)]$
 - $M_{\mathbf{a}} \models \vartheta_3[a_1, a_2]$.

Clearly

- $(*)_{5.7}$ if $M_{\mathbf{a}} \models \psi_3[a_1, a_2; b_1^\iota, b_2^\iota]$ for $\iota = 1, 2$ then $[b_1^1, b_2^1]_{M_{\mathbf{a}}} \cap [b_1^2, b_2^2]_{M_{\mathbf{a}}} \neq \emptyset$.

It is well known that for a linear order, for any finite family of intervals, their intersection is non-empty iff the intersection of any two is non-empty.

Now a version of this can be proved in PA hence

- $(*)_{5.8}$ for some $\sigma(x_1, x_2) \in \Sigma_{\mathbf{a}}^2$, we have: if $M_{\mathbf{a}} \models \vartheta_3[a_1, a_2]$ then $\sigma(a_1, a_2) \in \varphi_2(M)$ and for every $b_1, b_2 \in \varphi_2(M)$ we have $M_{\mathbf{a}} \models \psi_3[a_1, a_2; b_1, b_2]$ implies $\sigma(a_1, a_2) \in [b_1, b_2]_{M_{\mathbf{a}}}$.

Now

- (*)_{5.9} (a) let $\varepsilon \in \mathbb{Q}_M \subseteq \mathbb{R}_M$ be a true rational such that
 $\xi(\varphi_2) > \varepsilon > \xi(\varphi_2)k_*/(k_* + 1) + 1/n(1)$
 (b) let $d_* = \lfloor (a_*)^\varepsilon \rfloor \in M_{\mathbf{a}}$ computed in $\mathbb{R}_{\mathbf{a}}$ and $c_* = \lfloor (a_*)^{\varepsilon-1/n(1)} \rfloor$
- (*)_{5.10} in $M_{\mathbf{a}}$ we can define an increasing sequence $\langle a_{1,i} : i < i(*) \rangle$, so $i(*) \in M_{\mathbf{a}}$ such that
- $a_{1,0} = 0, a_{1,i(*)} = a_*$
 - $a_{1,i+1} = \min\{a : \varphi_1(a) \text{ and } a_{1,i} < a \text{ and } |\varphi_1(M_{\mathbf{a}}) \cap [a_{1,i}, a]| \text{ is } d_*\}$
 - $|\{a : \varphi_1(a) \text{ and } a_{1,i(*)-1} \leq a < a_*\}| \text{ is } \geq d_* \text{ but } \leq 2d_*$
- (*)_{5.11} (a) in $M_{\mathbf{a}}$ we can define
 $u = \{i < i(*) : M_{\mathbf{a}} \models \vartheta_3[a_{1,i}, a_{1,i+1}]\}$
 $v = \{i < i(*) : i \notin u\}$
 (b) let $\varphi_{1,i}(x) := \varphi_1(x) \wedge a_{1,i} \leq x < a_{1,i+1}$.

So (will be used in Case 1 below)

- (*)_{5.12} (a) $\xi(\varphi_{1,i}(x)) = \varepsilon$ for $i < i(*)$
 (b) if $i < i(*)$ and $i \in v$ then
 $M_{\mathbf{a}} \models \text{“}|\varphi_2(M_{\mathbf{a}}) \cap (F(a_{1,i}), F(a_{1,i+1}))_{M_{\mathbf{a}}}| \geq |\varphi_{1,i}(M_{\mathbf{a}})| \times a_*^{-1/n(1)}\text{”}$
 $= b_* \times a_*^{-1/n(1)}$.

[Why? Clause (a) is obvious by the definition of $\xi(-)$ and $a_{1,i+1}$. For clause (b) note that by the definition of ϑ_3 in (*)_{5.5}(e) we have $M_{\mathbf{a}} \models \neg\psi_3[a_{1,i}, a_{2,i}; F^{[\varphi_2]}(a_{1,i}), F^{[\varphi_2]}(a_{2,i})]$, but by (*)_{5.6}(a) we have $M_{\mathbf{a}} \models \psi_3[a_{1,i}, a_{2,i}; F(a_{1,i}), F(a_{1,i})]$. By the definition of ψ_3 in (*)_{5.5}(d) we are done.]

Now towards Case 2 note

- (*)_{5.13} if $i_1 < i_2$ are from u then $F(a_{1,i_1}) < \sigma^M(a_{1,i_2}, a_{1,i_2+1})$.

[Why? Obvious by (*)_{5.8}.]

- (*)_{5.14} we define terms $\sigma_1(x_1, x_2), \sigma_2(x_1, x_2) \in \Sigma_{\mathbf{a}}^2$ such that if $i < i(*)$ then:
- (a) $M_{\mathbf{a}} \models \sigma_1(a_{1,i}, a_{1,i+1}) < \sigma(a_{1,i}, a_{1,i+1}) < \sigma_2(a_{1,i}, a_{1,i+1})$
 (b) $\varphi_2(M_{\mathbf{a}}) \cap [\sigma^{M_{\mathbf{a}}}(a_{1,i}, a_{1,i+1}), \sigma_2^{M_{\mathbf{a}}}(a_{1,i}, a_{1,i+1})]_{M_{\mathbf{a}}}$ has $\leq c_*$ elements, in $M_{\mathbf{a}}$'s-sense
 (c) $\varphi_2(M_{\mathbf{a}}) \cap [\sigma_1^{M_{\mathbf{a}}}(a_{1,i}, a_{1,i+1}), \sigma^{M_{\mathbf{a}}}(a_{1,i}, a_{1,i+1})]_{M_{\mathbf{a}}}$ has $\leq c_*$ elements in $M_{\mathbf{a}}$'s-sense
 (d) if $i < j$ are from u then $M_{\mathbf{a}} \models \text{“}\sigma_2(a_{1,i}, a_{1,i+1}) < \sigma(a_{1,j}, a_{1,j+1})\text{”}$
 (e) $M_{\mathbf{a}} \models \text{“}\sigma_1(a_{1,i}, a_{1,i+1}) < \sigma(a_{1,i}, a_{1,i+1}) < \sigma_2(a_{1,i}, a_{1,i+1})\text{”}$
 (f) if $i \in u$ then $M_{\mathbf{a}} \models \text{“}\sigma_1(a_{1,i}, a_{1,i+1}) < F(a_{1,i}) < \sigma(a_{1,i}, a_{1,i+1}) < F(a_{1,i+1}) < \sigma_2(a_{1,i}, a_{1,i+1})\text{”}$.

[Why? Let $\sigma_2(a_{1,i}, a_{1,i+1})$ be maximal such that the relevant part of (a) and (b),(d) holds and $\sigma_1(a_{1,i}, a_{1,i+1})$ be minimal such that the other part of (a) and (c),(e) holds. By (*)_{5.8} we can finish.]

Now the proof splits.

Case 1: $M_{\mathbf{a}} \models \text{“}|v| \geq i(*)/3\text{”}$. Here we shall use clause (γ) of $\boxplus_2(a)$.

Let $v_1 = \{i \in v : M_{\mathbf{a}} \models \text{"}\{|j \in v : j < i\}| \text{ is even}\}$, so $M_{\mathbf{a}} \models \text{"}\{|v_1| \geq i(*)/6\}$. Let $\varphi'_1(x) := \varphi_1(x) \wedge (\exists z)[z \in v_1 \wedge x \in [a_{1,z}, a_{1,z+1}) \wedge \neg(\exists y)(\varphi_2(y) \wedge y \in [a_{1,z}, a_{1,z+1}) \wedge y < x]$.

Let $\varphi'_2(x) := \varphi_2(x) \wedge (\text{the number } |\{y : \varphi_2(y) \wedge y < x\}| \text{ is divisible by } c_*)$.
Now

- (*)_{5.15} (a) $\bar{\varphi}' := (\varphi'_1(x), \varphi'_2(x)) \in \mathbb{P}$
 (b) $\xi(\varphi'_1(x)) = \xi(\varphi_1(x)) - \varepsilon$
 (c) $\xi(\varphi'_2(x)) = \xi(\varphi_2(x)) - \varepsilon + 1/n(1)$.

So

$$\begin{aligned} \xi(\varphi'_1(x))/\xi(\varphi'_2(x)) &= (\xi(\varphi_1(x)) - \varepsilon)/(\xi(\varphi_2(x)) - \varepsilon + 1/n(1)) \\ &\geq (\xi(\varphi_1(x)) - \xi(\varphi_2(x)))/(\xi(\varphi_2(x)) - \xi(\varphi_2(x))k_*/(k_* + 1)) \\ &= (k_* + 1)(\xi(\varphi_1(x)) - \xi(\varphi_2(x)))/\xi(\varphi_2(x)) > 2 \end{aligned}$$

and we fall under (*)_{5.1} finishing the proof of \boxplus_5 .

Case 2: $M_{\mathbf{a}} \models \text{"}\{|u| \geq i(*)/3\}$.

Define in $M_{\mathbf{a}}$

$u_2 = \{i \in u : \text{"}\{|j \in \varphi_1(M) : j < i\}| \text{ is even}\}$.

So $M_{\mathbf{a}} \models \text{"}\{|u_1| \geq i(*)/6\}$. Now $M_{\mathbf{a}}$ satisfies

$$\begin{aligned} |\varphi_1(M)| \leq (i(*) + 1)d_* &\leq 7|\cup \{\varphi_1(M_{\mathbf{a}}) \cap [a_{1,i}, a_{1,i+1}) : i \in u_1\}| \\ &= 7\Sigma\{|\varphi_1(M_{\mathbf{a}}) \cap [a_{1,i}, a_{1,i+1})| : i \in u_1\} \\ &\leq 7\Sigma\{|\varphi_2(M_{\mathbf{a}}) \cap [\sigma_1(a_{1,i}, a_{1,i+1}), \sigma_2(a_{1,i}, a_{1,i+1}))| \times a_*^{1/n(1)} : i \in u_1\}| \\ &\quad 7|\cup \{\varphi_2(M_{\mathbf{a}}) \cap [\sigma_1(a_{1,i}, a_{2,i+1}), \sigma_2(a_{1,i}, a_{1,i+1})) : i \in u_2\}| \times a_*^{1/n(1)} \\ &< 7 \times |\varphi_2(M_{\mathbf{a}})| \times a_*^{1/n(1)}. \end{aligned}$$

Together $|\varphi_2(M)| \leq 7 \times |\varphi_2(M_{\mathbf{a}})| \times a_*^{1/n(1)}$. But as $n(1)$ was chosen large enough, i.e. $1/n(1) < \xi(\varphi_2(M_{\mathbf{a}})) - \xi(\varphi_2(M_{\mathbf{a}}))$, contradiction. So we are done proving \boxplus_5 .

Stage D:

We define the sets $\mathbf{T} = \mathbf{T}_1 \cup \mathbf{T}_2 \cup \mathbf{T}_3$ of tasks where

- \boxplus_6 • $\mathbf{T}_1 = \{(1, \varphi(x)) : \varphi(x) \in \Phi\}$, toward completeness
 • $\mathbf{T}_2 = \{(2, \sigma(x), p(x)) : \sigma(x) \in \Sigma_{\mathbf{a}} \text{ and } p(x) \in \Gamma_{\mathbf{a}}\}$, toward preserving $p(x)$ is omitted
 • $\mathbf{T}_3 = \{(3, \sigma(x)) : \sigma(x) \in \Sigma_{\mathbf{a}}\}$, toward “stopping F ”, “omitting the new type”.

Clearly \mathbf{T} is countable, let $\langle \mathbf{s}_n : n < \omega \rangle$ list it.

We now choose $\bar{\varphi}^n$ by induction on n such that:

- \boxplus_7 (a) $\bar{\varphi}^n \in \mathbb{P}$
 (b) $\bar{\varphi}^m \leq \bar{\varphi}^n$ for $m < n$
 (c) if $n = m + 1$ and $\mathbf{s}_m = (1, \varphi(x))$ then $\varphi_n(x) \vdash \varphi(x)$ or $\varphi_n(x) \vdash \neg\varphi(x)$
 (d) if $n = m + 1$ and $\mathbf{s}_m = (2, \sigma(x), p(x))$ then for some k , $\varphi_n(x) \vdash \text{"}\sigma(x) \notin (a_{p,k}, b_{p,k})\text{"}$

- (e) if $n = m + 1$ and $\mathbf{s}_m = (3, \sigma(x))$ then for some $a_{1,m} < a_{2,m} \leq a_*$ we have $\varphi'_n(x) \vdash a_{1,m} \leq x < a_{2,m} \wedge \neg(F(a_{1,n}) \leq \sigma(x) < a_{2,m})$.

Why can we carry the induction? $\bar{\varphi}^0$ trivial, for $\bar{\varphi}^{m+1}$ if $\mathbf{s}_m \in \mathbf{T}_1$ by \boxplus_3 , if $\mathbf{s}_m \in \mathbf{T}_2$ by \boxplus_4 and if $\mathbf{s}_m \in \mathbf{T}_3$ by \boxplus_5 , more fully, let $\mathbf{s}_m = (3, \sigma(x))$, let $\sigma'(x)$ be defined by $\sigma'(x) = \min\{y : y = b_* \text{ or } \sigma(x) \leq y \wedge \varphi(y)\}$, now apply \boxplus_5 to $(\bar{\varphi}^m, \sigma'(-))$.

Note

- (*)_{7.1} $\{\varphi_n(x) : n < \omega\}$ is a complete type over $M_{\mathbf{a}}$.

[Why? By clause (c) of \boxplus_7 and the choice of \mathbf{T}_1 .]

By compactness there are N and c_* such that

- (*)_{7.2} (a) $M_{\mathbf{a}} \prec N$
 (b) c_* realizes $\{\varphi_n(x) : n < \omega\}$.

As T being a completion of PA has definable Skolem functions, without loss of generality

- (*)_{7.3} N is the Skolem hull of $M_{\mathbf{a}} \cup \{c_*\}$.

Now by $\boxplus_7(d)$

- (*)_{7.4} N omit every $p \in \Gamma_{\mathbf{a}}$.

Also by $\boxplus_7(c)$

- (*)_{7.5} N omits $\{F(a) < x < F(a_1) : a_0 < c_* < a_1 \leq a_* \text{ and } \{a_0, a_1\} \subseteq M_{\mathbf{a}}\}$.

By renaming, without loss of generality the set of elements of N is a countable ordinal, so we can finish the proof of the claim. $\square_{3.7}$

{d34}

Discussion 3.9. 1) Note that a natural approach is to approximate the type of c_* by formulas $\varphi(x)$ with parameters from M such that $\varphi(x) \vdash "x < a_*$ " and $M_{\mathbf{a}}$ "think" $|\varphi(M_{\mathbf{a}})|$ is large enough than b_* . Then for $\sigma(x) \in \Sigma_{\mathbf{a}}$ (i.e. a term with parameters from M), which maps $\{c : c <_M a_*\}$ into $\{d : d <_M b_*\}$ we have to ensure $\sigma(c_*)$ will not realize the undesirable type, so it is natural to "shrink" $\varphi(x)$ to $\varphi'(x)$ such that " $|\varphi'(M)|$ is large enough then $|\varphi(M)|/b_*$ " in the sense of M and $\sigma(-)$ is constant on $\varphi'(M)$. This requires that also $|\varphi(M)|/b_*$ is large so a natural choice for " $\varphi(x)$ is large" means, e.g. $M \models "|\varphi(M)| \geq b_*^n"$ for every $n \in \mathbb{N}$. This is fine if $\neg(a_* E_M^4 b_*)$, but not if we know $\neg(a_* E_M^3 b_*)$ but possibly $a_* E_M^4 b_*$. This motivates the main definition of \mathbb{P} above.

2) We shall say that $(\varphi_1, \varphi_2) \in \mathbb{P}$ is a "poor man's substitute" to the original problem when:

- (a) $[0, a_*)_{M_{\mathbf{a}}}$ is replaced by $\varphi_1(M)$
 (b) $[0, b_*)_{M_{\mathbf{a}}}$ is replaced by $\varphi_2(M)$
 (c) $F \upharpoonright [0, a_*)_{M_{\mathbf{a}}}$ is replaced by $F \upharpoonright \varphi_1(M_{\mathbf{a}})$, really rounded to $\varphi_2(M)$
 (d) $a_* > b_* \wedge \neg(a_* E_{M_{\mathbf{a}}}^3 b_*)$ is replaced by $\xi(\varphi_1) > \xi(\varphi_2)$, see $\boxplus_1(e)$ in the proof.

3) Why we demand condition (δ) of $\boxplus_2(a)$ in the proof of 3.7?

Assume $M_{\mathbf{a}} \prec M$ and $a \in M \setminus M_{\mathbf{a}}, a <_M a_*$ and F^+ is an automorphism of $M \setminus \{<\}$ extending F then $\{f(a_1) : a_1 <_M a_*, a_1 <_M a\}, \{F(a_2) : a_2 \in M_{\mathbf{a}}, a_* < a_2 < a_*\}$ is a cut of $M_{\mathbf{a}}$, which $F^+(a)$ realizes in M . If M “thinks” $|\varphi_2(M)|$ is $\ll b_*$, F may be one-to-one from $\varphi_2(M)$ onto some definable subset $\varphi'_2(M) \subseteq [0, b_*)_M$. A reasonable suggestion is to demand $|\varphi_2(M)| \gg b_*$. Consider for transparency the case $M_{\mathbf{a}} \models “a_* < b_* b_*”$.

But then let E be the definable convex equivalent relation on $[0, a_*)$ such that each equivalence class is of size b_{**} , then the cut the new element realizes is really a cut of $[0, a_*)/E$. Now F^+ maps every E -equivalence class to some E' -equivalence class, E' a definable convex equivalence relation on $[0, b_{**})$ and F as a map from $[0, a_*)/E$ into $[0, b_*)/E'$ is defined, possible if $|[0, a_*)/E| = |[0, b_*)/E'|$.

