An Improper Arithmetically Closed Borel Subalgebra of $\mathcal{P}(\omega)$ mod FIN

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March 11, 2010

Abstract

We show the existence of a subalgebra $\mathcal{A} \subseteq \mathcal{P}(\omega)$ that satisfies the following three conditions:

- $\mathcal{A}$ is Borel (when $\mathcal{P}(\omega)$ is identified with 2^ω).
- $\mathcal{A}$ is arithmetically closed (i.e., $\mathcal{A}$ is closed under the Turing jump, and Turing reducibility).
- The forcing notion $(\mathcal{A}, \subseteq)$ modulo the ideal FIN of finite sets collapses the continuum to $\aleph_0$.

1. INTRODUCTION[1]

For a subalgebra $\mathcal{A} \subseteq \mathcal{P}(\omega)$ let $\mathbb{P}_\mathcal{A}$ be the partial order obtained by reducing $(\mathcal{A}, \subseteq)$ modulo the ideal FIN of finite sets. Gitman [G-1] made an advance towards the *Scott set problem* by showing that, assuming the proper forcing axiom (PFA), if $\mathcal{A}$ is arithmetically closed and $\mathbb{P}_\mathcal{A}$ is a proper notion

[1]The final version of this paper was prepared while both authors participated in the special program at the Mittag-Leffler Institute (Sweden) devoted to mathematical logic during September 2009. Enayat's work was partially supported by a grant from the European Scince Foundation, via the activity *New Frontiers of Infinity: Mathematical, Philosophical and Computational Prospects*. Shelah would like to thank the Israel Science Foundation (Grant No. 710/07) and the US-Israel Binational Science Foundation (Grant No. 2006108) for partial support of this research. This is paper [EnSh-936] in Shelah's masterlist of publications.

of forcing, then there is a model of Peano arithmetic whose standard system is $\mathcal{A}$.[2] Gitman [G-2] also investigated proper posets of the form $\mathbb{P}_{\mathcal{A}}$ and showed that the existence of proper uncountable arithmetically closed algebras $\mathcal{A} \neq \mathcal{P}(\omega)$ is consistent with $\mathsf{ZFC} + \mathsf{PFA}$. These results naturally motivate the question whether there is an arithmetically closed $\mathcal{A}$ for which $\mathbb{P}_{\mathcal{A}}$ is not proper. This question was answered in the affirmative by Enayat [E, Theorem D], using a highly nonconstructive reasoning that establishes the existence of an arithmetically closed $\mathcal{A}$ of power $\aleph_1$ such that $\mathbb{P}_{\mathcal{A}}$ collapses $\aleph_1$ (and is therefore not proper). The nonconstructive feature of the proof prompted Question II(b) of [E], which asked whether $\mathbb{P}_{\mathcal{A}}$ is a proper poset if $\mathcal{A}$ is both arithmetically closed and *Borel* (when $\mathcal{P}(\omega)$ is identified with the Cantor set).[3]

The main result of this paper, Theorem A below, provides a strong negative answer to the above question.

Theorem A. *There is an arithmetically closed Borel subalgebra $\mathcal{A} \subseteq \mathcal{P}(\omega)$ such that $\mathbb{P}_{\mathcal{A}}$ is equivalent to* $\text{Levy}(\aleph_0, 2^{\aleph_0})$.

Theorem A is established in Section 3 using a rich toolkit from set theory and model theory. For this reason, Section 2 is devoted to the description of the machinery employed in the proof of Theorem A.

Dedication. We are honored to have the opportunity to present this paper in a special issue that celebrates Ken Kunen's far reaching achievements.

[2]The Scott set problem [KS, Question 1] asks whether every Scott set $\mathcal{A}$ can be realized as the standard system of a model of Peano arithmetic (a subalgebra $\mathcal{A} \subseteq \mathcal{P}(\omega)$ is a Scott set if $\mathcal{A}$ is closed under Turing reducibility, and every infinite subtree of ${}^{<\omega}2$ that is coded in $\mathcal{A}$ has an infinite branch that is also coded in $\mathcal{A}$). It is known that the answer to the Scott set problem is positive when $|\mathcal{A}| \leq \aleph_1$, and when $\mathcal{A} = \mathcal{P}(\omega)$. On the other hand, a subalgebra $\mathcal{A} \subseteq \mathcal{P}(\omega)$ is arithmetically closed if $\mathcal{A}$ is closed under (1) Turing jump and (2) Turing reducibility. Note that if $\mathcal{A}$ is arithmetically closed, then $\mathcal{A}$ is a Scott set, but not vice versa.

[3]Many of the other questions posed in [E] have by now been answered by Shelah; see [Sh-5] and [Sh-6].

