

Introduction

Itai Ben-Yaacov

C. Ward Henson

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1 Continuous logic

Origins

Many classes of (complete) metric structures arising in analysis are “tame” (e.g., admit well-behaved notions of independence) although not elementary in the classical sense.

Continuous logic [BU, BBHU] (Ben-Yaacov, Berenstein, Henson & Usvyatsov) is an attempt to apply model-theoretic tools to such classes. It was preceded by:

- Henson’s logic for Banach structures (positive bounded formulae, approximate satisfaction).
- Ben-Yaacov’s positive logic and compact abstract theories.
- Chang and Keisler’s continuous model theory (1966).
- Łukasiewicz’s many-valued logic (similar, although probably devised for other purposes).
- ...?

1.1 Basic definitions

Intellectual game: replace $\{T, F\}$ with $[0, 1]$

- The basic idea is: “replace the space of truth values $\{T, F\}$ with $[0, 1]$, and see what happens”...
- Things turn out more elegant if we agree that 0 is “*True*”.
- Greater truth value is falser.

Ingredient I: non-logical symbols

- A signature \mathcal{L} consists of function and predicate symbols, as usual.
- n -ary function symbols: interpreted as functions $M^n \rightarrow M$.
- n -ary predicate symbols: interpreted as functions $M^n \rightarrow [0, 1]$.
- \mathcal{L} -terms and atomic \mathcal{L} -formulae are as in classical logic.

Example: language of probability algebras

Probability algebras are Boolean algebras of events in probability spaces; the probability of an event is a value in $[0, 1]$.

Language of probability algebras: $\mathcal{L} = \{0, 1, \cdot^c, \cap, \cup, \mu\}$.

- $0, 1$ are 0-ary function symbols (*constant symbols*).
- \cdot^c (complement) is a unary function symbol.
- \cup, \cap (union, intersection) are binary function symbols.
- μ (probability) is a unary predicate symbol.

Thus:

- $z, x \cap y^c, x \Delta y$ are *terms* (values in the algebra).
- $\mu(x), \mu(x \cap y^c)$ are *atomic formulae* (values in $[0, 1]$).

Ingredient II: Connectives

- Any continuous function $[0, 1]^n \rightarrow [0, 1]$ should be admitted as an n -ary connective.
- Problem: uncountable syntax. But a dense subset of $C([0, 1]^n, [0, 1])$ (in uniform convergence) is good enough.
- The following connectives generate a (countable) dense family of connectives (lattice Stone-Weierstrass):

$$\neg x := 1 - x; \quad \frac{1}{2}x := x/2; \quad x \div y := \max\{x - y, 0\}.$$

- “ $\varphi \div \psi$ ” replaces “ $\psi \rightarrow \varphi$ ”. In particular: $\{\psi, \varphi \div \psi\} \models \varphi$ (Modus Ponens: if $\psi = 0$ and $\varphi \div \psi = 0$ then $\varphi = 0$).

Ingredient III: Quantifiers

- If $R \subseteq M^{n+1}$ is a predicate on M , $(\forall x R(x, \bar{b}))^M$ is the falsest among $\{R(a, \bar{b}) : a \in M\}$.
- By analogy, if $R: M^{n+1} \rightarrow [0, 1]$ is a *continuous predicate*:

$$(\forall x R(x, \bar{b}))^M = \sup_{a \in M} R(a, \bar{b}).$$

We will just use “ $\sup_x \varphi$ ” instead of “ $\forall x \varphi$ ”.

- Similarly, “ $\exists x\varphi$ ” becomes “ $\inf_x \varphi$ ”.
- Prenex normal form exists since the connectives $\neg, \frac{1}{2}, \div$ are monotone in each argument:

$$\varphi \div \inf_x \psi \equiv \sup_x (\varphi \div \psi), \quad \&c. \dots$$

Probability algebras, cntd.

- We may construct useful connectives:

$$\begin{aligned} a \wedge b &:= \min\{a, b\} &= a \div (a \div b) \\ a \vee b &:= \max\{a, b\} &= \neg(\neg a \wedge \neg b) \\ |a - b| &&= (a \div b) \vee (b \div a) \end{aligned}$$

- Thus: $\mu(x \cap y)$ and $|\mu(x) - \mu(y)|$ are quantifier-free formulae.
- $\sup_x \inf_y |\mu(x \cap y) - \frac{1}{2}\mu(x)|$ is a formula. It is in fact a *sentence*, as it has no *free variables*.