The solution is via clause (δ) , which tells us that in part (1),(2) of the discussion, $\xi(\varphi_1) > \xi(\varphi_2)$ is a real substitute, see clause (d) in part (2).

4) Why clause (γ) in $\boxplus_2(a)$, defining \mathbb{P} ? Otherwise $\varphi_2(-)$ may be irrelevant to the type we like to omit, so impossible.

5) By such approximations, i.e. member of \mathbb{P} ,

(A) why can we arrive to a complete type?

Answer: As if we divide φ_1 to two sets at least one has the same $\xi(-)$:

(B) why can we continue to omit $p(x) \in \Gamma_{\mathbf{a}}$?

Answer: As if $\sigma(-)$ is a definable (in $M_{\mathbf{a}}$) function with domain φ_1 let d_* be maximal such that $|\{a \in \varphi_1(M) : \sigma(a) < d_*\}| \leq \frac{1}{2}|\varphi_2(M)|$, i.e. is in the middle in the right sense.

If $\sigma^{-1}\{d_*\}$ is large enough we easily finish; otherwise for some n we have $d_* \notin (a_{p,n}, b_{p,n})$, so $\varphi_1(M) \wedge \sigma(x) \notin (a_{p,n}, b_{p,n})$ has $\geq \frac{1}{2}(\varphi_2(M))$ elements

(C) why can guarantee that such $\sigma(x)$ does not realize the forbidden new type?

Answer: This is a major point. If $\xi(\varphi_1) > 2\xi(\varphi_2)$ this is easy (as in the case we use $-a_*E_M^4b_*$) and if for some $a_1 < a_2$ we have $\xi(\varphi'_2) > \xi(\varphi'_2)$ we let

$$\varphi'_2(x) = (\varphi_2(x) \wedge a_1 \leq x < a_2 \wedge \sigma(x) \notin (F(a_1), F(a_2)))$$

and we let

$$\varphi''_2(x) := (\varphi_2 \wedge F(a_1) \leq x < F(a_2))$$

we are done, so assume there are no such a_1, a_2 .

We consider two possible reasons for the “failure” of a suggested pair (a_1, a_2) . One reason is that maybe the length of the interval $[F(a_1), F(a_2))$ of $\varphi_2(M_1)$ is too large. The second is that it is small enough but $\sigma(-)$ maps the large majority of $\varphi_1(M) \cap [a_1, a_2)$ into $[F(a_1), F(a_2))$. In the second version we can define a version of it’s property satisfied by $(a_1, a_2, F(a_1), F(a_2))$. So we have enough intervals of pseudo second kind (pseudo means using the definable version of the property). So dividing $\varphi_1(M)$ to convex subsets of equal (suitable) size (essentially $a_*^{\xi(\varphi_2)}, \zeta \in \mathbb{R}_{>0}$ small enough) by $\langle a_i : i < i(*) \rangle$ we have: for some such interval $[a_i, a_{i+1})$ there are b_1, b_2 as above. For those for which we cannot define $(F(a_1), F(a_2))$ we can define it up to a good approximation. If there are enough, (this may include “pseudo

cases" in respect to F) we can replace $\varphi_1(M)$ by $\varphi'_1(M) = \{a_i : i < i(*)\}$ and $\varphi'_2(-)$ defined by the function above.

So $|\varphi'(M)|$ is significantly smaller than $|\varphi_1(M)|$, essentially $\xi(\varphi'_1) = \xi(\varphi_1) - \xi(a_{i+1} - a_i) \sim \xi(\varphi_1) - \xi(\varphi_2) + \zeta, \zeta$ quite small. But we are over-compensating so we decrease $\varphi_2(x)$ to $\varphi'_2(x)$ which is quite closed to $\{F(a_i) : [a_i, a_{i+1})$ is of the pseudo second kind} and $\xi(\varphi'_2)$ is essentially $\xi(\varphi_2) - \xi(\varphi_2) + \zeta \sim \zeta$. So both lose similarly in the $\xi(-)$ measure but now, if we have arranged the numbers correctly $\xi(\varphi'_2) > 2\xi(\varphi'_2)$, a case we know to solve.

If there are not enough i 's of the pseudo second kind, the function essentially inflates the image getting a finite cardinality arithmetic contradiction.

{d35}

Theorem 3.10. *Assume \diamond_{\aleph_1} . If M is a countable model of PA, then M has an elementary extension N of cardinality \aleph_1 such that $E_N^5 = E_N^3$, i.e. is 3-o.r.*

Proof. Without loss of generality M has universe a countable ordinal. As we are assuming \diamond_{\aleph_1} , we choose F_α a partial function from α to α for $\alpha < \aleph_1$, i.e. $\bar{F} = \langle F_\alpha, \alpha < \aleph_1 \rangle$ such that for every partial function $F : \aleph_1 \rightarrow \aleph_1$, for stationarily many countable limit ordinals δ we have $F_\delta = F \upharpoonright \delta$.

We now choose $\mathbf{a}_\alpha \in \text{AP}_{\aleph_0}$ by induction on $\alpha < \aleph_1$ such that

- (a) • $M_{\mathbf{a}_0} = M$
- $\Gamma_{\mathbf{a}_0} = \emptyset$
- (b) $\langle \mathbf{a}_\beta : \beta \leq \alpha \rangle$ is \leq_{AP} -increasing continuous
- (c) if $\alpha = \delta + 1, \delta$ is a countable limit ordinal, $M_{\mathbf{a}_\delta}$ has universe δ and for some a_δ, b_δ the tuple $(\mathbf{a}_\delta, a_\delta, b_\delta, F_\delta)$ satisfies the assumptions of 3.7 on $(\mathbf{a}, a_*, b_*, F)$, they are necessarily unique (see 3.7(A)(c)), then $\mathbf{a}_{\delta+1}$ satisfies its conclusion (for some c_δ).

Why can we carry the induction?

For $\alpha = 0$ recall clause (a).

For $\alpha = 1$, as $\Gamma_{\mathbf{a}_0} = \emptyset$ let $M_{\mathbf{a}_1}$ be a countable model such that $M = M_{\mathbf{a}_0} \prec M_{\mathbf{a}_1}, M \neq M_{\mathbf{a}_1}$ and without loss of generality the universe of $M_{\mathbf{a}_1}$ is a countable ordinal.

Lastly, let $\Gamma_{\mathbf{a}_1} = \emptyset$.

For α a limit ordinal use 3.6(2), i.e. choose the union, this is obvious.

For $\alpha = \beta + 1$, if clause (c) apply use Claim 3.7.

For $\alpha = \beta + 1 > 1$ when clause (c) does not apply, this is easier than 3.7 (or choose (a_*, h_*, F) such that $(\mathbf{a}_\beta, a_*, b_*, F)$ are as in the assumption 3.7, this is possible because $M_{\mathbf{a}_\beta}$ is non-standard, see the case $\alpha = 1$, and note that $a, b \in M_{\mathbf{a}_\beta} \setminus \mathbb{N} \Rightarrow aE_{M_{\mathbf{a}}}^5 b$ because $M_{\mathbf{a}}$ is countable; so we can use 3.7).

Having carried the induction let $N = \cup \{M_{\mathbf{a}_\alpha} : \alpha < \aleph_1\}$.

Clearly N is a model of T of cardinality \aleph_1 . We know that $E_N^3 \subseteq E_N^5$ by 2.4. Toward contradiction assume $a_*E_N^5 b_*$ but $\neg(a_*E_N^3 b_*)$ where $a_*, b_* \in N \setminus M$. Without loss of generality $b_* < a_*$ and let F be an order-isomorphism from $N_{<a_*}$ onto $N_{<b_*}$. So $S = \{\delta : F \upharpoonright \delta = F_\delta\}$ is stationary and $E = \{\delta : a_*, b_* \in M_{\mathbf{a}_\delta}, M_{\mathbf{a}_\delta}$ has universe δ and F maps $M_{<a_*}^{\mathbf{a}_\delta}$ onto $M_{<b_*}^{\mathbf{a}_\delta}\}$ is a club of \aleph_1 .

Choose $\delta \in S \cap E$ and use the choice of $\mathbf{a}_{\delta+1}$, i.e. clause (c) to get a contradiction.

□_{3.10}

{d39}

Theorem 3.11. *Assume $\lambda = \lambda^{<\lambda}$ and \diamond_S where $S = S_\lambda^{\lambda^+} = \{\delta < \lambda^+ : \text{cf}(\delta) = \lambda\}$.*

For any model M of PA there is a λ -saturated model N of $\text{Th}(M)$ of cardinality λ^+ such that $E_N^5 \subseteq E_N^4$.

Proof. Similar to 3.10 only the parallel of 3.7 is much easier. □_{3.11}

{d43}

Conjecture 3.12. 1) Assume λ is strong limit singular of cofinality \aleph_0 and \diamond_S where $S = S_{\aleph_0}^{\lambda^+} = \{\delta < \lambda^+ : \text{cf}(\delta) = \aleph_0\}$ and \square_λ . If M is a model of PA, then $\text{Th}(M)$ has a λ -universal model N of cardinality λ^+ which is 3-o.r.
 2) Any model M of PA has a 3-o.r. elementary extension.

§ 4. WEAKER VERSION OF PA

We may wonder what is the weakest version of PA needed in the various results so below we define some variants and then remark when they suffice. But say when we add the function 2^x , we prefer to add to the vocabulary a new function symbol and the relevant axioms (rather than an axiom stating that some definition of it has those properties). So we shall comment what version of PA is needed in the results of §1, §2.

{k0}

Convention 4.1. A model is a model of PA_{-4} (see below) of vocabulary τ_{PA} if not said otherwise.

{k3}

Definition 4.2. We define the first order theories PA_ℓ for $\ell \in \{-1, \dots, -4\}$ and let PA_ℓ^{com} be the set of completions of PA_ℓ .

Let PA_ℓ consist of the following first order sentences in the vocabulary $\{0, 1, <, +, \times\}$ of \mathbb{N} :

- (a) for $\ell \leq 4$, the obvious axioms of addition and product and order, that is axioms describing the non-negative part of a discrete ordered ring,
- (b) if $\ell \leq 3$ we also add division with remainder by any $n \in \mathbb{N}$,
- (c) if $\ell \leq 2$ also add division with remainder,
- (d) if $\ell \leq 1$, we add a unary function F_2 written 2^x with the obvious axioms for $x \mapsto 2^x$, including $(\forall x)(\exists y)(2^y \leq x < 2^{y+1})$.

{k5}

Claim 4.3. For M, N are models of PA_{-4} ; we still have 1.5(1), (1A), (1B), (3), (4) and 1.7 and 2.1(1), (2), (3), (5) and 1.12(1), (2), (3).

{k7}

Claim 4.4. Claim 1.5(2) holds when M is a model of PA_{-3} .

Proof. The only difference is why can we choose c_1, c_2 there?

Now if we assume $M \models PA$ this is obvious, but we are assuming $M \models PA_{-3}$, still we can divide $b - a$ by $n - 1$ and then get c_1 and $m < n - 1$ such that $b - a = (n - 1) \times c_2 + m$. Let $c_2 = a - c_1$ so $b = a + (n - 1) \times c_2 + m = c_1 + n \times c_2 + m$. We still have to justify using $a - c_2$, i.e. showing $c_2 \leq a$, but otherwise $b - a = (n - 1) \times c_2 + m \geq (n - 1) \times a + m$, i.e. $b \geq n \times a + m$, contradiction. □_{4.4}

{k13}

Theorem 4.5. If M_1, M_2 are models of PA_{-1} then 1.8 holds, i.e. if M_2 is 2-order-rigid and M_1, M_2 are order-isomorphic then M_1, M_2 are almost $\{<, +\}$ -isomorphic.

Proof. As in 1.8 with the following minor additions:

- in the proof of $(*)_3$ we use $M_2 \models PA_{-4}$,
- in the proof of $(*)_5$ we use $M_\ell \models PA_{-2}$,
- in the proof of $(*)_0$ we use $M_2 \models PA_{-2}$,
- in the proof of $(*)_7$ we use $M_1 \models PA_{-4}$,
- in the proof of $(*)_8, \textcircled{*}_2$ we use $M_\ell \models PA_{-1}$.

□_{4.5}

{k14}

Claim 4.6. 1) If $M \models PA_{-3}$ then 1.12(4) holds.
2) If $M \models PA_{-1}$ then 1.12(5) holds.

Proof. Straightforward. □_{4.6}

{a11} We may wonder (see Definition 1.3(2)).

Question 4.7. Is there a 2-o.r. model of PA_{-1} ?

§ 5. PRIVATE APPENDIX

Moved 2011.4.07 from old introduction:

{h.1y} Looking recently at models of PA, see Definition 5.6 below, we wonder:

Question 5.1. 1) What can be the "minimal" set ISO_M of pairs (a, b) of elements of a non-standard models M of $T \in PA$ satisfying $(*)_{M,a,b}$? where:

$(*)_{a,b} = (*)_{M,a,b}$ the linear orders (of M) below a and below b are isomorphic.

2) Another formulation: given a model M of PA and $a, b \in M$ when do we have $(*)_{M,a,b}^{pot}$ or just $(*)_{M,a,b}^{tp}$ where

$(*)_{M,a,b}^{pot}$ for every elementary extension N of M , the linear order (of N) below a and below b are isomorphic

$(*)_{M,a,b}^{tp}$ for every model N of $Th(M)$ such that for some $M_0 \prec N$ we have $\{a, b\} \subseteq M_0 \prec M$ and the linear order (of N) below a and b are isomorphic.

Our main aim is sorting this out. For the problem as stated, on the one hand we give a sufficient condition, and on the other hand, for $(*)_{M,a,b}^{tp}$, we prove the necessity, assuming \diamond_{\aleph_1} . However, we may consider a relative:

{h.2y} *Question 5.2.* Like question 0.1, but we restrict ourselves to \aleph_1 -saturated models.

{h.3y} It seems natural to ask:

Question 5.3. Generally, how much the linear order of a non-standard model M of PA determines M ? Is there a non-standard model M of PA such that: if N is a model of PA such that $M \upharpoonright \{<\}, N \upharpoonright \{<\}$ are isomorphic then N, M are isomorphic?

{h.5y} We discussed those problems with Gregory Cherlin and he asked:

Question 5.4. (Cherlin) Show $\{M \upharpoonright \{<\} : M \models PA\}$ is complicated?

Too vague for my taste.

{h.7y} Recall the much earlier problem 14 from Kossak-Schmerl [KS93] asked by H. Friedman:

Question 5.5. Is there a model M of PA such that: if M' is another model of PA with isomorphic order then $Th(M) = Th(M')$?

This seems of different character speaking just on the theory of another model with the same linear order but, of course an existence answer for 0.3 gives an existence answer to 0.5.

Moved from pgs.1,2,3:

{z13} **Definition 5.6.** 1) Let PA be Peano arithmetic, i.e. the first order axioms on $0, 1, <, +, \times$ and all cases of induction.

2) PA^{com} is the set of completions of PA.

{z19} 3) We call a model M of PA ordinary when $\mathbb{N} \subseteq M \upharpoonright \{<, 0, 1, +, \times\}$.

Definition 5.7. 1) We say M_1, M_2 are order-isomorphic when some π is an order isomorphism from M_1 onto M_2 , see below.

2) π is an order-isomorphism from M_1 onto M_2 iff π is an isomorphism from $M_1 \upharpoonright \{<\}$ onto $M_2 \upharpoonright \{<\}$.

3) We say E is a convex equivalence relation on M or a subset of M (usually $M \setminus \mathbb{N}$) when each equivalence class of E is a convex subset of M .

Moved from Definition 1.3, pg.4:

1) For $a \in M$ let $M_{<a} = \{b \in M : b <_M a\}$, in fact we use this for any model M such that $<_M$ linearly orders M .

2) M is called ℓ -o.r. when: if $a, b \in M \setminus \mathbb{N}$ and $\neg(aE_M^\ell b)$ then $(M_{<a}, <_M)$, $(M_{<b}, <_M)$ are not isomorphic; o.r. stands for order-rigid.

Moved from pg.5:

Original proof of refa7:

2) Without loss of generality assume $a <_M b <_M a \times_M n$ for some “true natural number” n , i.e. $n \in \mathbb{N}$; without loss of generality $n \geq 3$. So for some $c_1, c_2 <_M a$ and $m < n$ we have $a = c_1 + c_2$ and $b = c_1 + n \times c_2 + m$. Why? As the function $x \mapsto (a - x) + nx$ for $x \in [0, a]$ is increasing, map 0 to a and a to $a \times_M n > b$ so choose c_2 as the maximal one with image $\leq b$.

Let X be a set of representatives for M/E_M^0 , i.e. $(M \setminus \mathbb{N})/E_M^0$ and without loss of generality $a \in X$.

Now we define $f : M \rightarrow M$ by:

- (i) $x \in X \wedge x <_M c_1 \Rightarrow f(x) = x$
- (ii) $x \in X \wedge c_1 \leq_M x \wedge \neg(xE_M^0 a) \Rightarrow f(x) = c_1 + (x - c_1) \times n$
- (iii) $x = a \Rightarrow f(x) = b$
- (iv) if $x \in \mathbb{N}$ then $f(x) = x$
- (v) if $y \in (x/E_M^0) \setminus \{x\}$ and $x \in X$ then (for $y = x, f(y)$ is already defined)
 - (α) $y > x \Rightarrow f(y) = f(x) + (y - x)$
 - (β) $y < x \Rightarrow f(y) = f(x) - (x - y)$.

Note that $f(c_1)$ is defined correctly also by clause (i) and $f(a)$ which is equal to b by clause (iii), is almost defined correctly by clause (ii): the error is finite (i.e. is m).