2. PRELIMINARIES

2.1. FORCING

Given an infinite cardinal κ, $\textsc{Levy}(\aleph_0, \kappa)$ is the usual partial order that collapses κ to $\aleph_0$, i.e., $\textsc{Levy}(\aleph_0, \kappa) = ({}^{<\omega}\kappa, \subseteq)$. The following result provides a structural characterization of $\textsc{Levy}(\aleph_0, \kappa)$.[4]

2.1.1. Theorem (McAloon [Ko, Theorem 14.17]). *The following conditions are equivalent for a partial order $\mathbb{P}$ of infinite cardinality κ.*

(a) *$\mathbb{P}$ is equivalent*[5] *to* $\textsc{Levy}(\aleph_0, \kappa)$.
(b) *$\mathbb{P}$ is $(\aleph_0, \kappa)$ nowhere distributive, i.e., there is a family $\{I_n : n \in \omega\}$ of maximal antichains of $\mathbb{P}$ such that for every $p \in \mathbb{P}$, there is some $n < \omega$ such that there are κ elements of I_n that are compatible with p.*

2.1.2. Corollary [J, Lemma 26.7]**.** *The following two conditions are equivalent for a partial order $\mathbb{P}$ of cardinality $\kappa \geq \aleph_0$.*

(a) *$\mathbb{P}$ is equivalent to* $\textsc{Levy}(\aleph_0, \kappa)$.
(b) $\mathbb{V}^{\mathbb{P}} \models$ "*there is a surjection $f : \omega \to \kappa$*".

The next result shows that one can use standard techniques to build a subalgebra $\mathcal{A} \subseteq \mathcal{P}(\omega)$ such that $\mathbb{P}_{\mathcal{A}}$ is not proper.

2.1.3. Proposition[6]**.** *There is a family $\mathcal{A} \subseteq \mathcal{P}(\omega)$ of cardinality $\aleph_1$ such that $\mathbb{P}_{\mathcal{A}}$ is equivalent to* $\textsc{Levy}(\aleph_0, \aleph_1)$.

Proof: By a theorem of Parovičenko [Pa] (see also [Ko, Sections 5.28 and 5.29]) every Boolean algebra of cardinality $\leq \aleph_1$ can be embedded into $\mathcal{P}(\omega)$ mod FIN. On the other hand, $\textsc{Levy}(\aleph_0, \aleph_1)$ can be densely embedded into a Boolean algebra of power $\aleph_1$ since each s in $\textsc{Levy}(\aleph_0, \aleph_1)$ determines a basic clopen X_s set in ${}^{\omega}\omega_1$, and the Boolean algebra $\mathbb{B}$ of clopen sets generated by the family $\{X_s : s \in \textsc{Levy}(\aleph_0, \aleph_1)\}$ is of size $\aleph_1$. So by Parovičenko's theorem there is an embedding f of $\mathbb{B}$ into $\mathcal{P}(\omega)$ mod FIN. Let $\mathcal{A} := \{X \subseteq \omega : [X]$ is in the range of $f\}$. Since $\mathbb{P}_{\mathcal{A}}$ is isomorphic to $\mathbb{B}$, and $\mathbb{B}$ is equivalent to $\textsc{Levy}(\aleph_0, \aleph_1)$, $\mathbb{P}_{\mathcal{A}}$ collapses $\aleph_1$. Therefore, by Corollary 2.1.2, $\mathbb{P}_{\mathcal{A}}$ is equivalent to $\textsc{Levy}(\aleph_0, \aleph_1)$. $\square$

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[4] See [BS, Corollary 1.15] for a generalization of Theorem 2.1.1. that characterizes other collapsing algebras.

[5] For separative partial orders $\mathbb{P}_1$ and $\mathbb{P}_2$, $\mathbb{P}_1$ is *equivalent* to $\mathbb{P}_2$ if $B(\mathbb{P}_1) \cong B(\mathbb{P}_2)$, where $B(\mathbb{P})$ is the complete Boolean algebra consisting of regular cuts of $\mathbb{P}$ [J, Theorem 14.10].

[6] Thanks to K.P. Hart and Ken Kunen for (independently) drawing our attention to this consequence of Parovičenko's theorem.

2.1.4. Remark[7]**.** Zapletal [Z, Lemma 2.3.1] used Woodin's Σ^2_1-absoluteness theorem [L, Theorem 3.2.1] to show that in the presence of the continuum hypothesis and large cardinals (more precisely: a measurable Woodin cardinal), a projective partial order $\mathbb{P}$ preserves $\aleph_1$ iff $\mathbb{P}$ is proper. Note that if $\mathcal{A}$ is Borel, then $\mathbb{P}_{\mathcal{A}}$ is projective.

2.2. INFINITE COMBINATORICS

2.2.1. Definition. Suppose $\mathcal{A} \subseteq \mathcal{P}(\omega)$.

(a) $\mathcal{A}$ is *almost disjoint* (AD) if the intersection of any two distinct members of $\mathcal{A}$ is finite.

(b) An AD family $\mathcal{A}$ is *maximal almost disjoint* (MAD) if $\mathcal{A}$ has no proper extension to another AD family.

(c) A MAD family $\mathcal{A}$ is *completely separable* if every set $X \subseteq \omega$ either contains a member of $\mathcal{A}$ or is a subset of the union of a finite subfamily of $\mathcal{A}$.

Hechler [H, Theorem 8.2, Lemma 9.2] showed that Martin's axiom (MA) implies the existence of a completely separable family.[8] A similar proof yields the following result.