Ingredient IV: Equality...?

In classical logic the symbol $=$ always satisfies:

$$x = x \qquad (x = y) \rightarrow \left((x = z) \rightarrow (y = z) \right) \qquad (\text{ER})$$

Replacing “ $x = y$ ” with “ $d(x, y)$ ” and “ $\varphi \rightarrow \psi$ ” with “ $\psi \div \varphi$ ”:

$$d(x, x) \qquad \left(d(y, z) \div d(x, z) \right) \div d(x, y)$$

I.e., d is a pseudo-metric:

$$d(x, x) = 0 \qquad d(y, z) \leq d(x, z) + d(x, y) \qquad (\text{PM})$$

Similarly, $=$ is a congruence relation:

$$(x = y) \rightarrow \left(P(x, \bar{z}) \rightarrow P(y, \bar{z}) \right) \qquad (\text{CR})$$

Translates to:

$$\left(P(y, \bar{z}) \div P(x, \bar{z}) \right) \div d(x, y)$$

I.e., P is 1-Lipschitz:

$$P(y, \bar{z}) \div P(x, \bar{z}) \leq d(x, y) \quad (1L)$$

\therefore all predicate and function symbols must be 1-Lipschitz in d .

Example (Probability algebras, part 3). Indeed: $d(a, b) := \mu(a \Delta b)$ is a (pseudo)metric on events, and each of \cdot^c, \cup, \cap, μ is 1-Lipschitz.

Structures

Definition. A set M , equipped with a pseudo-metric d^M and 1-Lipschitz interpretations f^M, P^M of symbols $f, P \in \mathcal{L}$ is an \mathcal{L} -pre-structure.

It is an \mathcal{L} -structure if d^M is a complete metric.

- Once $=^M$ is a congruence relation, classical logic cannot tell whether it is true equality or not.
- Similarly, once all symbols are 1-Lipschitz, continuous logic cannot tell whether:
 - d^M is a true metric or a mere pseudo-metric.
 - A Cauchy sequence has a limit or not.
- A pre-structure M is logically indistinguishable from its *completion* $\widehat{M/\sim_d}$. ($a \sim_d b \iff d(a, b) = 0$)

Recap: probability algebras

- Let $(\Omega, \mathfrak{B}, \mu)$ be a probability space.
- Let $\mathfrak{B}_0 \leq \mathfrak{B}$ be the null-measure ideal, and $\bar{\mathfrak{B}} = \mathfrak{B}/\mathfrak{B}_0$. Then $\bar{\mathfrak{B}}$ is a Boolean algebra and μ induces $\bar{\mu}: \bar{\mathfrak{B}} \rightarrow [0, 1]$. The pair $(\bar{\mathfrak{B}}, \bar{\mu})$ is a *probability algebra*.
- It admits a complete metric: $d(a, b) = \bar{\mu}(a \Delta b)$. $\bar{\mu}$ and the Boolean operations are 1-Lipschitz.
- $(\mathfrak{B}, 0, 1, \cap, \cup, \cdot^c, \mu)$ is a pre-structure; $(\bar{\mathfrak{B}}, 0, 1, \cap, \cup, \cdot^c, \bar{\mu})$ is its completion (i.e., a structure).

Remark. If $a_n \rightarrow a$ in d then $\mu(a_n) \rightarrow \mu(a)$. Thus σ -additivity of the measure comes “for free”.

Bottom line

- By replacing $\{T, F\}$ with $[0, 1]$ we obtained a logic for (bounded) complete metric 1-Lipschitz structures.
- It is fairly easy to replace “1-Lipschitz” with “uniformly continuous”.
- One can also overcome “bounded”, but it’s trickier.
- Since all structures are complete metric structures we do not measure their size by cardinality, but by *density character*:

$$\|(M, d)\| = \min\{|A| : A \subseteq M \text{ is dense}\}.$$

1.2 Semantics

Semantics

As usual, the notation $\varphi(x_0, \dots, x_{n-1})$ [or $\varphi(x_{<n})$, or $\varphi(\bar{x})$] means that the free variables of φ are among x_0, \dots, x_{n-1} .