Now check that f is as required, i.e. is an automorphism of $(|M|, <_M)$ mapping a to b .

{k21}

Claim 5.8. If $M_k \models \text{PA}_{-2}$ for $k = 1, 2$ then 1.13 holds.

{m3}

Claim 5.9. If $M \models \text{PA}_{-2}$ then 2.1(4) holds.

{m9}

Claim 5.10. If $M \models \text{PA}_{-2}$ then 2.4 holds.

{m11}

Claim 5.11. 1) If $M \models \text{PA}_{-1}$ then 2.5(1) holds.

2) If $M \models \text{PA}_{-3}$ then 2.5(2) holds.

{m13}

Claim 5.12. 1) If $M_1, M_2 \models \text{PA}_{-3}$ then 2.6(1) holds.

2) If $M_1, M_2 \models \text{PA}_{-1}$ then 2.6(2) holds.

Proof. 1) One replace “ $M_2 \models \text{PA}$ ” by “ $M_2 \models \text{PA}_{-1}$ ”.

2) We use $M_k \models \text{PA}_{-1}$ for $k = 1, 2$. □

Recall

{m17}

Definition 5.13. For a vocabulary $\tau \supseteq \tau_{\text{PA}}$, let PA_τ be defined like PA but the induction scheme means for all formulas in $\mathbb{L}(\tau)$.

{m19}

Claim 5.14. Assume $\tau \supseteq \tau_{\text{PA}}$ is countable and T is a completion of PA_τ . Then the results of §3 apply all to such T .

Proof. The same.

□ 5.14

§ 6. PRIVATE APPENDIX
 E_M^4 IS ENOUGH FOR \aleph_1 -SATURATED MODELS

Saharon: elaborate how $\mathbf{j}_M(\log_2(a))$ changed?

{c35}

Definition 6.1. 1) For any M (model of PA) let

- (a) let \mathbb{Z}_M be the ring M generated (so $a \in \mathbb{Z}_M$ iff $a = b \vee a = -b$ for some $b \in M$, of course \mathbb{Z}_M is determined only up to isomorphism over M ; similarly below
- (b) let \mathbb{Q}_M be the field of quotient of \mathbb{Z}_M ; in fact, it is an ordered field
- (c) let \mathbb{R}_M be the closure of \mathbb{Q}_M adding all definable cuts, so in particular to a real closed field, see below
- (d) let $S_M = \mathbb{R}_M^{\text{bd}}/\mathbb{R}_M^{\text{infi}}$ where
 - $\mathbb{R}_M^{\text{bd}} = \{a \in \mathbb{R}_M : \mathbb{R}_M \models -n < a < n \text{ for some } n \in \mathbb{N}\}$
 - $\mathbb{R}_M^{\text{infi}} = \{a \in \mathbb{R}_M^{\text{bd}} : \mathbb{R}_M \models "-1/n < a < 1/n"$ for every $n \in \mathbb{N}$
- (e) let
 - $S_M^{>0} = \{s \in S_M : 0 < s\}$
 - let $\mathbf{j}_M : \mathbb{R}_M^{\text{bd}} \rightarrow S_M$ be $\mathbf{j}_M(b) = b/\mathbb{R}_M^{\text{infi}}$
 - $\mathbf{j}_M(b) = \infty$ if $\mathbb{R}_M^{\text{bd}} < b$
 - $\mathbf{j}_M(b) = -\infty$ if $b < \mathbb{R}_M^{\text{bd}}$
- (f) for a closed interval $I = [a, b]_M$ of M let $\ell g(I) = b - a \in M$
- (g) for interval I, J of M let $\xi = \mathbf{j}_M(\lfloor \log_2(\ell g(J)) \rfloor / \lfloor \log_2(\ell g(I)) \rfloor)$.

{c37}

Claim 6.2. E_M^4 refines E_M^5 when M is \aleph_1 -saturated.

Proof. Let $N = M \upharpoonright \{<\}$. Let $a_* \in M \setminus \mathbb{N}$ be fixed for the rest of the section. □

We shall say when we use “ M is \aleph_1 -saturated”.

{c39}

Claim 6.3. 1) For some $\bar{I} = \bar{I}[a_*]$ we have

- (a) $\bar{I} = \langle I_t : t \in S_M^{>0} \rangle = \langle I_t[a_*] : t \in S_M^{>0} \rangle$
- (b) $S_M \subseteq \mathbb{R}$, which is a pure additive subgroup of $(\mathbb{R}, +)$ with $1 \in S$
- (c) $\{I_t : t \in S_{>0}\}$ list $\{b/E_M^3 : b \in a_*/M\}$
- (d) if $\mathbb{R} \models 0 < s < t$ then $I_s < I_t$, i.e. $b \in I_s \cap c \in I_t \Rightarrow b <_M c$
- (e) if $\mathbb{R} \models s_1 + s_2 = s_3$ and $s_\ell \in S_{>0}$ and $a_\ell \in I_{s_\ell}$ for $\ell = 1, 2, 3$ then $a_1 \times_M a_2 \in I_{s_3}$
- (f) moreover
 - S does not depend on a_* ,
 - S is a real closed subfield of \mathbb{R}
 - if M is \aleph_1 -saturated then $S = \mathbb{R}$

2) If $b \in I_t$ and $t \in S_M^{>0}$ then $t = \sup\{\frac{m}{n} : m \in \mathbb{N}, n \in \mathbb{N} \setminus \{0\} \text{ and } b^{\frac{m}{n}} < I_t[a_*]\} = \sup\{\frac{m}{n} : m \in \mathbb{N}, n \in \mathbb{N} \setminus \{0\} \text{ and } b^m < a_*^n\}$, (we can start with this).

3) We say (J_1, J_2) is an s -pair or really $s - a_*$ -pair when

- (a) J_1, J_2 are closed intervals of M of length $\in a_*/E_M^4$
- (b) $s \in S_M^{>0}$

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(924)

(c) in \mathbb{R}_M we compute $(\log_2(\ell g(J_2)))/(\log_2(\ell g(J_1))) \in \mathbb{R}_M$, it belongs to \mathbb{R}_M^{bd} and \mathbf{j}_M maps it to s .

4) a_* -pair means s -pair for some $s \in S_M^{>0}$.

5) Let $\xi(J_1, J_2) = s$ which means (J_1, J_2) is an s -pair.

Discussion 6.4. So by 2.4 it suffices to prove

\boxplus if $s_1 < s_2$ are from $S_M^{>0}$ then $N \upharpoonright_{I_{s_1}} \cong M \upharpoonright_{I_{s_2}}$.

{c41} Toward proving \boxplus

Definition 6.5. Let $s \in S_M^{>0}$. We say \mathbf{x} is an s -approximation or $\mathbf{x} \in \text{AP}_s = \text{AP}_M^s$ when \mathbf{x} consists of the following:

- (a) an s -pair $(I_{\mathbf{x},1}, I_{\mathbf{x},2})$
- (b) a set $\mathbf{I}_{\mathbf{x},\ell}$ of sub-intervals of $I_{\mathbf{x},\ell}$ (may be a singleton) which form a partition of $I_{\mathbf{x},\ell}$, we let $e_{\mathbf{x},\ell}$ be the equivalence relation this set defines
- (c) if $J \in \mathbf{I}_{\mathbf{x},\ell}$ then $(I_{\mathbf{x},1}, J)$ is a pair or J is a singleton
- (d) an order-preserving function $\mathbf{f}_{\mathbf{x}}$ from $\mathbf{I}_{\mathbf{x},1}$ onto $\mathbf{I}_{\mathbf{x},2}$
- (e) if $\mathbf{f}_{\mathbf{x}}(J_1) = J_2$ then (J_1, J_2) is an s -pair or both are singletons.

{c43} **Definition 6.6.** Let $\alpha \in S_M^{>0}$, we define a two-place relation \leq_α on the set of α -approximations:

$\mathbf{x} < \mathbf{y}$ iff

- (a) \mathbf{x}, \mathbf{y} are α -intervals
- (b) $e_{\mathbf{y}}$ refines $e_{\mathbf{x}}$ if $I \in \mathbf{I}_{\mathbf{x},\ell}, J \in \mathbf{I}_{\mathbf{y},\ell}$ and $J \subset I$ and J is not a singleton, then $\xi(I_{\mathbf{x},\ell}, J) < \xi(I_{\mathbf{y},\ell}, I)$.

{c45}

Observation 6.7. 1) $<_s$ is a partial order on the set of partial isomorphisms.

2) If $a \in M \setminus \mathbb{N}$ and $b_0 < b_1, b_2 < b_3$ and $b_1 - b_0, b_3 - b_2$ are from a/E_M^4 then $([b_0, b_1], [b_2, b_3])$ is an s -pair for some $\alpha \in S_M^{>0}$.

3) If $\langle \mathbf{x}_i : i < \omega_1 \rangle$ is a $<_\alpha$ -increasing sequence of α -approximations then $I_{\mathbf{x}_0,1}, I_{\mathbf{x},2}$ are order isomorphic.

4) If $\mathbf{x} \in \text{AP}_\alpha$ then so is the inverse \mathbf{y} of \mathbf{x} : $I_{\mathbf{y},\ell} = I_{\mathbf{x},3-\ell}, \mathbf{I}_{\mathbf{y},\ell} = \mathbf{I}_{\mathbf{x},3-\ell}, f_{\mathbf{y}} = f_{\mathbf{x}}^{-1}$.

Proof. E.g.

3) Define $f : f(a_1) = a_2$ iff for every large enough i , $\{a_i\}$ is a $e_{\mathbf{x}_i}$ -equivalence class and $f_{\mathbf{x}_1}(\{a_1\}) = \{a_2\}$. \square

{c47}

Claim 6.8. If $\mathbf{x} \in \text{AP}_\alpha$ then there is $\mathbf{y} \in \text{AP}_\alpha$ such that $\mathbf{x} <_\alpha \mathbf{y}$.

Proof. We deal with each $I_1 \in \mathbf{I}_{\mathbf{x},1}$ separately.

Let $I_2 = \mathbf{f}_{\mathbf{x}}(I_1)$ and we define an equivalence relation E_{I_ℓ} on $I_\ell : a, b \in I_\ell$ are E_{I_ℓ} -equivalent when $(I_\ell, [\min\{a, b\}, \max\{a, b\}])$ is a β -pair for some $\beta \in s_1 \in S_M^{>0}$.

By symmetry without loss of generality $s_1 \leq 1$.

We also define a function g from I_1 into I_2 : for $a \in I_1$, let $g(a) = \min(I_1) + \lfloor (a - \min(I_2))^\alpha \rfloor$, computed in \mathbb{R}_M .

Now

- (*) (a) g is non-decreasing
- (b) $(I_2, \min\{\max(I_2), g(\max(I_1))\}, \max\{\max(I_2), g(\max(I_1))\})$ is a $(\leq s)$ -pair

$$(c) \quad aE_{I_1}b \Leftrightarrow g(a)E_{I_2}g(b).$$

Let

- (*) $X_1 \subseteq I_1$ is a set of representatives for I_1/E_{I_1} such that $\min(I_1), \max(I_1) \in X_1$
- (*) $X_2 = \{b \in I_1 : a \in X_1 \setminus \{\max(I_1)\}, b = g(a) \text{ or } a = \max(I_2)\}$.

Let g' be the natural one-to-one order preserving function from X_1 onto X_2 :

- $g'(\max(I_1)) = \max(I_2)$
- $g'(a) = g(a)$ if $a \in X_1 \setminus \{\max(I_1)\}$.

We now define X_ℓ^+ as

- ⊗ $S_\ell^+ = X_\ell \cup \{a + \lfloor \ell g(I_\ell)^{1-1/n} \rfloor : 1 < n \in \mathbb{N} \text{ and } a \in X_\ell \setminus \{\max(I_\ell)\} \cup \{a - \lfloor \ell g(I_\ell)^{1-1/n} \rfloor : 1 < n \in \mathbb{N} \text{ and } a \in X_\ell \setminus \{\min(I_\ell)\}\}$
- ⊗ g^+ is the unique order preserving function from X_1^+ onto X_2^+ extending X_2^+ .

□

{c50}

Claim 6.9. *If the sequence $\langle \mathbf{x}_n : n < \omega \rangle$ is $<_s$ -increasing then it has a $<_s$ -upper.*

Proof. For $\ell = 1, 2$ we define an equivalence relation E_ℓ on $I_{\mathbf{x}_0, \ell}$ as $\cap \{e_{\mathbf{x}_n, \ell} : n < \omega\}$.

Clearly E_ℓ is a convex equivalence relation on $I_{\mathbf{x}, \ell}$. We define $\mathbf{g}(A_1) = A_2$ when for some $a_\ell \in I_{\mathbf{x}_0, \ell}$ for $\ell = 1, 2$, $A_\ell = a_\ell/E_\ell$ and $\mathbf{f}_{\mathbf{x}_n}(a_1/e_{\mathbf{x}_n, \ell}) = a_2/e_{\mathbf{x}_n, 2}$ for $n < \omega$. Clearly

- (*) g is one-to-one onto order preserving.

Now we deal separately with each pair (A_1, A_2) such that $\mathbf{g}(A_1) = A_2$. Fix $(a_1, a_2) \in A_1 \times A_2$.

$$\text{Let } \beta_{n, \ell} = \beta_{A_1, A_2}^n = \xi(I_{\mathbf{x}_0, \ell}, a_\ell/e_{\mathbf{x}_n, \ell})$$

- (*) $\beta_n^1 - \beta_n^1$.

Case 1: $\langle \beta_n : n < \omega \rangle$ converge to zero.

In this case

- (*) $a_\ell/E_\ell = a_\ell/E_M^3$.

So $e_{\mathbf{x}_\omega, \ell} \upharpoonright A_\ell$ should be equivalent and it suffices (and is necessary) to show

- ⊙ $N \upharpoonright A_1, N \upharpoonright A_2$ are isomorphisms.

[Why they are isomorphic? We define $g_{A_1} : A_1 \rightarrow A_2$ by $g_{A_2}(c) = c - a_1 + a_2$.]

Case 2: $\beta_\ell := \lim \langle p_n^\ell : n < \omega \rangle$ is > 0 so $S_M \models \beta_2 = \beta_1 s$.

We define $E_\ell^* = E_{A_1, A_2, \ell}^*$:

- ⊗ bE_ℓ^* iff $|b - c| < \lfloor \ell g(I_{\mathbf{x}_0, i})^{\beta_\ell - 1/n} \rfloor$ for every n large enough.

We continue as in the previous claim. □

Moved 2010.8.24 from after $(*)_{4.8}$ in the proof of 3.7, pgs. 15,16:

Moreover

- $(*)_{5.9}$ there are $\sigma_\ell(x_1, x_2) \in \Sigma_{\mathbf{a}}$ for $\ell = 1, 2, 3, 4$ we have: if $M_{\mathbf{a}} \models \vartheta_2[a_1, a_2]$ then:
- $M_{\mathbf{a}} \models \sigma_1(a_1, a_2) < \sigma_2(a_1, a_2) < \sigma(a_1, a_2) < \sigma_3(a_1, a_2) < \sigma_4(a_2, a_4) \leq b_*$ all are from $\varphi_2(M_{\mathbf{a}})$
 - if $M_{\mathbf{a}} \models \psi[a_1, a_2, b_1, b_2]$ then $M_{\mathbf{a}} \models \sigma_1(a_1, a_2) < b_1 < \sigma(a_1, a_2)$ and $M_{\mathbf{a}} \models \sigma_3(a_1, a_2) < b_2 < \sigma_4(a_1)$
 - $M_{\mathbf{a}} \models |\varphi_2(M) \cap [\sigma_\ell(a_1, a_2); \sigma_{\ell+1}(a_1, a_2)]| \leq a_*^{1(n(2))}$ for $\ell = 1, 3$
 - $M_{\mathbf{a}} \models |\varphi_2(M) \cap (a_1, a_2)| \geq |\varphi_2(M) \cap [\sigma_1(a_1, a_2), \sigma_3(a_1, a_2)]| \times a_*^{1/n(2)}$.

[Why? $\sigma_1(a_1, a_2) = \min\{b_1 : M_{\mathbf{a}} \models (\exists y)_2 \psi_2(a_1, a_2, b_1, y)\}$
 $\sigma_2(a_1, a_2) = \max\{b_2 : M_{\mathbf{a}} \models \psi_2(a_1, a_2, \sigma_1(a_1, a_2), b_2)\}$
 $\sigma_4(a_1, a_2) = \max\{b_2 : M_{\mathbf{a}} \models (\exists y_1) \psi_2(a_1, a_2, y_1, b_2)\}$
 $\sigma_3(a_1, a_2) = \min\{b_1 : M_{\mathbf{a}} \models \psi_2[a_1, a_2, b_1, \sigma_4(a_1, a_4)]\}$. Now it is easy to check that those terms are as required.]

Moved 2010.8.24, a proof of 3.12, FILL?, pg. 18:

Hypothesis 6.10. Assume λ is strong limit singular of cofinality \aleph_0 , $\lambda = \sum_{n < \omega} \lambda_n$ such that $2^{\lambda_n} < \lambda_{n+1}$ for $n < \omega$.

Definition 6.11. 1) $\text{Mod}_\lambda = \{\bar{M} : \bar{M} = \langle M_n : n < \omega \rangle, M_n \text{ a } \lambda_n^+ \text{-saturated model of PA, } M_n \prec M_{n+1} \text{ and } \cup\{M_n : n < \omega\} \text{ has universe an ordinal } < \lambda^+\}$.

{d6}

Definition 6.12. [?] 1) For M a model of T let $\text{big}(M)$ be (as in [Sh:482])?

