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

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

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

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

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

Prove that the diagram:

$$\begin{array}{l} (\overline{\mu},\supseteq) \to \operatorname{Set} \\ (\ S_0 \supseteq S_1 \) \mapsto (\ (\Pi_{(s\in S_0)}M_s) \ni f \mapsto f \upharpoonright_{S_1} \in (\Pi_{(s\in S_1)}M_s) \) \end{array}$$

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

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

Solution.

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

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

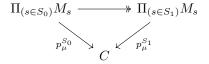
does not depend on the choice of \hat{f} . Indeed, whenever $\hat{f}' \in \Pi_{(s \in S)} M_s$ is such that $\hat{f}' \upharpoonright_{S_0} = f$, it is the case that $\hat{f}' \upharpoonright_{S_0} = \hat{f} \upharpoonright_{S_0}$ and then $\hat{f}' \sim \hat{f}$. Moreover, whenever $S_0 \supseteq S_1$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

$$\Pi_{(s\in S_0)}M_s \xrightarrow{\qquad \qquad } \Pi_{(s\in S_1)}M_s$$

$$q_{\mu}^{S_0} \xrightarrow{\qquad \qquad } \Pi_{(s\in S)}M_s/\mu$$

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

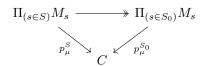
Let C be a cocone of the given diagram, with the family $\{p_{\mu}^{S_0} : \prod_{(s \in S_0)} M_s \to C\}$. Then, whenever $S_0 \supseteq S_1$ is an arrow of $(\overline{\mu}, \supseteq)$, it is the case that the following diagram:



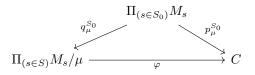
commutes. Then the map:

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

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



commutes, it is the case that $p_{\mu}^{S}(f) = p_{\mu}^{S_{0}}(f \upharpoonright_{S_{0}}) = p_{\mu}^{S_{0}}(g \upharpoonright_{S_{0}}) = p_{\mu}^{S}(g)$. Moreover, whenever $S_{0} \in \overline{\mu}$, it is the case that the following diagram:



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

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

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