If M is a structure and $\bar{a} \in M^n$: we define the *truth value* $\varphi^M(\bar{a}) \in [0, 1]$ inductively, in the “obvious way”.

Example. Let $(M, 0, 1, \cdot, \cup, \cap, \mu)$ be a probability algebra, $\varphi(x) = \inf_y |\mu(x \cap y) - \frac{1}{2}\mu(x)|$.

- If $a \in M$ is an atom, then $\varphi^M(a) = \frac{1}{2}\mu(a)$.
- If a has no atoms below it then $\varphi^M(a) = 0$.

The function $\varphi^M : M^n \rightarrow [0, 1]$ is uniformly continuous (by induction on φ).

Various “elementary” notions

- *Elementary equivalence:* If M, N are two structures then $M \equiv N$ if $\varphi^M = \varphi^N \in [0, 1]$ for every sentence φ (i.e.: formula without free variables). Equivalently: “ $\varphi^M = 0 \iff \varphi^N = 0$ for all sentence φ .”
- *Elementary extension:* $M \preceq N$ if $M \subseteq N$ and $\varphi^M(\bar{a}) = \varphi^N(\bar{a})$ for every formula φ and $\bar{a} \in M$. This implies $M \equiv N$.

Lemma (Elementary chains). *The union of an elementary chain $M_0 \preceq M_1 \preceq \dots$ is an elementary extension of each M_i .*

Caution: we have to replace the union of a countable increasing chain with its completion.

Ultraproducts

- $(M_i: i \in I)$ are structures, \mathcal{U} an ultrafilter on I .
- We let $N_0 = \prod_{i \in I} M_i$ as a set; its members are $(\bar{a}) = (a_i: i \in I)$, $a_i \in M_i$.
- We interpret the symbols:

$$\begin{aligned} f^{N_0}((a_i: i \in I), \dots) &= (f^{M_i}(a_i, \dots): i \in I) \in N_0 \\ P^{N_0}((a_i: i \in I), \dots) &= \lim_{\mathcal{U}} P^{M_i}(a_i, \dots) \in [0, 1] \end{aligned}$$

- This way N_0 is a pre-structure. We define $N = \widehat{N_0}$ (the completion), and call it the *ultraproduct* $\prod_{i \in I} M_i / \mathcal{U}$.
- The image of $(\bar{a}) \in N_0$ in N is denoted $(\bar{a})_{\mathcal{U}}$:

$$(\bar{a})_{\mathcal{U}} = (\bar{b})_{\mathcal{U}} \iff 0 = \lim_{\mathcal{U}} d(a_i, b_i) \quad \left[= d^{N_0}((\bar{a}), (\bar{b})) \right].$$

Properties of ultraproducts

- *Łoś's Theorem*: for every formula $\varphi(x, y, \dots)$ and elements $(\bar{a})_{\mathcal{U}}, (\bar{b})_{\mathcal{U}}, \dots \in N = \prod M_i / \mathcal{U}$:

$$\varphi^N((\bar{a})_{\mathcal{U}}, (\bar{b})_{\mathcal{U}}, \dots) = \lim_{\mathcal{U}} \varphi^{M_i}(a_i, b_i, \dots).$$

- [Easy] $M \equiv N$ (M and N are elementarily equivalent) if and only if M admits an elementary embedding into an ultrapower of N .
- [Deeper: generalising Keisler & Shelah] $M \equiv N$ if and only if M and N have ultrapowers which are isomorphic.

1.3 Theories

Theories

- A *theory* T is a set of sentences (closed formulae).
- $M \models T \iff \varphi^M = 0$ for all $\varphi \in T$.
- We sometimes write T as a set of *statements* “ $\varphi = 0$ ”. We may also allow as statements things of the form “ $\varphi \leq r$ ”, “ $\varphi \geq r$ ”, “ $\varphi = r$ ”, etc.
- If M is any structure then its theory is

$$\text{Th}(M) = \{ \text{“}\varphi = 0\text{”} : \varphi^M = 0 \} \quad \left[\equiv \{ \text{“}\varphi = r\text{”} : \varphi^M = r \} \right].$$

Theories of this form are called *complete* (equivalently: complete theories are the maximal satisfiable theories).