2) Let Γ_* be the maximal bigness notion (i.e. $(a, b)_M$ is Γ_* -big in M iff $n \in \mathbb{N} \Rightarrow M \models a + n < b$).

{d8}

Definition 6.13. Assume M is a saturated model of T of cardinality λ and Λ an M -bigness notion.

1) Let $\text{cut}_\Lambda(M)$ be set of Λ -cut of M , see below.

2) We say $\bar{A} = (A_0, A_1)$ is a Λ -cut of M when:

- (a) A_0 is an initial segment of M
- (b) $A_1 = M \setminus A_0$ so an end segment of M
- (c) if $a_\ell \in A_\ell$ for $\ell = 0, 1$ then the interval $(a_0, a_1)_M$ is Λ -big
- (d) the cofinality of $(A_0, <_M)$ and $(A_1, >_M)$, i.e. $(A_1, <_M)$ inverted, is λ .

{d10}

Definition 6.14. Let $(M, \emptyset) \in \text{AP}$, $\Lambda \in \text{big}(M)$.

1) On $\text{cut}_\Lambda(M)$ we define the natural topology; if $\Lambda = \Lambda_*$ we may write $\text{cut}_{\lambda, \lambda}(M)$.

2) We say $\mathbf{X} \subseteq \text{cut}_\Lambda(M)$ is λ -meagre when it is the union of $\leq \lambda$ no-where-dense such sets of $\text{cut}_\Lambda(M)$.

3) We say $A \subseteq M$ catch $(A_0, A_1) \in \text{cut}_{\lambda, \lambda}(M)$ when $A \cap A_0$ is unbounded in A_0 from above, and $A \cap A_1$ is unbounded in A_1 from below.

{d13}

Observation 6.15. If $X \subseteq \text{cut}_\Lambda(M)$ is not λ -meagre then in some Λ -big interval $(a, b)_M$ it is everywhere non- λ -meagre, i.e. not λ -meagre in (a', b') whenever $(a', b')_M \subseteq (a, b)_M$ is Λ -big.

Proof. Straight. □

{d15}

Claim 6.16. *There are \mathbf{b}, \mathbf{a} such that $\mathbf{a} \leq_{AP} \mathbf{b}$, $a \in M_{\mathbf{b}}$ realizing (A_0, A_1) , so when:*

- (a) $\mathbf{a} \in AP$
- (b) $(A_0, A_1) \in \text{cut}_{\Lambda^*}(M_{\mathbf{a}})$
- (c) *if $X \subseteq M$ is definable catching (A_0, A_1) and $F : X \rightarrow M$ is definable then F converge to no $p \in \Gamma$ which means: for every $\alpha < \lambda$, for some $(a_0, a_1) \in A_0 x A_1$ we have $M \models (\forall x)[a_0 < x < a_1 \wedge x \in X \rightarrow a_{p,\alpha} < F(x) < b_{p,\alpha}]$.*

{d17}

Claim 6.17. *Assume $\mathbf{a} \in AP$, $M_{\mathbf{a}} \models "n < a \wedge a^n < b"$ for $n < \omega$ and F is an order-preserving function from $(M_{\mathbf{a}})_{<b}$ into $(M_{\mathbf{a}})_{<b}$.*

Then there is \mathbf{b} such that:

- $\mathbf{a} \leq_{AP} \mathbf{b}$
- *if $\mathbf{b} \leq_{AP} \mathbf{c}$ then there is no order-preserving function from $(M_{\mathbf{c}})_{<b}$ into $(M_{\mathbf{c}})_{<a}$ extending F .*

Proof. Consider the statement such that there are $N, c_\alpha, d_\alpha (\alpha < \lambda)$ and e such that

- (a) $M_{\mathbf{a}} \prec N$ and N omit every $p \in \Gamma_{\mathbf{a}}$
- (b) N is cardinality λ
- (c) $M_{\mathbf{a}} \models "c_\alpha < d_\alpha < d_\beta < c_\alpha < b$ for $\alpha < \beta < \lambda$
- (d) $\cap \{(c_\alpha, d_\alpha)_{M_{\mathbf{a}}} : \alpha < \lambda\}$ is empty
- (e) also $\cap \{(F(c_\alpha), F(d_\alpha))_{M_{\mathbf{a}}} : \alpha < \lambda\}$ is empty
- (f) $e \in N$ and $N \models "c_\alpha < e < d_\alpha"$ for $\alpha < \lambda$
- (g) $N_{<a} = (M_{\mathbf{a}})_{<a}$.

[Why (St) is true? Easy.

Why (st) is enough? Let $g = \{F(c_\alpha) < x < F(d_\alpha) : \alpha < \lambda\}$ and $\mathbf{b} = (N, \Gamma_{\mathbf{a}} \cup \{g\})$. □_{6.17}

§ 7. PRIVATE APPENDIX
EXISTENCE OF ORDER-RIGID MODELS

Saharon: check again

The previous sections stress the value of proving the existence of some version of order-rigid models. From the general treatment in [Sh:472], [Sh:800] we have ZFC existence results and see [Sh:384] on the history of such results. But as they are not yet ready we deduce the results under extra set theoretic assumptions by [Sh:107] for T a completion of PA, so that we can define internally the “cardinality” of a bounded set. On bigness notions, alternatively, see [Sh:509].

{c3}

Theorem 7.1. *Assume $\lambda = \lambda^{<\lambda}$, $2^\lambda = \lambda^+$ and \diamond_S where $S = S_\lambda^{\lambda^+} = \{\delta < \lambda^+ : \text{cf}(\delta) = \lambda\}$. If T is a completion of PA then T has a λ -saturated model of T of cardinality λ^+ which is 4-o.r.*

Proof. Applying [Sh:107] the main point is choosing the bigness notion. So the result follows by the following definitions and claims mainly 7.7. \square

{c5}

Hypothesis 7.2. 1) T as in the Theorem 7.1.

2) $\mathfrak{C} = \mathfrak{C}_T$ is a monster model of T , i.e. $\bar{\kappa}$ -saturated model of T , $\bar{\kappa} > \lambda^+$ and we restrict ourselves to $M \prec \mathfrak{C}$ (and to $A, B, \subseteq \mathfrak{C}, a, b, \dots \in \mathfrak{C}$).

3) $E_\ell = E_{\mathfrak{C}}^\ell$ for $\ell \leq 6$, see Definition 1.2.

{c7}

Definition 7.3. 1) For $M \prec \mathfrak{C}$ we say $M \models “|\varphi(M, \bar{a})| = b”$ when in M there is a definable one-to-one function from $\{c : M \models \varphi[c, \bar{a}]\}$ onto $[0, b]_M = \{c : M \models “c < b”\}$.

2) We may write $\varphi(x)$ instead of $\varphi(x, \bar{a})$.

{c9}

Definition 7.4. 1) Let $\bar{a}_* = \langle a_*, b_*, d_*, e_* \rangle$ be from \mathfrak{C}_T , $a_* < b_*$ and $e_*, d_* \in M \setminus \mathbb{N}$ satisfies $a_* \times d_*^n < e_* \times b_*$ for every $n \in \mathbb{N}$.

Let $\Gamma_{\bar{a}_*}^1$ is $\{p : p = p(x) \text{ is a type, in } \mathfrak{C}_T \text{ of course so possibly with parameters, such that if } p \vdash \varphi(x) \text{ then } n \in \mathbb{N} \Rightarrow a_* \times d_*^n / e_* < |\varphi(M) \cap [0, b_*]|\}$, we have suppressed the parameters in φ .

2) For $\bar{a}_* = \langle a_*, b_* \rangle \notin E_{M_*}^3$ such that $a_* < b_*$ let $\Gamma_{\bar{a}_*}^2$ be $\{p : p \text{ a 1-type over } M \text{ and if } p \vdash \varphi(x) \text{ then } (\exists n \in \mathbb{N})[1/n < |\varphi(M) \cap [0, b_*]|/b_*]\}$.

3) Assume $d_n^* a_* <_M b_*$ and $(d_n^*)^m <_M d_{n+1}^*$ for $m, n \in \mathbb{N}$ and $\bar{a}_* = \langle a_*, b_* \rangle \wedge \langle d_n^* : n < \omega \rangle$, now let $\Gamma_{\bar{a}_*}^3 = \{p : p \text{ a 1-type over } M \text{ such that if } p \vdash \varphi(x), \text{ then } |\varphi(M) \cap [0, b_*]| \geq d_n^*, a_* \text{ is satisfied in } M \text{ for every } n \in \mathbb{N}\}$.

{c11}

Claim 7.5. *The $\Gamma_{\bar{a}_*}^\ell$ from 7.4 are bigness notions (see [Sh:107, §1]).*

{c13}

Definition 7.6. 1) For Γ as in 7.4 above we say a type $p(x)$ is Γ -big if it $\in \Gamma$ and Γ -small otherwise; a formula $\varphi(x, \bar{a})$ is Γ -big/small iff the type $\{\varphi(x, \bar{a})\}$ is.

2) For Γ as above we say that $p(x, \bar{y})$ is Γ -small/big in the variable x when the type $p(x, \bar{y}) \upharpoonright x := \{(\exists \bar{y}) \bigwedge_{\ell < n} \varphi_\ell(x, \bar{y}, \bar{a}_\ell) : n < \omega \text{ and } \varphi_\ell(x, \bar{y}, \bar{a}_\ell) \in p(x, \bar{y}) \text{ for } \ell < n\}$ is

Γ -small/big; we omit the “in the variable x ” when it is x or clear from the context.

3) Let Ω be the set of bigness notions gotten by compositions of length $< \lambda$ of cases of Γ^3 , so $\bar{\Gamma}$ denotes a bigness notion in $\bar{*} = \langle x_i : i < \varepsilon \rangle, \varepsilon = \text{lg}(\bar{\Gamma}) < \lambda$, gotten by compositions of such cases starting with Γ_0 .

{c15}

Theorem 7.7. *Assume*

(a) M is a λ -saturated model of T , a completion of PA from 7.1

- (b) $A \subseteq M, |A| < \lambda$
- (c) $p = p(\bar{x}, y) \in \mathbf{S}^{\varepsilon+1}(A)$ or $p = p(\bar{x}) \in \mathbf{S}^\varepsilon(A)$
- (d) $p|\bar{x}$ is Γ -big (in \bar{x}) where $\bar{\Gamma} \in \Omega$ and γ_0 , i.e. the one for x_0 is $\Gamma_{\bar{a}_*}^3$ and $a_* \leq d_*$
- (e) π is an (order) isomorphism from $M_{<b_*}$ onto $M_{<a_*}$.

Then we can find B, q, d such that:

- (α) $A \subseteq B \subseteq M, |B| < \lambda$, in fact, $B \setminus A$ finite
- (β) $p \subseteq q(\bar{x}, y) \in \mathbf{S}^{1+\varepsilon}(B)$ and let $x_0 = x$
- (γ) q is $\bar{\Gamma}$ -big
- (δ) $\{d, \pi(d)\} \subseteq B$ and $d < b_*$ so $\pi(d) < a_*$
- (ε) $q(x, y) \vdash (x < d) \equiv (y > \pi(d))$

Proof. Toward contradiction assume that the conclusion fails.

Let $\Delta_* = \{\varphi(x, y_1, \bar{a}) = \varphi(x, y_2, \bar{a}) : \varphi \in \mathbb{L}(\tau_T) \text{ and } \bar{a} \text{ is from } A\}$. We write members of Δ_* as $\psi(x, y_1, y_2)$ suppressing the parameters.

For finite $\Delta \subseteq \Delta_*$ let $\psi_\Delta(x, y_1, y_2) = \bigwedge \{\psi(x, y_1, y_2) : \psi(x, y_1, y_2) \in \Delta\}$.

For finite $\Delta \subseteq \Delta_*$ and $r \subseteq p$ let

\odot_2 $R_{r, \Delta}$ is the set of quadruples (d_1, d_2, e_1, e_2) such that

- (a) $d_1 < d_2 < b_*$
- (b) $e_1 < a_*, e_2 < a_*$
- (c) $r(\bar{x}, y) \cup \{d_1 < x < d_2\}$ is Γ -big
- (d) $r(\bar{x}, y) \cup \{d_1 < x < d_2, \psi_\Delta(x, e_1, e_2) : \Delta \subseteq \Delta_* \text{ finite}\}$ is Γ -small.

If $r = \{\vartheta(\bar{x}, y)\}$ we may write $R_{\vartheta(\bar{x}, y), \Delta}$.

Clearly

\odot_2 assume $d_1 < d_2 < b_*$ and $p_{d_1, d_2}(\bar{x}, y) = p(\bar{x}, y) \cup \{d_1 < x < d_2 < b_*\}$ is Γ -big

- (a) if $e_1 \leq \pi(d_1), \pi(d_2) \leq e_2 < q_*$ then $(d_1, d_2, e_1, e_2) \in R_{p, \Delta_*}$
- (b) in (a) moreover for some $\vartheta(\bar{x}, y) \in p(\bar{x}, y)$ and finite $\Delta \subseteq \Delta_*$ we have $(d_1, d_2, e_1, e_2) \in R_{\vartheta(\bar{x}, y), \Delta}$
- (c) if $\langle e_n : n < \omega \rangle$ is an indiscernible sequence over $A \cup \{d_1, d_2\}$ then $(d_1, d_2, e_1, e_2) \notin R_{p, \Delta_*}$
- (d) there is no indiscernible sequence $\langle e_n : n < \omega \rangle$ over $A \cup \{d_1, d_2\}$ such that $e_0 \leq \pi(d_1), \pi(d_2) \leq e_1$
- (e)₁ if $q \in \mathbf{S}(A \cup \{d_1, d_2\})$ and $q(\mathfrak{C}) \cap \{e : e < \pi(d_1)\}$ is unbounded in $\{e : e < \pi(d_1)\}$ then $q(\mathfrak{C}) \subseteq \{e : e < \pi(d_2)\}$
- (e)₂ if $q \in \mathbf{S}(A \cup \{d_1, d_2\})$ and $q(\mathfrak{C}) \cap \{e : \pi(d_2) < e\}$ is unbounded from below in $\{e : \pi(d_2) < e\}$ then $q(\mathfrak{C}) \subseteq \{e : \pi(d_1) < e\}$
- (f) there is $q_0 \in \mathbf{S}(A \cup \{d_1, d_2\})$ such that $q_0(\mathfrak{C}) \subseteq (\pi(d_1), \pi(d_2))$
- (g) there is a definable (in \mathfrak{C}), possibly with parameters, function $F(y, z_1, z_2)$ such that: $q_0 \vdash F(x, d_1, d_2) \in (\pi(d_1), \pi(d_2))$
- (h) without loss of generality $F(z, d_1, d_2)$ depend on $\text{tp}(\langle d_1, d_2 \rangle, A)$ only.

[Why? Clause (a): otherwise we let $B := A \cup \{d_1, d_2, e_1, e_2\}$ and $q(x)$ is a Γ -big extension of $p(\bar{x}, y) \cup \{d_1 < x < d_2\}$ which is in $\mathbf{S}(B)$ so the conclusion of 7.7 holds.

Clause (b): As $p(\bar{x}, y) \cup \{d_1 < x < d_2\}, \psi_\Delta(x, e_1, e_2) : \Delta \subseteq \Delta_* \text{ finite}$ is not Γ -big, it has a finite subset r which is not Γ -big. As $p(x)$ is directed (i.e. for every finite $r(\bar{x}, y) \subseteq p(\bar{x}, y)$ there is $\vartheta(x) \in p(x)$ such that $\vartheta(\bar{x}, y) \vdash r(\bar{x}, y)$ and $\{\psi_\Delta(x, e_1, e_2) : \Delta \subseteq \Delta_* \text{ finite}\}$ is directed, there are $\vartheta(\bar{x}, y), p(\bar{x}, y)$ and finite $\Delta \subseteq \Delta_*$ such that $\{\vartheta(\bar{x}, y)\} \cup \{d_1 < x < d_2, \psi_\Delta(x, e_1, e_2)\}$ is Γ -small. As we are assuming that $p(\bar{x}, y) \cup \{d_1 < x < d_2\}$ is Γ -big we are done.

Clause (c): for every $\lambda < \bar{\kappa}$ there are e_α (for $\alpha \in [\omega, \lambda)$) such that $\langle e_\alpha : \alpha < \lambda \rangle$ is indiscernible over $A \cup \{d_1, d_2\}$, hence by the extension property for ? there is b realizing $p(x) \cup \{d_1 < x < d_2\}$ such that $\text{tp}(b, A \cup \{d_1, d_2\} \cup \{e_\alpha : \alpha < \lambda\})$ is Γ -big. Hence there is an indiscernible sequence $\langle e'_n : n < \omega \rangle$ over $A \cup \{b, d_1, d_2\}$ such that for every $n < \omega$ for some $\alpha_0 < \dots < \alpha_{n-1} < \lambda$ the sequences $\langle e'_k : k < n \rangle, \langle e_{\alpha_k} : k < n \rangle$ realize the same type over $A \cup \{b, d_1, d_2\}$. By possibly changing b without loss of generality this holds for every $\alpha_0 < \dots < \alpha_{n-1}$, contradiction.

Clause (d): by clauses (a) + (c).

Clause (e)₁: for a type $r \in \mathbf{S}^\omega(A \cup \{d_1, d_2\})$, consider the following game \mathfrak{D}_r in the n -th move the antagonist chooses $a'_n \in q(\mathfrak{C})$ the protagonist $a_n \in q(\mathfrak{C})$ such that $a'_n \leq a_n$. In the end the protagonist wins if $\langle a_n : n < \omega \rangle$ realizes r_n . Now this game is determined; and for some indiscernible sequence $\langle a_n : n < \omega \rangle$ over $A \cup \{d_1, d_2\}$ for $r = \text{tp}(\langle a_n : n < \omega \rangle, A \cup \{d_1, d_2\})$ the protagonist wins (as in [Sh:950]). Now if the desired conclusion fails we can find such that $\langle a_n : n < \omega \rangle$ with $a_0 \leq \pi(d_1), \pi(d_2) \leq a_1$, contradiction.