Compactness

Theorem (Compactness). *A theory is satisfiable if and only if it is finitely satisfiable.*

Notice that:

$$T \equiv \{ \text{“}\varphi \leq 2^{-n}\text{”} : n < \omega \ \& \ \text{“}\varphi = 0\text{”} \in T \}.$$

Corollary. *Assume that T is approximately finitely satisfiable. Then T is satisfiable.*

Examples of continuous elementary classes

- Hilbert spaces (infinite dimensional).
- Probability algebras (atomless).
- L^p Banach lattices (atomless).
- Fields with a non-trivial valuation in $(\mathbb{R}, +)$ (algebraically closed, in characteristic (p, q)).
- &c. . .

All these examples are complete and admit QE.

Universal theories

- A theory consisting solely of “ $(\sup_{\bar{x}} \varphi(\bar{x})) = 0$ ”, where φ is quantifier-free, is called *universal*. Universal theories are those stable under substructures.
- We may write $(\sup_{\bar{x}} \varphi) = 0$ as $\forall \bar{x} (\varphi = 0)$.
- Similarly, we may write $(\sup_{\bar{x}} |\varphi - \psi|) = 0$ as $\forall \bar{x} (\varphi = \psi)$.
- And if σ, τ are terms: we may write $(\sup_{\bar{x}} d(\sigma, \tau)) = 0$ as $\forall \bar{x} (\sigma = \tau)$.

The (universal) theory of probability algebras

The class of probability algebras is axiomatised by:

universal equational axioms of Boolean algebras

$$\forall xy \ d(x, y) = \mu(x \Delta y)$$

$$\forall xy \ \mu(x) + \mu(y) = \mu(x \cap y) + \mu(x \cup y)$$

$$\mu(1) = 1$$

The model completion is the $\forall\exists$ -theory of atomless probability algebras:

$$\sup_x \inf_y \left| \mu(x \cap y) - \frac{1}{2} \mu(x) \right| = 0.$$

2 Continuous model theory

2.1 Types

Types (without parameters)

Definition. Let M be a structure, $\bar{a} \in M^n$. Then:

$$\text{tp}^M(\bar{a}) = \{\text{“}\varphi(\bar{x}) = r\text{”} : \varphi(\bar{x}) \in \mathcal{L}, r = \varphi(\bar{a})^M\}.$$

$S_n(T)$ is the space of types of n -tuples in models of T . If $p \in S_n(T)$:

$$\varphi(\bar{x})^p = r \iff \text{“}\varphi(\bar{x}) = r\text{”} \in p.$$

- The *logic topology* on $S_n(T)$ is minimal such that $p \mapsto \varphi^p$ is continuous for all φ .
- This is the analogue of the Stone topology in classical logic; it is compact and Hausdorff (not totally disconnected).

Types (with parameters)

Definition. Let M be a structure, $\bar{a} \in M^n$, $B \subseteq M$. Then:

$$\begin{aligned} \text{tp}^M(\bar{a}/B) = \\ \{\text{“}\varphi(\bar{x}, \bar{b}) = r\text{”} : \varphi(\bar{x}, \bar{y}) \in \mathcal{L}, \bar{b} \in B^m, r = \varphi(\bar{a}, \bar{b})^M\}. \end{aligned}$$

$S_n(B)$ is the space of types over B of n -tuples in *elementary extensions* of M . If $p \in S_n(B)$, $\bar{b} \in B$:

$$\varphi(\bar{x}, \bar{b})^p = r \iff \text{“}\varphi(\bar{x}, \bar{b}) = r\text{”} \in p.$$

The *logic topology* on $S_n(B)$ is minimal such that $p \mapsto \varphi(\bar{x}, \bar{b})^p$ is continuous for all $\varphi(\bar{x}, \bar{b})$, $\bar{b} \in B^m$. It is compact and Hausdorff.

Saturated and homogeneous models

Definition. Let κ be a cardinal, M a structure.

- M is κ -*saturated* if for every $A \subseteq M$ such that $|A| < \kappa$ and every $p \in S_1(A)$: p is realised in M .
- M is κ -*homogeneous* if for every $A \subseteq M$ such that $|A| < \kappa$ and every mapping $f: A \rightarrow M$ which preserves truth values, f extends to an automorphism of M .

Fact. Let M be any structure and \mathcal{U} a non-principal ultrafilter on \aleph_0 . Then the ultra-power M^{\aleph_0}/\mathcal{U} is \aleph_1 -saturated.

Monster models

A *monster model* of a complete theory T is a model of T which is κ -saturated and κ -homogeneous for some κ which is much larger than any set under consideration.

Fact. • *Every complete theory T has a monster model.*

- *If \bar{M} is a monster model for T , then every “small” model of T (i.e., smaller than κ) is isomorphic to some $N \preceq \bar{M}$.*
- *If $A \subseteq \bar{M}$ is small then $S_n(A)$ is the set of orbits in \bar{M}^n under $\text{Aut}(\bar{M}/A)$.*

Thus monster models serve as “universal domains”: everything happens inside, and the automorphism group is large enough.

Definable predicates

- We identify a formula $\varphi(x_{<n})$ with the function $\varphi: S_n(T) \rightarrow [0, 1]$ it induces: $p \mapsto \varphi^p$. By Stone-Weierstrass these functions are dense in $C(S_n(T), [0, 1])$.
- An arbitrary continuous function $\psi: S_n(T) \rightarrow [0, 1]$ is called a *definable predicate*. It is a uniform limit of formulae: $\psi = \lim_{n \rightarrow \infty} \varphi_n$. Its interpretation:

$$\psi^M(\bar{a}) = \lim_n \varphi_n^M(\bar{a}).$$

Since each φ_n^M is uniformly continuous, so is ψ^M .

- Same applies with parameters. Note that a definable predicate $\lim \varphi_n(\bar{x}, \bar{b}_n)$ may depend on countably many parameters.

Imaginaries and algebraic closure

- In continuous logic *imaginary elements* are introduced as canonical parameters of formulae and predicates with parameters. Imaginary sorts are also metric:

$$d(\text{cp}(\psi), \text{cp}(\chi)) = \sup_{\bar{x}} |\psi(\bar{x}) - \chi(\bar{x})|.$$

- An element a is *algebraic* over A if the set of its conjugates over A is compact (replaces “finite”).
- $\text{acl}^{eq}(A)$ is the set of all imaginaries algebraic over A .

Omitting types

Theorem (Omitting types). *Assume T is countable and $X \subseteq S_1(T)$ is meagre (i.e., contained in a countable union of closed nowhere-dense sets). Then T has a model M such that a dense subset of M omits each type in X .*

(Similarly with $X_n \subseteq S_n(T)$ meagre for each n .)

What about omitting types in M , and not only in a dense subset?

2.2 The metric on $S_n(T)$

Metric on types

The topological structure of $S_n(T)$ is insufficient. We will also need to consider the distance between types:

$$d(p, q) = \inf\{d(a, b) : a, b \in M \models T \ \& \ M \models p(a) \cup q(b)\}.$$

(In case T is incomplete and p, q belong to different completions: $d(p, q) = \inf \emptyset := \infty$.)

The infimum is always attained as minimum. Indeed, apply compactness to the partial type:

$$p(x) \cup q(y) \cup \{d(x, y) \leq d(p, q) + 2^{-n} : n < \omega\}.$$

Some properties of $(S_n(T), d)$

- If $f: S_n(T) \rightarrow [0, 1]$ is topologically continuous (f is a definable predicate) then it is metrically uniformly continuous.
- Implies: The metric refines the topology.
- If $F \subseteq S_n(T)$ is closed, then so is the set:

$$\bar{B}(F, r) = \{p \in S_n(T) : d(p, F) \leq r\}.$$

- Implies: $(S_n(T), d)$ is complete.
- And: If $F \subseteq S_n(T)$ is closed and $p \in S_n(T)$, then there is $q \in F$ such that $d(p, q) = d(p, F)$.