Clause (e)₂: Similarly.

Clause (f): we can find $e_1 < \pi(d_1)$ such that: for every $q \in \mathbf{P}_{e_1}^* = \{\text{tp}(e, A \cup \{d_1, d_2\}) : e_1 < e < \pi(d_1)\}$, the set $q(\mathfrak{C}) \cap \{e : e < \pi(d_1)\}$ is unbounded in $\{e : e < \pi(d_1)\}$. Choose $e_2 > \pi(d_2)$ define $\mathbf{P}_{e_2}^2$ with the parallel property inverting the orders. Clearly $\mathcal{P}_{e_1}^1, \mathcal{P}_{e_2}^2$ are not empty! Also $q \in \mathcal{P}_{e_1}^1 \Rightarrow q(\mathfrak{C}) \subseteq [0, r, d_2]$ by clause (e)₁ and $q \in \mathcal{P}_{e_1}^1 \Rightarrow q(\mathfrak{C})$ has no last member, so $q(\mathfrak{C}) \subseteq [0, \pi, d_2]$. Similarly $q \in \mathcal{P}_{e_2}^2 \Rightarrow q(\mathfrak{C}) \subseteq [a, b_*]$.

For $q \in \mathbf{P}_1$ let $A_{q_1} = \{c \in (\pi(d_1), \pi(d_2)) : \text{there is } e', e \leq e' \text{ and } e' \text{ realizes } q\}$, easily $q_1, q_2 \Rightarrow \mathbf{P}_1 \Rightarrow A_{q_1} = A_{q_2}$ and call it A_1 . Similarly there is $A_2 \subseteq [\pi(d_1), \pi(d_2)]$ such that $q \in \mathbf{P}_2 \Rightarrow A_2 = \{e \in [\pi(d_1), \pi(d_2)] : \text{there is } e', e' \leq e \text{ and } e' \text{ realizes } q\}$. Clearly A_1 is an initial segment of $[\pi(d_1), \pi(d_2)]$ and by clause (e)₂ clearly A_2 is an end-segment of it.

Case 1: there is $e_* \in A_1 \cap A_2$.

Let $q = \text{tp}(e_*, A \cup \{d_1, d_2\})$.

So we can find $q_1 \in \mathbf{P}_1$ and $c_1 > e_*$ realizing q_1 and $q_2 \in \mathbf{P}_2$ and $c_2 < e_*$ realizing q_2 . Easily if $e \in q(\mathfrak{C})$ then there is $c'_1 > e$ realizing q_1 hence $e < c'_1 \leq \pi(d_2)$ and there is $c'_2 < e$ realizing q_2 hence $e > c'_2 \geq \pi(d_1)$, so $q(\mathfrak{C}) \subseteq (\pi(d_1), \pi(d_2))$ as promised in clause (f).

Case 2: $A_1 \cap A_2 = \emptyset$.

Let $q_1 \in \mathbf{P}_1, q_2 \in \mathbf{P}_2$, let $q_0(x, y_1, y_2)$ be $q_1(y_1) \cup q_2(y_2) \cup \{y_2 \leq y_1\}$, this type cannot be realized hence there are $\varphi_1(y_1) \in q_1(y), \varphi_2(y_2) \in q_2(y_2)$ such that $\{\varphi_1(y_1), \varphi_2(y_2), y_2 \leq y_1\}$ is not realized.

Without loss of generality $\varphi_1(y_1) \vdash "y_1 < d_2"$. Clearly $\varphi_1(\mathfrak{C})$ is non-empty and $\subseteq [0, \pi, d_2)$ so $\max(\varphi_1(\mathfrak{C}))$ is well defined. If $c_1 = \max(\varphi_1(\mathfrak{C}))$ belongs to $(\pi(d_1), \pi(d_2))$ then $q := \text{tp}(c_1, A \cup \{d_1, d_2\})$ is required, so we are left with the case $\max(\varphi_1(\mathfrak{C})) = \pi(d_1) - 1$ so $q = \text{tp}(\max \varphi_1(\mathfrak{C}) + 2, A \cup \{d_1, d_2\})$ is as required (note: that $\pi(d_1) + 1 < \pi(d_2)$ as $a_1 + 1 < d_2$ as $p(\bar{x}, y) \cup \{d_1 < x < d_2\}$ is Γ -big $q \in \mathbf{S}(A \cup \{d_1, d_2\})$ it is as promised in clause (f).

Clause (g): as $q(y) \vdash d_1 < y < d_2$ there is a formula $\varphi(y, z_1, z_2)$ with parameters from A such that $\varphi(y, d_1, d_2) \in q_0(y)$ and $\varphi(\mathfrak{C}, d_1, d_2) \subseteq (d_1, d_2)$. let $F(d_1, d_2) = \max(\varphi(\mathfrak{C}, d_1, d_2) \cup \{0\})$.

Clause (h): obvious.

For this F

- ⊙₃ there are $\varphi_0(x), F$ and c_* :
 - (a) $c_* < b_*$ and " $x \in c_*$ " is Γ -small
 - (b) $\varphi_0(x) \vdash x < b_*$
 - (c) $F(z_1, z_2)$ is a function definable in \mathfrak{C} over A
 - (d) $\text{Dom}(F) \subseteq (a)\{(a_1, d_2) : d_1 < d_2 < b_* \text{ and } (\varphi(\mathfrak{C}) \cap (d_1, d_2)) \geq c_*(\mathfrak{C})\}$
 - (e) if $(d_1, d_2) \in \text{Dom}(F)$ then $F^{\mathfrak{C}}(e, d_1, d_2) < a_*$
 - (f) if $d_0 < d_1 \leq d_2^* < d_3^* < b_*$
 - (g) $F^{\mathfrak{C}}(d_{2\ell}, d_{2\ell+1}) = e'_\ell$ for $\ell = 0, 1$ then $e'_0 < e'_1$.

In \mathfrak{C} define the unary F_1^*, F_2^*, F_3^*

- ⊙₄ (a) $F_1^* : \{d < b_* : (\varphi(\mathfrak{C}) \cap (d, b_*)) \geq c_* + 1\}$
- (b) $F_2^*(d) = \min\{d' : d < d' < b_* \text{ and } |\varphi(\mathfrak{C}) \cap (d, d')| \geq c_*\}$
- (c) $F_2^* : \text{Dom}(F_1) \rightarrow [0, a_*)$
- (d) $F_2^*(d) = \{F(d, F_i(d))\}$
- (e) $F_3^* : \text{Dom}(F_2) \rightarrow [0, a_*)$
- (f) $F_3^*(d) = \min\{F_2(d') : d \leq d' \in \text{Dom}(F)\}$
- (g) $\varphi_2(x) = x \in \text{Dom}(F_1) \wedge F_1(x) \in \text{Dom}(F_2)$.

So

- ⊙₅ (a) F_1^*, F_2^*, F_3^* are well defined and definable in \mathfrak{C}
- (b) F_3^* is non-decreasing
- (c) $F_3^*(d) < F_3^*(F_2(d))$ when $d, F_2^*(d) \in \text{Dom}(F)$, i.e. $d \in \varphi_2(\mathfrak{C})$.

The contradiction should be clear; we get contradiction to pigeon-hull principle (which is provable from PA_{-1}) □_{7.7}

The theorem 7.7 suffice because

{c19}

Claim 7.8. Assume $A \subseteq B \subseteq \mathfrak{C}$, $|A| = \lambda$ and $\langle a_i^1 : i < \lambda \rangle$ is increasing, $\langle a_i^2 : i < \lambda \rangle$ is decreasing, $a_i^1 < a_i^2$, $a_i^c \in A$, $A_1 = \{a \in A : a < a_i^1 \text{ for some } i < \lambda\}$, $A_2 = A \setminus A_1$. If for not $\varphi(x, \bar{y}) \in \mathbb{L}(\tau_T)$ and $\bar{c} \in {}^{\ell g(\bar{y})}B$ do we have $A \cap \varphi(M, \bar{c}) = A_1$, then the type $r(x) = \{a_i^1 < x < a_i^2 : i < \lambda\}$ has no support over B (i.e. for $\text{Th}(\mathfrak{C}, b)_{b \in B}$ in the sense of [Sh:82]).

{c21}

Discussion 7.9. [2010.7.08 Referee - cryptic?] We may like to generalize Theorem 1.8, 2.6 (and their complement)?

For this the following may help:

{c23}

Definition 7.10. Let M be a model of PA (or as in 7.7 and for simplicity add uniform coding of bounded subsets).

1) We say M_1 is v.r. (very rigid) when: for any definable increasing function $f : \{0, \dots, b^*\} \rightarrow M$ and e_*, d_* such that $d_*^n < b^*$ for every $n \in \mathbb{N}$ and a definable norm \mathbf{N} with d_* -additivity.

{c25}

Question 7.11. PA $_{-3}$ enough?

{c27}

Remark 7.12. We shall try to code in M_1 a set such that in M_2 we can recode it. We may strengthen M is o.r. hoping for 1.10.

We may consider

{c29}

Definition 7.13. M_1 is strongly o.r. when :

for any M_2 satisfying $M = M_1 \upharpoonright \{<\}$ every increasing m -place function f from ${}^m M$ to M is weakly definable in M_1 in the sense that for some definable $g : M \rightarrow M \bigwedge_a \bigvee_n (g(a-n) < f(a) < g(a+n))$.

{c31}

Remark 7.14. In particular we are interested in the function $a \mapsto (2^a)^{M_2}$. We need: if $g \in \text{Def}(M_1)$ as above for $f : a \mapsto (2^a)^{M_2}$ and f satisfies a recursive? $f(a+1) \sim 2f(a)$.

This should lead to

$$(*) \quad (\forall a)[f(a) \in (((\frac{1}{\ell}))^a)(c^a) \text{ for some } c \in \mathbb{N}.$$

Part II

§ 8. INTRODUCTION TO THE SECOND PART

Compared to §0 - §3, from now on we note the necessary version of PA needed and called $PA_{-\ell}$ [Saharon say $M \models PA_{-4}$ if not said otherwise]

Convention 8.1. M, N are ordinary models of PA_{-4} if not said otherwise.

Let us review the present work. First, in §1 we introduce and deal with the relevant equivalence relations, and as a warm up it is proved that if M is a model of a very weak version of PA (called PA_{-1}), the so called aE_M^2b implies $(*)_{M,a,b}$ so aE_M^2b is a sufficient condition for a positive answer to Question to 0.1(1), while for the so called 2-order rigid model M , we prove that the isomorphic type of $M \upharpoonright \{<\}$ determine that of $M \upharpoonright \{<, +\}$ but only up to almost isomorphism.

Second, §2 is more serious: we get that even aE_M^3b implies $(*)_{M,a,b}$ and for a 3-order rigid model M , the order determines $M \upharpoonright \{+, <\}$ up to almost isomorphism. The point is, that in §3, we have complimentary results showing aE_M^4b is a necessary condition (here - not in ZFC). Together we have gotten a reasonable though not complete answer to question 0.1.

{h. 11}

Definition 8.2. 1) For a vocabulary τ extending the vocabulary $\tau_{PA} = \tau_{\mathbb{N}}$ of \mathbb{N} , τ , i.e. $\tau_{\mathbb{N}} = \{<, 0, 1, +, x\}$.

1A) For a vocabulary τ containing $<$ let PA_{τ} be PA for τ , i.e. the first order axioms of Peano arithmetic, plus all cases of the induction scheme for τ .

2) PA_{τ}^{com} is the set of completions of PA_{τ} .

3) For $\tau = \tau_{\mathbb{N}}$ we may omit τ .

4) We call a τ -model M ordinary when:

- (a) $n \in \mathbb{N} \Rightarrow n \in M$
- (b) $c, 0 \in \tau$
- (c) $0^M = 0$ if $0 \in \tau$, $1^M = 1$ if $1 \in \tau$, $+^M \upharpoonright \mathbb{N} = \mathbb{N}$ if $t \in \tau$, $x^M \upharpoonright \mathbb{N} = x^{\mathbb{N}}$ if $x \in \tau$ and $<^M \upharpoonright \mathbb{N} = <^{\mathbb{N}}$ if $< \in \tau$
- (d) so if $\tau_{PA} \subseteq \tau$ then $\mathbb{N} \subseteq M \upharpoonright \{<, 0, 1, +, \times\}$.

{h. 13}

Convention 8.3. 1) We assume a model is ordinary if not said otherwise.

2) M a model of PA_{-4} so $\tau \geq \tau_{PA} \in$.

{h. 17}

Definition 8.4. 1) We define the first order theories $PA_{-\ell}$ for some values of ℓ below and let PA_{ℓ}^{com} be the set of completions of $PA_{-\ell}$.

Let $PA_{-\ell}$ consist of the following first order sentences in the vocabulary $\{0, 1, <, +, \times\}$ of \mathbb{N} :

- (a) for $\ell \leq 4$, the obvious axioms of addition and product and order
- (b) if $\ell \leq 3$ we also add division with remainder by any $n \in \mathbb{N}$
- (c) if $\ell \leq 2$ also division with remainder
- (d) if $\ell \leq 1$, we add a unary function F_2 written 2^x with the obvious axioms for $x \mapsto 2^x$, including $(\forall x)(\exists y)(2^y \leq x < 2^{y+1})$
- (e) $\ell = 0$, as necessary the proof of 7.1, below, i.e. $PA_{-1}+$ the scheme “for every $\varphi(x, \bar{y})$ there is $\psi(x, y, \bar{z})$ such that: for every \bar{a} and b there are \bar{c}, d such that $\psi(x, y, \bar{c})$ define a one-to-one mapping from $\{s : \varphi(x, \bar{a})\}$ onto $\{0, \dots, d - 1\}$ ”, we allow vocabulary bigger than τ_{PA} .

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{h. 19}

- Definition 8.5.** 1) We say M_1, M_2 are order-isomorphic if some π is an order isomorphism from M_1 onto M_2 , see below.
- 2) π is an order-isomorphism from M_1 onto M_2 iff ($<$ belongs to $\tau_{M_1} \cap \tau_{M_2}$, of course and) π is an isomorphism from $M_1 \upharpoonright \{<\}$ onto $M_2 \upharpoonright \{<\}$.
- 3) We say E is a convex equivalence relation on M or a subset (usually $M \setminus \mathbb{N}$) when each class of E is a convex subset of M and, of course, $< \in \tau_M$ and $<^M$ is a linear order of M (or restrict to the relevant set is).

§ 9. SOMEWHAT RIGID ORDER

We define (in 9.2) some equivalence relation E_M^ℓ for models M (of version). We shall deal with their basic properties in 9.3, 9.11, the relations between them (in 10.1) cofinalities of equivalence classes (in 10.5, 9.10, 10.5), on order isomorphic/almost isomorphic in 9.1, 9.4, 10.4 (including proving for ℓ -o.r. models proving $E_M^n \subseteq E_M^5$).

Lastly, for inverses of those see Theorem 9.6, 10.6.

{1a.1}

Definition 9.1. We say M, N are almost $\{<, +\}$ -isomorphic when: some f is an almost $\{<, +\}$ -isomorphism from M onto N which means f is an isomorphism from $M \upharpoonright \{<\}$ onto $N \upharpoonright \{<\}$ such that:

- (*) if $a, b \in M$ then the distance between $f(a +_M b)$ and $f(a) +_M f(b)$ is finite (really finite, i.e. $\in \mathbb{N} \subseteq M$).

{1a.4}

Definition 9.2. 1) We define the following equivalence relations on $M \setminus \mathbb{N}$

- (a) $E_M^0 : aE_M^0 b$ iff $\bigvee_{n \in \mathbb{N}} (a <_M b + n \wedge b <_M a + n)$
- (b) $E_M^1 : aE_M^1 b$ iff for some $c \in M$ satisfying $n \in \mathbb{N} \Rightarrow nc <_M a, b$ we have $a < b + c$ and $b < a + c$
- (c) $E_M^2 : aE_M^2 b$ iff $\bigvee_{n \in \mathbb{N}} (a <_M b \times_M n \wedge b <_M a \times_M n)$
- (d) $E_M^3 : aE_M^3 b$ iff for some $c \in M$ we have $\bigwedge_{n \in \mathbb{N}} [c^n <_M a \wedge c^n <_M b \text{ and } a < b \times_M c \wedge b < a \times_M c]$
- (e) $E_M^4 : aE_M^4 b$ iff $\bigvee_{n \in \mathbb{N}} (a < b^n \wedge b < a^n)$
- (f) $E_M^5 : aE_M^5 b$ iff some order-automorphism of M maps a to b
- (g) $E_M^6 : aE_M^6 b$ iff a, b are equivalent for the minimal convex equivalent relations on M which E_M^5 refine.

2) For $a \in M$ let $M_{<a} = \{b \in M : b <_M a\}$, in fact we use this for any model M such that $<_M$ linearly orders M .

3) M is called ι -o.r. when: if $a, b \in M \setminus \mathbb{N}$ and $\neg(aE_M^\iota b)$ then $(M_{<a}, <_M), (M_{<b}, <_M)$ are not isomorphic; o.r. stands for order-rigid. If $\iota = 4$ we may omit it.

{1a.8}

Claim 9.3. 1) For $\ell \in \{0, \dots, 6\}$ the two place relation E_M^ℓ is an equivalence relation on $M \setminus \mathbb{N}$ and is convex except possibly for $\ell = 5$.

1A) Moreover, if $aE_M^3 b$ then for every $c \in M$ we have $M \models (\bigwedge_n c^n < a) \Leftrightarrow M \models (\bigwedge_n c^n < b)$ and the set of such c 's is closed under products and sums.

1B) Also if $aE_M^1 b$ then for every $c \in M$ we have $M \models (\bigwedge_n n \times c < a) \Leftrightarrow (\bigwedge_n (n \times c < b))$ and the set of such c 's is closed under sums.

2) Assume M is a model of PA_{-3} . If $a, b \in M \setminus \mathbb{N}$ and $aE_M^2 b$ then $(M_{<a}, <_M) \cong (M_{<b}, <_M)$; moreover there is an automorphism of $M \upharpoonright \{<\}$ mapping a to b , that is, $aE_M^5 b$.

3) Assume M is a model of PA_{-4} and $a, b \in M \setminus \mathbb{N}$ then $(M_{<a}, M_M) \cong (M_{<b}, <_M)$ iff $aE_M^5 b$.

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4) $aE_M^6 b$ iff there is $c \leq_M \min\{a, b\}$ and an order-automorphism f of M such that $\max\{a, b\} \leq_M f(c)$ iff this holds for $c = \min\{a, b\}$.

Proof. 1) Let $\ell = 3$. If $a_1 E_M^3 a_2$ and let c witness it, then c witnesses also $a_2 E_M^3 a_1$ and $a_2 E_M^3 a_1$, so reflexivity and symmetry holds.

Lastly, assume $M \models "a_1 < a_2 < a_3"$; if $a_k E_M^3 a_{k+1}$ and let c_k witness this for $k = 1, 2$, then the product $c_1 c_2$ witness $a_1 E_M^3 a_3$ by part (1A) and if $a_1 E_M^3 a_3$ then the same witness give $a_1 E_M^3 a_2 \wedge a_2 E_M^3 a_3$ so transitivity and convexity holds.

For $\ell = 1$ the proof is similar (using part (1B) instead of part (1A)), also for $\ell = 0, 2, 4$ the proof is even easier and for $\ell = 5, 6$ it holds by the definition. 1A), 1B) Check.

2) Without loss of generality assume $a <_M b <_M a \times_M (n - 1)$ for some "true natural number" n , i.e. $n \in \mathbb{N}$, without loss of generality $n \geq 3$. So for some $c_1, c_2 <_M a$ and $m < n$ we have $a = c_1 + c_2$ and $b = c_1 + n \times c_2 + m$. Why? As the function $x \mapsto (a - x) + nx$ for $x \in [0, a]$ is increasing, map 0 to a and a to $na > b$ so choose c_2 as the maximal one with image $\leq b$. Now if we assume $M \models \text{PA}$ this is obvious, but we are assuming $M \models \text{PA}_{-3}$, still we can divide $b - a$ by $n - 1$ and then get c_1 and $m < n - 1$ such that $b - a = (n - 1) \times c_2 + m$. Let $c_2 = a - c_1$ so $b = a + (n - 1) \times c_2 + m = c_1 + n \times c_2 + m$. We still have to justify using $a - c_2$, i.e. showing $c_2 \leq a$, but otherwise $b - a = (n - 1) \times c_2 + m \geq (n - 1) \times a + m$, i.e. $b \geq n \times a + m$, contradiction.

Let X be a set of representatives for M/E_M^0 , i.e. $(M \setminus \mathbb{N})/E_M^0$ and without loss of generality $a \in X$.

Now we define $f : M \rightarrow M$ by:

- (i) $x \in X \wedge x <_M c_1 \Rightarrow f(x) = x$
- (ii) $x \in X \wedge c_1 \leq x \wedge \neg(x E_M^0 a) \Rightarrow f(x) = c_1 + (x - c_1) \times n$
- (iii) $x = a \Rightarrow f(x) = b$
- (iv) if $x \in \mathbb{N}$ then $f(x) = x$
- (v) if $y \in (x/E_M^0) \setminus \{x\}$ and $x \in X$ then (for $y = x$, $f(y)$ is already defined)
 - (α) $y > x \Rightarrow f(y) = f(x) + (y - x)$
 - (β) $y < x \Rightarrow f(y) = f(x) - (x - y)$.

Note that $f(c_1)$ is defined correctly also by clause (b) and $f(a)$ is almost defined correctly by clause (ii): the error is finite (i.e. is m).

Now check that f is as required is an automorphism of $(|M|, <_M)$ mapping a to b .

3) First, if f exemplifies $aE_M^5 b$, i.e. is an automorphism of M mapping a to b then $f \upharpoonright M_{<a}$ is an isomorphism from $(M_{<a}, <_M)$ onto $(M_{<b}, <_M)$. Second, if f is an isomorphism from $(M_{<a}, <_M)$, onto $(M_{<b}, <_M)$ we define a function $g : M \rightarrow M$ by: $g(c)$ is $f(c)$ if $c <_M a$ and is $b + (c - a)$ if $a \leq_M c$. Now check.

4) Let $E'_M = \{(a, b) : \text{for some order-automorphism } f \text{ of } M \text{ we have } f(\min\{a, b\}) \geq \max\{a, b\}\}$ clearly this is symmetric (by definition) reflexive (using $f = \text{the identity}$), convex (i.e. $a \leq a_1 \leq b_1 \leq b_2 \wedge a E'_M b \Rightarrow a_1 E'_M b$). To prove transitivity it is now enough to show $a_2 < a_2 < a_3 \wedge a_1 E'_M a_2 \wedge a_2 E'_M a_3 \Rightarrow a_1 E'_M a_3$ which hold by composing the automorphisms. So E'_M is a convex equivalence relation and obviously $aE_M^5 b \Rightarrow aE'_M b$.

Lastly, E'_M is refined by any convex equivalence relation refining E_M^5 , so it follows that $E_M^6 = E'_M$ so we are done. $\square_{9.3}$

{1a.8d}

Claim 9.4. 1) If f is an order isomorphism from M_1 onto M_2 then f maps $E_{M_1}^0$ onto $E_{M_2}^0$.

2) If f is as almost $\{<, +\}$ -isomorphism from M_1 onto M_2 then f maps $E_{M_1}^1$ onto $E_{M_2}^1$ and $E_{M_1}^2$ onto $E_{M_2}^2$.

3) Similarly for embeddings (not used).

Proof. Straight. □

We may wonder

Question 9.5. Is there a 2-o.r. model of PA_{-3} ? {1a.9}

Theorem 9.6. If M_1, M_2 are models of PA_{-1} and M_1 is 2-o.r. and $M_1 \upharpoonright \{<\}, M_2 \upharpoonright \{<\}$ are isomorphic then M_1, M_2 are almost $\{<, +\}$ -isomorphic. {1a.10}

Remark 9.7. We have not said “by the same isomorphism”.

Question 9.8. Are M_1, M_2 isomorphic when : {1a.12}

- (a) M_ℓ is a model of $T_\ell \in PA^{com}$ for $\ell = 1, 2$
- (b) M_1, M_2 are isomorphic as linear orders
- (c) M_1 is o.r.

Remark 9.9. In 9.8, it is less desirable but we may consider adding that also M_2 is o.r. {1a.13}

Proof. Proof of 9.6

Easily by 9.3(1)

(*)₀ each $E_{M_\ell}^2$ -equivalence class is convex.

Without loss of generality

(*)₁ $<_{M_1} = <_{M_2}$ hence M_1, M_2 have the same universe and let $M := M_1 \upharpoonright \{<\} = M_2 \upharpoonright \{<\}$.

Also (see 8.3) as usual

(*)₂ $\mathbb{N} \subseteq M_\ell$ for $\ell = 1, 2$.

Now

(*)₃ if $a, b \in M \setminus \mathbb{N}$ and $a <_M b$ and $a +_{M_2} b = c$ and $a' = c -_{M_1} b$, that is $M_1 \models “c = a' + b”$ then $a E_{M_1}^2 a'$.

[Why? Now $[b, c]_{M_2} = [b, c]_M$ is isomorphic to $[0, a]_{M_2}$ as linear orders (as $M_2 \models PA_{-4}$) and $[b, c]_{M_1}$ is isomorphic to $[0, a]_{M_1}$ as linear orders. Of course $[b, c]_{M_1}$ is isomorphic to $[0, c -_{M_1} b] = [0, a']_{M_1}$ as linear orders. So $[0, a]_{M_1}, [0, a']_{M_1}$ are isomorphic as linear orders. But M_1 is 2-o.r. hence $a E_{M_1}^2 a'$ as required].

(*)₄ if $a <_M b$ and $b \in M \setminus \mathbb{N}$ then $b, a +_{M_1} b, a +_{M_2} b$ are $E_{M_1}^2$ -equivalent.

[Why? Similar proof: as by the proof of 9.3(3) we have $(a +_{M_1} b) E_{M_1}^5 (a +_{M_2} b)$ and use “ M_1 is 2-o.r.”.]

(*)₅ if $a, b \in M \setminus \mathbb{N}$ and $a \times_{M_\ell} b = c_\ell$ for $\ell = 1, 2$ then $c_1 E_{M_1}^2 c_2$.

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[Why? For $\ell = 1, 2$ as $M_\ell \models \text{PA}_{-2}$ it follows that $(M_{<c_\ell}, <_M)$ is isomorphic to $(M_{<a}, <_M) \times (M_{<b}, <_M)$ ordered lexicographically. Hence $((M_1)_{<c_1}, <_M) = (M_{<c_1}, <_M)$ and $((M_2)_{<c_2}, <_M) = (M_{<c_2}, <_M)$; are isomorphic (and trivially $c_1, c_2 \notin \mathbb{N}$) hence by “ M_1 is 2-o.r.” we have $c_1 E_{M_1}^2 c_2$ as promised.]

(*)₆ for $a, b \in M \setminus \mathbb{N}$ we have:
 $a E_{M_2}^2 b$ iff $a E_{M_1}^2 b$.

[Why? First, assume $a E_{M_2}^2 b$; now without loss of generality $a <_M b$, and say $k \in \mathbb{N}, k \neq 0, b < k \times_{M_2} a$ so $b < a +_{M_2} \dots +_{M_2} a$ (k summands). By (*)₄ we can prove by induction on k that $b E_{M_1}^2 a$ as required in the “only if” direction. (Alternatively by 9.3(2) we have $a E_M^5 b$ hence by “ M_1 is 2-o.r.”, we get $b E_{M_1}^2 a$.)

Second, assume $\neg(a E_{M_2}^2 b)$ and without loss of generality $a <_M b$; note that we cannot use the same argument as above interchanging M_1, M_2 . Because only on M_1 we assume its being 2 - o.r. As $M_2 \models \text{PA}_{-2}$ there is $c \in M_2$ such that $M_2 \models “a \times c \leq b < a \times c + a”$, now $c \notin \mathbb{N}$ because we are assuming $\neg(a E_{M_2}^2 b)$. By (*)₅ we have $(a \times_{M_1} c) E_{M_1}^2 (a \times_{M_2} c)$. But by (*)₄, we have $a \times_{M_2} c, a \times_{M_2} c +_{M_2} a$ are $E_{M_1}^2$ -equivalent hence by the choice of c and (*)₀ also $a \times_{M_2} c, b$ are $E_{M_1}^2$ -equivalent; so together with the previous sentence $(a \times_{M_1} c) E_{M_1}^2 b$. But by the definitions, as $c \in M \setminus \mathbb{N}$ clearly $\neg(a E_{M_1}^2 (a \times_{M_1} c))$ hence $\neg(a E_{M_1}^2 b)$ as required in the “if” direction.]

(*)₇ if $a \in M \setminus \mathbb{N}$ then $(a/E_{M_1}^2, <_M)$ has cofinality \aleph_0 and also its inverse has cofinality \aleph_0 .

[Why? As $M_1 \models \text{PA}_{-4}$ the sequence $\langle a_1 \times_{M_1} 2^n : n \in \mathbb{N} \rangle$ is increasing, the members form an unbounded subset $a/E_{M_1}^2$; similarly $\langle \min\{b \in M : a \leq b \times_{M_1} 2^n\} : n \in \mathbb{N} \rangle$ is decreasing, the member forms a subset of $a/E_{M_1}^2$ unbounded from below, recalling the definition of $E_{M_1}^2$.]

(*)₈ let $\ell \in \{1, 2\}$ if $a \in M \setminus \mathbb{N}$ and $X_\ell = \{(2^b)^{M_\ell} : b \in M_\ell\}$ for $\ell = 1, 2$ then $X_\ell \cap (a/E_{M_1}^2)$ has order-type \mathbb{Z} and is unbounded in $(a/E_{M_1}^2, <_M)$ from above and from below.

[Why? If $a' \in M \setminus \mathbb{N}$ and $\ell \in \{1, 2\}$, then as $M_\ell \models \text{PA}_{-1}$ for some b_ℓ we have $M_\ell \models “2^{b_\ell} \leq a' < 2^{b_\ell+1} = 2^{b_\ell} + 2^{b_\ell}”$ so recalling the definition of $E_{M_\ell}^2$ we are done.]

We may hope that: if $a \in M \setminus \mathbb{N}$ and $M_\ell \models “2^a = b_\ell”$ for $\ell = 1, 2$ then $b_1 E_{M_1}^2 b_2$.
 Anyhow

⊗₁ for $\ell = 1, 2$

(a) define $f_\ell : M_\ell \rightarrow M_\ell$ by $f_\ell(a) = (2^a)^{M_\ell}$,

(b) define: M_ℓ^* is the model with universe $X_\ell := \text{Rang}(f_\ell)$ such that f_ℓ is an isomorphism from M_ℓ onto M_ℓ^*

⊗₂ for $\ell = 1, 2$ if $a, b \in X_\ell$ then $a +_{M_\ell^*} b = a \times_{M_\ell} b$.

[Why? As $\text{PA}_{-1} \vdash 2^x 2^y = 2^{x+y}$.]

⊗₃ if $\ell = 1, 2$ and $a, b \in M_1 \setminus \mathbb{N}$ then

(a) $a E_{M_\ell}^0 b$ iff $f_\ell(a) E_{M_\ell}^2 f_\ell(b)$

- (b) $aE_{M_\ell}^1 b$ iff $f_\ell(a)E_{M_\ell}^3 f_\ell(b)$
- (c) $aE_{M_\ell}^2 b$ iff $f_\ell(a)E_{M_\ell}^4 f_\ell(b)$.

[Why? Look at the definitions and do basic arithmetic.]

- ⊗₄ there is an order isomorphism h from X_1 onto X_2 such that
 - (a) $h \upharpoonright \mathbb{N} = \text{id}_{\mathbb{N}}$
 - (b) if $a \in M \setminus \mathbb{N}$ then h maps $(X_1 \cap (a/E_{M_1}^2))$ onto $X_2 \cap (a/E_{M_1}^2)$.

[Why? By $(*)_8 + (*)_6$.]

- ⊗₅ if $a, b \in X_1$ then $aE_{M_1}^0 b \Leftrightarrow h(a)E_{M_2}^0 h(b)$.

[Why? By ⊗₃ and ⊗₄ and the definition of $E_{M_\ell}^0$.]

- ⊗₆ if $M_\ell^* \models "a_\ell + b_\ell = c_\ell"$ for $\ell = 1, 2$, $h(a_1) = a_2$ and $h(b_2) = b_2$ then
 - (a) $c_1 E_{M_\ell}^2 c_2$ for $\ell = 1, 2$
 - (b) $c_1 E_{M_\ell}^0 c_2$ for $\ell = 1, 2$.

If $a_1 \in \mathbb{N}$ or $b_1 \in \mathbb{N}$ the conclusion follows easily so we assume $a_1, b_1 \notin \mathbb{N}$. For $\ell = 1, 2$ by ⊗₂ we have $M_\ell \models "a_\ell \times b_\ell = c_\ell"$. Also $x \in X_1 \setminus \mathbb{N} \Rightarrow xE_{M_\ell}^2 h(x)$ recalling $E_{M_1}^2 = E_{M_2}^2$, so $a_1 E_{M_2}^2 a_2, b_1 E_{M_2}^2 b_2$ hence for some $n \in \mathbb{N}$ we have $M_2 \models "a_1 < n \times a_2 \wedge a_2 < n \times a_1 \wedge b_1 < n \times b_2 \wedge b_2 < n \times b_1$ hence $M_2 \models "a_1 \times b_1 < n^2 \times a_2 \times b_2 \wedge a_2 \times b_2 < n^2 \times a_1 \times b_1"$ hence $(a_1 \times_{M_2} b_1), (a_2 \times_{M_2} b_2)$ are $E_{M_2}^2$ -equivalent.

So by $(*)_5$ we have $(a_1 \times_{M_2} b_1), (a_1 \times_{M_1} b_1), (a_2 \times_{M_1} b_2), (a_2 \times_{M_2} b_2)$ are $E_{M_1}^2$ -equivalent hence by $(*)_6$ they are $E_{M_2}^2$ -equivalent, in particular c_1, c_2 are $E_{M_\ell}^2$ -equivalent as required in clause (a) of ⊗₆. By ⊗₃ + ⊗₁(b) also clause (b) there follows.

So by ⊗₄ + ⊗₆(b) we are done. □_{9.6}

We have used

{1a.15}

Observation 9.10. Assume $M \models \text{PA}_{-4}$ and $a \in M \setminus \mathbb{N}$

- 1) $\langle a + n : n \in \mathbb{N} \rangle$ is increasing and cofinal in a/E_M^0 .
- 2) $\langle a - n : n \in \mathbb{N} \rangle$ is decreasing and unbounded from below in a/E_M^0 .
- 3) $\langle n \times a : n \in \mathbb{N} \rangle$ is increasing and cofinal in a/E_M^2 .
- 4) Assume in addition $M \models \text{PA}_{-3}$. Then $\langle \min\{b : n \times_M b \geq a\} : n \in \mathbb{N} \rangle$ is unbounded from below in a/E_M^2 .
- 5) Assume $M \models \text{PA}_{-1}$. Then for some $b, 2^b \leq a < 2^{b+1}$ hence we can use in (3),(4) the sequence $\langle 2^{b+n} : n \in \mathbb{N} \rangle, \langle 2^{b-n} : n \in \mathbb{N} \rangle$.