All these properties are consequences of compactness + “metric Hausdorff” property:

Lemma. *The distance function $d: S_n(T)^2 \rightarrow [0, \infty]$ is lower semi-continuous. That is to say that $\{(p, q) : d(p, q) \leq r\}$ is closed for all r .*

Proof. The projection $S_{2n}(T) \rightarrow S_n(T) \times S_n(T)$ is closed, and $[d(\bar{x}, \bar{y}) \leq r] \subseteq S_{2n}(T)$ is closed, whereby so is its image $\{(p, q) : d(p, q) \leq r\} \subseteq S_n(T)^2$. \square

***d*-isolated types**

Definition. A type $p \in S_n(T)$ is *d-isolated* if for all $r > 0$ the metric ball $B(p, r)$ contains p in its topological interior: $p \in B(p, r)^\circ$ (i.e., the metric and the topology coincide at p).

Fact. A type $p \in S_n(T)$ is *d-isolated* if and only if it is weakly *d-isolated*, i.e., iff for all $r > 0$: $B(x, r)^\circ \neq \emptyset$.

Omitting and realising types in models

Proposition (Henson). *A d-isolated type p is realised in every model of T . If T is countable, then the converse is also true.*

Proof. \implies As $B(p, 2^{-n})^\circ \neq \emptyset$ for all n , it must be realised in M , say by a_n . We can furthermore arrange that $d(a_n, a_{n+1}) < 2^{-n-1}$. Then $a_n \rightarrow a \models p$.

\impliedby If $\bar{B}(p, r)^\circ = \emptyset$ for some $r > 0$, we can omit it in a dense subset of M . Then M omits p . \square

Ryll-Nardzewski Theorem

Definition. A theory T is λ -categorical if for all $M, N \models T$:

$$\|M\| = \|N\| = \lambda \implies M \simeq N.$$

Theorem (Henson). *For a complete countable theory T , TFAE:*

- T is \aleph_0 -categorical (unique separable model).
- Every n -type over \emptyset is *d-isolated* for all n .
- The metric and topology coincide on each $(S_n(T), d)$.
- Every automorphism-invariant uniformly continuous predicate on \bar{M} is definable.

2.3 Stability

Stable theories

Recall: $\|\cdot\|$ denotes the *metric density character*.

Definition. • (Iovino) We say that T is λ -stable if $\|A\| \leq \lambda \implies \|S_n(A)\| \leq \lambda$.

- It is *stable* if it is λ -stable for some λ .
- It is *superstable* if it is λ -stable for all λ big enough.

Proposition. *The following are equivalent:*

- T is stable.
- If $\|M\| \leq 2^{|T|}$ then $|S_n(M)| \leq 2^{|T|}$.

Notions of independence

Let \bar{M} be a monster model, and \perp a ternary notion of independence between small subsets of \bar{M} : $A \perp_B C$ means “ A is independence from C over B .” It may satisfy:

- Invariance: under automorphisms of \bar{M} .
- Symmetry: $A \perp_B C \iff C \perp_B A$.
- Transitivity: $A \perp_B CD \iff [A \perp_B C \text{ and } A \perp_{BC} D]$.
- Finite character: $A \perp_B C \iff \bar{a} \perp_B C$ for all finite $\bar{a} \in A$.
- Extension: for all \bar{a}, B, C there is \bar{a}' such that $\text{tp}(\bar{a}/B) = \text{tp}(\bar{a}'/B)$ and $\bar{a}' \perp_B C$.
- Local character: For all \bar{a} and B there is $B_0 \subseteq B$ such that $|B_0| \leq |T|$ and $\bar{a} \perp_{B_0} B$.
- Stationarity: if $M \preceq \bar{M}$, $\bar{a} \perp_M B$, $\bar{a}' \perp_M B$ then: $\text{tp}(\bar{a}/M) = \text{tp}(\bar{a}'/M) \implies \text{tp}(\bar{a}/B) = \text{tp}(\bar{a}'/B)$.

Stability and independence

Theorem. *T is stable if and only if its monster models admit notions of independence satisfying all of the above. Moreover, if such a notion of independence exists then it is unique.*

Example. • In Hilbert spaces: \perp = orthogonality.

- In probability algebras: \perp = probabilistic independence.
- In L^p lattices: more complicated.

References

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