{1a.17}

Observation 9.11. 1) Assume $M_k \models \text{PA}_{-2}$ and $M_k \models "a \times b = c_k"$ for $k = 1, 2$ and $M_1 \upharpoonright \{<\} = M_2 \upharpoonright \{<\}$. Then $c_1 E_{M_2}^5 c_2$ for $k = 1, 2$.

2) Assume $M_k \models \text{PA}_{-2}$ and $M_k \models "a_1 \times a_2 \times \dots \times a_m = c_k"$ for $k = 1, 2$ and $M_1 \upharpoonright \{<\} = M_2 \upharpoonright \{<\}$. Then $c_1 E_{M_k}^5 c_2$ for $k = 1, 2$.

Proof. 1) See $(*)_5$ in the proof of 9.6.

2) Similar proof. □_{9.11}

§ 10. MORE FOR E_M^3

{2b.1}

Claim 10.1. 1) E_M^ℓ refine $E_M^{\ell+1}$ for $\ell = 0, 1, 2, 3, 5$.2) If $a_k E_M^\ell b_k$ for $k = 1, 2$ and $\ell = 0, 1, 2, 3, 4, 5$ then $(a_1 + a_2) E_M^\ell (b_1 + b_2)$.3) If $a_k E_M^\ell b_k$ for $k = 1, 2$ and $\ell = 2, 3, 4$ then $(a_1 \times_M a_2) E_M^\ell (b_1 \times_M b_2)$.4) Assume in addition that M is a model of PA_{-2} . Then part (3) holds for $\ell = 5, 6$.5) If M is $(\ell + 1)$ -o.r. then M is ℓ -o.r. for $\ell = 0, 1, 2, 3$.*Remark 10.2.* Concerning 10.1 recall that E_M^3 refine E_M^5 when $M \models \text{PA}_{-3}$ by 9.3(3),(4).*Proof.* 1) Read the definitions.2) First, assume $\ell = 0$, so by the assumption for $k = 1, 2$ there are $m_k, n_k \in \mathbb{N}$ such that $M \models "a_k + m_k = b_k + n_k"$. Now let $m := m_1 + m_2 \in \mathbb{N}$ and $n := n_1 + n_2 \in \mathbb{N}$ hence $M \models "(a_1 + a_2) + (m_2 + m_2) = (b_1 + b_2) + (n_1 + n_2)"$ hence $(a_1 + a_2) E_M^0 (b_1 + b_2)$ as required.Second, assume $\ell = 2$, so by the assumption, for $k = 1, 2$ there is $n_k \in \mathbb{N}$ such that $M \models "a_k < n_k \times b_k \wedge b_k < n_k \times a_k"$. Let $n = \max\{n_1, n_2\} \in \mathbb{N}$ hence $M \models "(a_1 + a_2) < n_1 b_1 + n_2 b_2 \leq n_1 (b_1 + b_2) + n_2 (b_1 + b_2) = (n_1 + n_2) (b_1 + b_2) = n (b_1 + b_2)"$ and similarly $M \models "(b_1 + b_2) < n (a_1 + a_2)"$ hence $(a_1 + a_2) E_M^2 (b_1 + b_2)$.Third, assume $\ell = 1, 3$; without loss of generality $a_1 <_M b_1$ and as E_M^ℓ is convex (see 9.3(1)) without loss of generality $a_2 \leq_M b_2$. Letting c_k witness $a_k E_M^\ell b_k$ easily $c = \max\{c_1, c_2\}$ witness $(a_1 + a_2) E_M^3 (b_1 + b_2)$.Fourth, the case $\ell = 4$ is easy, too.Fifth, assume $\ell = 5$ and f_k is an order automorphism of M mapping a_k to b_k for $k = 1, 2$. Define a function f from M to M by

- (*) (a) $f(x) = f_1(x)$ if $x <_M a_1$
- (b) $f(x) = a_2 + f_2(x - a_1)$ if $a_1 \leq_M x$.

Now check.

Sixth, assume $\ell = 6$, let $c_k = \min\{a_k, b_k\}$; by 9.3(4) there is $d_k \geq \max\{a_k, b_k\}$ be such that $c_k E_M^5 d_k$ so $a_k, b_k \in [c_k, d_k]$ for $k = 1, 2$. But $(c_1 + c_2) E_M^5 (d_1 + d_2)$ by the result for $\ell = 5$ and $a_1 + b_1, a_2 + b_2 \in [c_1 + c_2, d_1 + d_2]$ so we are done.3) First, assume $\ell = 2$ and for $k = 1, 2$ let n_k witness $a_k E_M^2 b_k$ and choose $n = n_1 n_2$ noting that $n_1, n_2 > 0$ by Definition 9.2(1)(b). Now $M \models "a_1 \times a_2 < (n_1 \times b_1) \times (n_2 \times b_2) = n \times (b_1 \times b_2)"$ and similarly $M \models "(b_1 \times b_2) < n (a_1 \times a_2)"$.The proof for $\ell = 3$ is easy, too. For $\ell = 4$ by the convexity E_M^4 without loss of generality $a_1 \leq a_2, b_1 \leq b_2$ and so there are $n, m \in \mathbb{N}$ such that $a_2 \leq a_1^n, b_2 \leq b_1^m$, so $a_1 \times b_1 \leq a_2 \times b_2 \leq a_1^n \times b_1^m \leq (a_1 \times b_1)^{n+m}$ hence $(a_1 \times b_1)^{n+m} E_M^4 (a_2 \times b_2)$.4) For $\ell = 5$, as in the proof of 9.6. For $\ell = 6$ it follows as above.5) By the definition of m -o.r. and part (1). □_{10.1}

{2b.2}

Question 10.3. Is E_M^5 convex?

{2b.4}

Claim 10.4. If $M \models \text{PA}_{-3}$ and $a_1 E_M^3 a_2$ then there is an order-automorphism of M mapping a_1 to a_2 , i.e. $a_1 E_M^5 a_2$.*Proof.* Without loss of generality $a_1 <_M a_2$ and so by 9.3(2), without loss of generality $\neg(a_1 E_M^2 a_2)$ hence $n \times a_1 < a_2$ for $n \in \mathbb{N}$. So by the definition of E_M^3 and the assumption $a_1 E_M^3 a_2$, clearly for some c we have

- (*)₁ $c <_M a_1, M \models "c^n < a_1"$ for $n \in \mathbb{N}$ and $(c - 1) \times_M a_1 \leq a_2 <_M c \times_M a_1$.

Clearly $a_2 E_M^2 (c \times_M a_1)$ hence again by 9.3(2) without loss of generality

$$(*)_2 \quad M \models "a_2 = c \times_M a_1".$$

We define an equivalence relation E on $[0, a_2]$:

$$(*)_3 \quad x E y \text{ iff } \bigvee_n |x - y| < c^n.$$

Clearly E is a convex equivalence relation. We choose a set X of representatives for E such that $0, a_1, a_2 \in X$, can be done as $0 + c^n = c^n < a_1$ and $c^n + a_1 < 2 \times a_1 < a_2$ for any $n \in \mathbb{N}$.

Note

$$(*)_4 \quad \text{if } b_1, b_2 \in M_{\leq a_1} \text{ then } (b_1 E b_2) \Leftrightarrow (c \times b_1) E (c \times b_2).$$

[Why? As we have

$$|(c \times b_2) - (c \times b_1)| = c \times (|b_2 - b_1|)$$

so for $n \in \mathbb{N}$:

$$|(c \times b_2) - (c \times b_1)| < c^{n+1} \Leftrightarrow |b_2 - b_1| < c^n$$

so $(*)_4$ is true indeed.]

Now we define a function f from M into M as follows:

- $(*)_5$ (a) if $x \in 0/E$, i.e. $\bigvee_n x <_M c^n$ then $f(x) = x$
- (b) if $y \in X \setminus (0/E)$ then $f(y) = c \times y$
- (c) if $x \in X \setminus (0/E) \wedge x \leq_M y \in x/E$ then $f(y) = f(x) + (y - x)$
- (d) if $x \in X \setminus (0/E) \wedge y <_M x \wedge y \in x/E$ then $f(y) = f(x) + (x - y)$
- (e) if $x \geq a_1$ let $f(x) = a_2 + (x - a_1)$.

Note then if $x = 0$ then $f(x) = 0$ by clause (a) and clause (c) does not apply, so f is well defined and is one-to-one order preserving and onto M by $(*)_4$. As $f(a_2) = c \times a_2 = a_2$ we are done. $\square_{10.4}$

Comparing with $(*)_7$ of the proof of 9.6

{2b.8}

Observation 10.5. 1) For $M \models \text{PA}_{-1}$ for any $a \in M \setminus \mathbb{N}$

- (a) the sequence $\langle [a^{1+2^{-n}}] : n \in \mathbb{N} \rangle$, that is $\langle \max\{b : a \text{ divides } b \text{ and } (b/a)^{2^n} \leq a, n \in \mathbb{N}\} \rangle$ is an increasing sequence from $\{b : b < a' \text{ for every } a' \in a/E_M^3\}$ cofinal in it.
- (b) the sequence $\langle [a^{1-2^{-n}}] : n \in \mathbb{N} \rangle$, that is $\langle \max\{b : ([a/b])^{2^n} \leq a\} : n \in \mathbb{N} \rangle$ is a decreasing sequence included in $\{b : a' < b \text{ for every } a' \in a/E_M^3\}$ and unbounded from below in it.

2) Similarly for E_M^1 . Assume $M \models \text{PA}_{-3}$.

$N^* \models T^+$ is \aleph_1 -like $\bar{a}^* = \langle a_\alpha^* : \alpha < \omega_1 \rangle$ indiscernible in ℓ such that $N = \text{Skolem Hull}\{a_\alpha^* : \alpha < \omega_1\}$ and $\langle F_\ell(\eta) : \eta \in \text{arity}(\omega) \text{ is } <_\alpha\text{-increasing} \rangle$ list N with no repetition instead ω is easier and discarding ω from M works but this is better with small price.

Proof. Straight. $\square_{10.5}$

{2b.10}

Theorem 10.6. 1) If M_1, M_2 are models of PA_{-2} and M_1 is 3-o.r. and f is an order-isomorphism from M_1 onto M_2 then f maps $E_{M_2}^k$ onto $E_{M_1}^k$ for $k = 3, 4$.
 2) Assume M_1, M_2 are models of PA_{-1} and there is an order-isomorphism from M_1 onto M_2 mapping $E_{M_1}^3$ to $E_{M_2}^3$, i.e. as in the conclusion of part (1), then $M_1 \upharpoonright \{<, +\}, M_2 \upharpoonright \{<, +\}$ are almost $\{<, +\}$ isomorphic.

Proof. 1) By the assumption and by 10.4 respectively

- (*)₀ (a) $E_{M_1}^3 \supseteq E_{M_1}^5$
 (b) $E_{M_\ell}^3 \subseteq E_{M_\ell}^5$ for $\ell = 1, 2$.

Easily by 9.3(1)

- (*)₁ each $E_{M_\ell}^3$ -equivalence class is convex.

Without loss of generality

- (*)₂ (a) $<_{M_1} = <_{M_2}$ hence
 (b) M_1, M_2 have the same universe and
 (c) $E_{M_1}^5 = E_{M_2}^5$ so $E_{M_2}^3 \subseteq E_{M_2}^5 = E_{M_1}^5 \subseteq E_{M_1}^3$
 (d) let $M := M_1 \upharpoonright \{<\} = M_2 \upharpoonright \{<\}$ hence $E_{M_1}^5 = E_M^5 = E_{M_2}^5 = E_{M_1}^3$.

Also as usual

- (*)₃ $\mathbb{N} \subseteq M_k$ for $k = 1, 2$.
 (*)₄ if $a <_M b$ and $b \in M \setminus \mathbb{N}$ then $b, a +_{M_1} b, a +_{M_2} b$ are $E_{M_1}^3$ -equivalent.

[Why? By the definition of E_M^3 .]

- (*)₅ if $a \in M, b \in M \setminus \mathbb{N}$ and $a \times_{M_k} b = c_k$ for $k = 1, 2$ then $c_1 E_{M_1}^3 c_2$ and $c_1 E_M^5 c_2$.

[By 9.11 we have $c_1 E_M^5 c_2$ and use (*)₀(a) to deduce $c_1 E_{M_1}^3 c_2$.]

- (*)₆ if $M_\ell \models "a_1 \times a_2 \times \dots \times a_n = b_\ell"$ for $\ell = 1, 2$ then $b_1 E_{M_1}^3 b_2$ and $b_1 E_M^5 b_2$.

[Why? Similarly to (*)₅, i.e. by 9.11(2).]

- (*)₇ $E_{M_1}^4 = E_{M_2}^4$.

[Why? Let $a, b \in M \setminus \mathbb{N}$ be given. For $\ell = 1, 2$ and $n \in \mathbb{N}$ let $a_{\ell, n}$ be such that $M_\ell \models "a^n = a_{\ell, n}"$.

First, assume $a E_{M_2}^4 b$ and without loss of generality $a < b$. So for some $n \in \mathbb{N}$ we have $M_2 \models "a < b < a^n"$ so $M_2 \models "a < b < a_{2, n}"$. Also $a_{1, n} E_{M_1}^3 a_{2, n}$ by (*)₆ so by 10.1(1) we have $a_{1, n} E_{M_1}^4 a_{2, n}$ hence for some $m, M_1 \models "(a_{1, n})^m \geq a_{2, n}"$, in fact, even $m = 2$ is O.K. So $M_1 \models "b < a_{mn}"$ but $a <_M b$, so together $a E_{M_1}^4 b$.

Second, assume $\neg(a E_{M_2}^4 b)$ and without loss of generality $a <_M b$. So for every $n \in \mathbb{N}, a_{2, n} <_M b$ and by (*)₆ we have $a_{2, n} E_{M_1}^3 a_{1, n}$ hence $a_{1, n} / E_{M_1}^3$ has a member $< b$, and so in particular $a_{1, n+1} / E_{M_1}^3$ has a member $< b$, but $a_{1, n} / E_{M_1}^3$ is below $a_{1, n+1} / E_{M_1}^3$ (just think on the definitions) so $a_{1, n} <_M b$. As this holds for every $n \in \mathbb{N}$ we conclude $\neg(a E_{M_2}^4 b)$.]

Let

(*)₈ $I_d^k = \{c \in M : M_\ell \models "c^n < d"$ for every $n \in \mathbb{N}\}$ for $d \in M$ and $k = 1, 2$.

Now

(*)₉ $I_d^1 = I_d^2$ for $d \in M$.

[Why? By (*)₇ as $I_d^\ell = \{c : c/E_{M_\ell}^4$ is below $d\}$.]

(*)₁₀ $E_{M_2}^3 = E_{M_1}^3$.

[First, if $a_1 E_{M_2}^3 a_2$ then by 9.3(3),(4) we have $a_1 E_{M_2}^5 a_2$ which, recalling $M_1 \upharpoonright \{<\} = M = M_2 \upharpoonright \{<\}$, is equivalent to $a_1 E_{M_1}^5 a_2$ which implies (by 3-o.r. which we are assuming) $a_1 E_{M_1}^3 a_2$.

Second, assume $\neg(a_1 E_{M_2}^3 a_2)$ and without loss of generality $a_1 <_M a_2$. As $M \models \text{PA}_{-2}$, for some $c \in M$ we have $M_2 \models "ca_1 \leq a_2 < (c+1)a_2"$ so by the previous sentence $c \notin I_{a_1}^2$ hence by (*)₉ also $c \notin I_{a_1}^1$.

By (*)₅ we have $(c \times_{M_1} a_1) E_{M_1}^3 (c \times_{M_2} a_1)$ and as $c \times_{M_2} a_1 \leq_M a_2$ clearly $(c \times_{M_2} a_1)/E_{M_1}^3 \leq a_2/E_{M_1}^3$ so together $(c \times_{M_1} a_1)/E_{M_1}^3$ is smaller or equal to $a_2/E_{M_1}^3$ so for some $a_3 \in a_2/E_{M_1}^3$ we have $c \times_{M_1} a_1 < a_3$. As $c \notin I_{a_1}^1$ this implies a_1, a_3 are not $E_{M_1}^3$ -equivalent, so by the choice of a_3 also $\neg(a_1 E_{M_1}^3 a_2)$, so we are done proving (*)₁₀.]

Hence by (*)₇ + (*)₁₀ part (1) holds.

2) By part (1) and 10.7 below for the function $x \mapsto 2^{2^x}$, and the equivalence relation E_M^4 ; note that we use here PA_{-1} , see Definition 8.4. □_{10.6}

{2b.12}

Claim 10.7. *The models M_1, M_2 are almost $\{<, +\}$ -isomorphic when*

- (a) E_k is a convex equivalence relation on $M_k \setminus \mathbb{N}$ for $k = 1, 2$
- (b) h is an order-isomorphism from M_1 onto M_2 mapping E_1 onto E_2
- (c) f_k is a function definable in M_k , is increasing, maps \mathbb{N} into \mathbb{N} , for each E_k -equivalence class Y the set $\{a \in M : f_k(a) \in Y\}$ has the order type of \mathbb{Z} , for $k = 1, 2$, of course.

Proof. As in the proof of 9.6. □_{10.7}

§ 11. EXISTENCE OF ORDER-RIGID MODELS

The previous sections stress the value of proving the existence of some version of order-rigid models. From the general treatment in [Sh:472], [Sh:800] we have ZFC existence results and see [Sh:384] on the history of such results. But as they are not yet ready we deduce the results under extra set theoretic assumptions by [Sh:107] for T a completion of PA, so that we can define internally the "cardinality" of a bounded set. On bigness notions, alternatively, see [Sh:509].

{3c.2}

Theorem 11.1. *Assume $\lambda = \lambda^{<\lambda}, 2^\lambda = \lambda^+$ and \diamond_S where $S = S_\lambda^{\lambda^+} = \{\delta < \lambda^+ : \text{cf}(\delta) = \lambda\}$. If T is a completion⁴ of PA then T has a λ -saturated model of T of cardinality λ^+ which is 4-o.r.*

Proof. Applying [Sh:107] the main point is choosing the bigness notion. So the result follows by the following definitions and claims mainly ?? □

⁴It is enough below to have PA_{-1} + the scheme "for every $\varphi(x, \bar{y})$ there is $\psi(x, y, \bar{z})$ such that: for every \bar{a} and b there are \bar{c}, d such that $\psi(x, y, \bar{c})$ define a one-to-one mapping from $\{s : \varphi(x, \bar{a})\}$ onto $\{0, \dots, d-1\}$.

- Hypothesis 11.2.** 1) T as in the Theorem 11.1.
 2) $\mathfrak{C} = \mathfrak{C}_T$ is a monster model of T .
 3) $E_\ell = E_{\mathfrak{C}}^\ell$.

§ 12. PRIVATE APPENDIX

Discussion 12.1 (2010.7.11). 1) Recall: if $M \upharpoonright \{c\}$ is λ -saturated then so is M (see proof of [Sh:a, Ch.VI,3.xx] or explicitly [xxx]). So in [Sh:924, 4.a=c3] we can guess for $\delta \in S_\lambda^{\lambda^+}$, M_δ^2 of universe $M_\delta^1 = M_\delta$, also saturated, and now try to use Robinson lemma to have $E_{M_\ell}^4 \supseteq E_{M_\ell}^5$ for $\ell = 1, 2$.

But we have to translate bigness notions.

- 2) We may try: a c -big type $p(x)$ means for every finite $q \subseteq p$ in some interval I , $\bigcap_i \text{length}(I) > c_i$ and density in I is $\geq \frac{1}{2^n}$ for some $n \in \mathbb{N}$.
 3) If $h : M_1 \rightarrow M_2$ is order isomorphic (onto) then f maps $E_{M_1}^4 = \{(a, b) : \bigvee_{n \in \mathbb{N}} \log_{[2]}(a) - \log_{[1]}(b) \in [-n, n]\}$ onto E_M^4 where $\log_{[2]} = \log_2 \log_2$; similarly for $\log_{[2k]}$.
 4) Old part of the introduction, before ??... and for a 3-order rigid model M , the order determines $M \upharpoonright \{+, <\}$ up to almost isomorphism. The point is, that in §3, we have complimentary results showing $aE_M^4 b$ is a necessary condition (here - not in ZFC). Together we have gotten a reasonable though not complete answer to question 0.1.

Moved 2010.7.09 from remark to 7.7, pgs. 12,13:

{c17}

Remark 12.2. 1) If $a_* E_M^4 b_*$, $a_* < b_*$, $(a_*/E_M^3) < (b_*/E_M^3)$ the situation is not clear. On a_*/E_M^4 there is a natural division by $\{A_\xi\} = \{a : \xi(a, a_*) = \xi : \xi \in \mathbb{R}_{>0}\}$. We know that on each A_ξ there are order automorphisms, quite many. But is $A_\xi \cong A_\zeta$ for $\xi < \zeta \in \mathbb{R}_{>0}^2$. We have to look again at $(*)_1$ of version B.

2) A variant of the 7.7 is when in clause (d): use $\Gamma = \Gamma_{\bar{a}_*}^1$. We replace clauses $(\delta), (\varepsilon)$ by:

- (δ) $d_1, d_2, \pi(d_1), \pi(d_2) \in B$
 (ε) $q(x)$ includes $\{d_1 < x < d_2 < b_x\} \cup \{\varphi(x, \pi(d_1), \bar{a}) = \varphi(x, \pi(d_2), \bar{a}) : \bar{a} \text{ from } A\}$.

§ 13. PRIVATE APPENDIX

Moved from proof of 10.6 in Oct.2009:

Let $c_{\ell,n}$ be such that $M_\ell \models "c^n = c_{\ell,n}"$ for $\ell = 1, 2$ and $n < \omega$ so $M_2 \models "c_{1,n(*)} < a_1 \leq c_{1,n(*)+1} < a_2 \leq c_{1,n(*)+2}"$. So $n \in \mathbb{N} \Rightarrow c_{1,n}, E_{M_1}^3 c_{2,n}$ can be proved as in $(*)_5$ with n instead of 2.

Also $(c_{1,n(*)}/E_{M_1}^3) \leq (a_1/E_{M_1}^3) \leq (c_{1,n(*)+1}/E_{M_1}^3)$ and $\{a_1 x_{M_2} c, a_2, a_1 x_{M_2} + c\} \subseteq a_2/E_{M_2}^3$ and $a_1 x_{M_2} c E_{M_1}^3 a_1 x_{M_2} c$. But $c \notin I_a^1$ hence $\neg(a_1 E_{M_1}^3 c x_{M_1} a_1)$, together we are done.]

As $(*)_7$ of 9.6 with E^4 instead of E^2 .

$(*)_{11}$ if $a \in M \setminus \mathbb{N}$ then $(a/E_{M_1}^2, <_M)$ has cofinality \aleph_0 and also its inverse has cofinality \aleph_0 .

Moved (09.11.18) from after Version A in the proof of ??:

Version A: $(a_*, b_*$ are not E_M^4 -equivalent)

Toward contradiction, assume this fails.

For every $d \in M_{<b_*}$ clearly

$(*)_0$ $p(x, y) \cup \{(x \neq d)\}$ is Γ -small

and we let

$$R = R_1 := \{(d_1, d_2) : d_1 < a_*, d_2 < b_* \text{ and the type } p(x, y) \cup \{y < d_1, x \geq d_2\} \text{ is } \Gamma\text{-small in the variable } x\}.$$

This is a two-place relation and it satisfies:

$(*)_1$ if $(d_1, d_2) \in R, d'_1 \leq d_1, b_* > d'_2 \geq d_2$ then $(d'_1, d'_2) \in R$.

[Why? By monotonicity.]

$(*)_2$ if $d_1 \in M_{<a_*}, d_2 \in M_{<b_*}$ and $\pi(d_2) = d_1 \in \text{Rang}(\pi)$ then $(d_1, d_2) \in R$.

[Why? By assumption toward contradiction as any Γ -big type can be extended to a complete one.]

$(*)_3$ if $d_1 \in M_{<a_*}, d_2 \in M_{<b_*}$ and $\pi(d_2) < d_1$ and $p(x, y) \cup \{x > d_2\}$ is Γ -big then $(d_1, d_2) \notin R$.

[Why? Toward contradiction assume $(d_1, d_2) \in R$ let $d'_1 = \pi(d_2)$ so by $(*)_2$ the type $p(x, y) \cup \{y < d'_1, x > d_2\}$ is Γ -small but $p(x, y) \cup \{x > d_2\}$ is Γ -big recalling the last assumption of $(*)_3$, so together we have $p(x, y) \cup \{x > d_2, \neg(y < d'_1 \equiv x > d_2)\}$ is Γ -big so

$$p(x, y) \cup \{x > d_2, \neg(y > d_1)\} \text{ is } \Gamma\text{-big}$$

hence

$$p(x, y) \cup \{x > d_1, y \leq d_2\} \text{ is } \Gamma\text{-big}$$

which means $(d'_1, d_2) \notin R$, and by $(*)_2$ we get $(d_1, d_2) \notin R$ and $(*)_3$ holds.]

Recall $p_0(x) = p(x, y) \upharpoonright x$

(*)₄ if $d \in p_0(M)$ then both $p(x, y) \cup \{x < d\}, p(x, y) \cup \{x > d\}$ are Γ -big.

[Why? If not, there is $\varphi(x, y) \in p(x, y)$ so if $d \in \varphi(M)$ not both $\{\varphi(x, y) \wedge x < d\}, \{\varphi(x, y) \wedge x > d\}$ are Γ -big and $\varphi(x, y) - x < b_*$. Let $\psi(x) = (\exists y)\varphi(x, y)$ so $\psi(M)$ is a subset of $[0, b_*)$ and choose d which is in the middle of $\psi(M)$, i.e. $(\psi(M) \leq 2|\{e \in \psi(M) : e \geq d\}|$ and $|\psi(M)| \leq |\{e \in \psi(M) : e \leq d\}|$. For d we get a contradiction.]

(*)₅ if $d_2 < d'_2 < b_*, d_2 = \pi(d_2), d'_1 = \pi(d'_2)$ hence $d_1 < d'_1$ and $p(x, y) \cup \{d_2 < x < d'_2\}$ is Γ -large then $(d'_1, d_2) \notin R$.

[Why? Otherwise $p(x, y) \cup \{y < d'_1, x \geq d_2\}$ is Γ -small. As $p(x, y) \cup \{d_2 < x < d'_2\}$ is Γ -large there is $q(x, y) \in \mathbf{S}^2(A \cup \{d_1, d_2, d'_1, d'_2\})$ extending it which is Γ -large. So “ $y < d'_1$ ” $\notin q(x, y)$ hence “ $d'_1 \leq y$ ” $\in q(x, y)$. So “ $d'_i = y$ ” $\in q(x, y)$ or “ $d'_1 < y$ ” $\in q(x, y)$. If the later occurs $p(x, y) \cup \{d'_1 \leq y, d'_2 \geq x\}$ is Γ -big which means $(d'_1, d'_2) \notin R$, but $\pi(d'_2) = d'_1$, contradiction to (*₂). If the former occurs $p(x, y) \cup \{y = d'_1, d'_2 > x\}$ is Γ -big. Applying (*₄) to $q(x, y)$ we can find d''_2 such that $d_2 < d''_2 < d'_1$ and $q(x, y) \cup \{x < d''_2\}$ is Γ -big and let $d''_1 = \pi(d''_2)$, so $d_1 < d''_1 < d'_1$. We can find Γ -big $q_1(x, y) \in \mathbf{S}^2(B), B := A \cup \{d_1, d_2, d'_1, d'_2, d''_1, d''_2\}$ extending $q(x, y) \cup \{x < d''_2\}$ so $q_i(x, y) \vdash “x < d_2” \wedge d''_1 < d'_1 = y”$ so we have gotten the desired conclusion of ??, so (*₅) holds.]

Let $R_1 = R, R_0 = \{(d_1, d_2) : d_2 \leq b_*, d_2 < b_* \text{ and } (d_1, d_2) \notin R\}$

(*)₆ there is a type $q(x, y)$ over A such that $(d_1, d_2) \in R_0$ iff (d_1, d_2) realizes $q(x, y)$.

[Why? As we are assuming $\Gamma_{a_*}^1$.]

(*)₇ if $(d_1, d_2) \in R_1$ and $(d'_1, d'_2) \in R_0$ and $p(x, y) \cup \{d_2 < x < d'_2\}$ is Γ -big then $d_1 < d'_1$.

[Why? Assume not, i.e. $d'_1 \leq d_1$ and by (*₃) $e < a_*$ such that $(e, d_2) \in R_1, (e, d'_2) \in R_0$. Now by (*₄) we can find d''_2 such taht $d_2 < d''_2 < d'_2$ and $p(x, y) \cup \{d_2 < x < d''_2\}, p(x, y) \cup \{d''_2 < x < d'_2\}$ are Γ -big. So $\pi(d''_2) \leq e$ or $e \leq \pi(d''_2)$ and by symmetry (we can invert the intervals) without loss of generality $\pi(d''_2) \leq e$. Apply (*₅) to (d_2, d''_2) and get $(\pi(d''_2), d_2) \in R_0$ but by (*₂) recalling $\pi(d''_2) \leq e$ that $(e, d_2) \in R_0$. However, $(e, d_2) \in R_1$, contradiction.]

Let $R' = R'_1 = \{(d_1, d_2) : d_1 < a_*, d_2 < b_* \text{ and the type } p(x, y) \cup \{y > d_1, x \leq d_2\}$ is Γ -small in the variable $x\}$ and

$$R'_1 = R', R'_0 = \{(d_2, d_2) : d_1 < a_*, d_2 < b_* \text{ and } (d_1, d_2) \notin R'_1\}.$$

Clearly all the above apply to (R', R'_1, R'_0) but now for some type $q'(x, y)$ over A we have $(d_1, d_2) \in R'_0$ iff (d_1, d_2) realizes $q'(x, y)$.

So

⊗₁ if $d_2 < d'_2 < b_*$ and $p(x, y) \cup \{d_2 < x < d'_2\}$ is Γ -big and $(d_1, d_2) \in R'_0$ and $(d'_1, d'_2) \in R_0$ then $d_1 < d'_1$.

Hence by compactness

⊗₂ for some $n \in \mathbb{N}$ and $\varphi_0(x) \in p(x, y), \varphi_1(x, y) \in q(x, y), \varphi_2(x, y) \in q'(x, y)$ we have

- (a) $\varphi_0(x) \vdash x < b_* \wedge (\exists y)\varphi_\ell(x, y)$
- (b) $\varphi_\ell(x, y) \vdash x < b_* \wedge y < a_*$
- (c) if $d_2 < d'_2 < b_*$ such that $(\varphi_0(M) \cap [d_2, d'_2]) \geq a_* \times d_*^n/e_*$ and $\varphi_2(d_1, d_2), \varphi_1(d'_1, d'_2)$ then $d_1 < d_2$
- (d) if $d_2 < b_*$ then $\varphi_1(\pi(d_2), d_2) \wedge \varphi_2(\pi(d_2), d_2)$
- (e) like \oplus_1 .

On $[0, a_*)$ we can define, in M , a function $F_2(d) = \max\{e < a_* : \varphi_2(e, d)\}$, $F_1(d) = \min\{e < a_* : \varphi_1(e, d)\}$. By easy finite arithmetic we can contradict to pigeon hull principle.

All this finishes the case $a_*/E_M^4 < b_*/E_M^4, d_* = a_*$.

We try to turn to the other case.

Version B: (09.11.09) rethink! the general case, i.e. a_*, b_* not.

For $a \in b/E_M^4$ such that $a \leq_M b$ let $\xi(a, b)$ be $\log_2(a)/\log_2(b)$ in the sense of \mathfrak{C} rounded to a real, i.e. $\varepsilon(a, b)$ is the unique $\xi \in \mathbb{R}_{(0,1]}$ such that $\frac{m}{n} <_M \xi \Rightarrow b^m <_M a^n$. Similarly we let $\xi(I, J)$ where I, J are (open) intervals of M as $\xi(\ell g(I), \ell g(J))$ when $\ell g((a_1, a_2)) = (a_2 - a_1)$.

Clearly

$$(*)_1 \text{ for } a < b, \xi(a, b) = 1 \text{ iff } a \in b/E_M^3.$$

Now we are given π, a_*, b_* as in the theorem.

Now

- (*) there are infinite intervals $[a_1, a_2), (b_1, b_2)$ included in $[0, a_*), [0, b_*)$ respectively such that
 - (a) $\pi(b_\ell) = a_\ell$ such that $\xi(a_2 - a_1, b_2 - b_1) \geq \xi(a_*, b_*)$
 - (b) if $[a'_1, a'_2), [b'_1, b'_2)$ are (infinite) sub-intervals of $[a_1, a_2), [b_1, b_2)$ respectively and $\pi(b'_\ell) = a'_\ell$ then $\xi(a'_2 - a'_1, b'_2 - b'_1) \leq \xi(a_2 - a_1, b_2 - b_1)$.

[Why? For infinite sub-intervals (I, J) of $(0, a), [a, b)$ such that π maps I to J let $\xi(I, J) = \xi(\text{length}(I), \text{length}(J))$. Let $\xi'(I, j) = \sup\{\xi(I', \pi(I')) : (I', \pi(I')) \text{ are infinite sub-intervals of } I, J \text{ respectively}\}$ so $> \xi(I^*, \pi(I))$).

By induction on $n \in \mathbb{N}$ we choose $I_n = (a_{n,2}, a_{n,1}), J_n = (b_{n,2}, b_{n,1})$ such that:

- (a) the infinite sub-intervals of $[0, a_*), [0, b_*)$ respectively
- (b) $\Pi(I_n) = J_n$
- (c) $I - 0 = [0, a_*)$ so $J_0 = [0, b_*)$
- (d) $\xi(I_{n+2}, J_{n+1}) > \xi(I_n, J_n)$ moreover $\xi(I_{n+1}, J_{n+1})$.

Having carried the induction we can find an interval $(a_{\omega,1}, a_{\omega,2}) \subseteq \cap\{I_n : n < \omega\}$ such that - FILL.

Hence without loss of generality

- (*)₃ letting $\xi = \xi(a_*, b_*)$ there are no $b_1 < b_2 \leq b_*, b_2 \notin b_1/E_M^0$ such that $\xi(\pi(b_2) - \pi(b_1), b_2 - b_1) > \xi$.

We shall use $\Gamma_{a_*}^2$, so we arrive to

- (*)₄ (a) X is a definable subset of $[0, b_*)$

- (b) $|X| \geq (a_*)^k$ for every $k \in \mathbb{N}$; older: $k + 1 \geq b_*^k, k \in \mathbb{N}$
- (c) f is a definable weakly increasing function from X into $[0, a_*)$
- (d) for every b , $|\{x \in X : x < b \equiv f(x) \leq \pi(b)\}|$ is $\Gamma_{a_*}^2$ -small.]

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