2.2.2. Theorem. *The following statement (#) is provable within* $\mathsf{ZFC} + \mathsf{MA}$.

(#) *For every increasing sequence* $\overline{n} = \langle n_i : i < \omega \rangle$ *with* $\lim\limits_{i\in\omega}(n_{i+1} - n_i) = \infty$ *there is a AD family* $\mathcal{A} = \mathcal{A}_{\overline{n}}$ *that satisfies the following two conditions:*

(1) $\mathcal{A} \subseteq \{u \subseteq \omega : \exists j \in \omega\ \forall i \in \omega \backslash j\ \ |u \cap [n_i,\ n_{i+1})| = 1\}$, *and*

(2) *If* $X \subseteq \omega$ *and* $\limsup\limits_{i\in\omega} |X \cap [n_i,\ n_{i+1})| = \infty$, *then* $\{B \in \mathcal{A} : B \cap X$ *is infinite*$\}$ *is either finite or has cardinality* $2^{\aleph_0}$.

2.3. TREE INDISCERNIBLES

2.3.1. Definition. Suppose $\mathcal{M}$ is a model with signature $\tau_{\mathcal{M}}$. An indexed family $\{a_\eta : \eta \in {}^{\omega}2\}$ of pairwise distinct elements of $\mathcal{M}$ is said to be a family of *tree indiscernibles in* $\mathcal{M}$ if for every $\varphi(x_0, \cdots, x_{m-1}) \in \mathsf{L}_{\omega,\omega}(\tau_{\mathcal{M}})$, there is some $n_\varphi < \omega$, such that for all natural numbers $n > n_\varphi$ and all infinite

[7] We owe this remark to Paul Larson.

[8] The question of the existence of a completely separable MAD family in ZFC was posed by Erdős and Shelah [ES] and remains open. Shelah [Sh-7] has recently shown that (1) the existence of such families can be established within $\mathsf{ZFC} + 2^{\aleph_0} < \aleph_\omega$; and (2) the nonexistence of such families has very high large cardinal strength. See also [HS] for further open questions regarding completely separable families.

sequences $\eta_0, \cdots, \eta_{m-1} \in {}^{\omega}2$, $\nu_0, \cdots, \nu_{m-1} \in {}^{\omega}2$ the following implication is true

$$\left(\bigwedge_{i<m} \eta_i \restriction n = \nu_i \restriction n\right) \wedge \left(\bigwedge_{i<j<m} \eta_i \restriction n \neq \eta_j \restriction n\right) \Longrightarrow$$
$$\mathcal{M} \models \varphi[a_{\eta_0}, \cdots, a_{\eta_{m-1}}] \leftrightarrow \varphi[a_{\nu_0}, \cdots, a_{\nu_{m-1}}].$$

Tree indiscernibles were invented by Shelah ([Sh-1], [Sh-2]) to prove certain 2-cardinal theorems, including $(\aleph_\omega, \aleph_0) \to (2^{\aleph_0}, \aleph_0)$.[9] More recently, Shelah [Sh-4] further developed the machinery of tree indiscernibles in his work on Borel structures. In particular, he isolated a cardinal $\lambda_{\omega_1}(\aleph_0)$ that satisfies the following three properties.

- $\lambda_{\omega_1}(\aleph_0) \leq \beth_{\omega_1}$ [Sh-4, Def. 1.1, Conclusion 1.8].
- $\lambda_{\omega_1}(\aleph_0)$ is preserved in c.c.c. extensions [Sh-4, Claim 1.10].
- If a sentence $\psi \in \mathsf{L}_{\omega_1,\omega}$ has a model $\mathcal{M}_0$ with $\left|R^{\mathcal{M}_0}\right| \geq \lambda_{\omega_1}(\aleph_0)$ (where R is a distinguished unary predicate of $\mathcal{M}_0$), then ψ has a Skolemized model $\mathcal{M}$ that is generated by a family of tree indiscernibles in $R^{\mathcal{M}}$ (in particular $\left|R^{\mathcal{M}}\right| = 2^{\aleph_0}$) [Sh-4, Claim 2.1].

The above three facts immediately imply the following result.

2.3.2. Theorem. *Suppose* $\mathbf{V}$ *satisfies* $\aleph_{\omega_1} = \beth_{\omega_1}$ *and* $\mathbb{P}$ *is a c.c.c. notion of forcing. Then the following statement* ($\blacktriangle$) *holds in* $\mathbf{V}^{\mathbb{P}}$:

($\blacktriangle$) *If a sentence* ψ *of* $\mathsf{L}_{\omega_1,\omega}$ *has a model* $\mathcal{M}_0$ *with* $\left|R^{\mathcal{M}_0}\right| \geq \aleph_{\omega_1}$*, then there is a countable first order Skolemized theory* T *such that* $\tau(T) \supseteq \tau(\psi)$*, and* $T + \psi$ *has a model* $\mathcal{M}$ *that is generated from a family of tree indiscernibles* $\{a_\eta : \eta \in {}^{\omega}2\} \subseteq R^{\mathcal{M}}$.

The next result shows that for a given sentence ψ of $\mathsf{L}_{\omega_1,\omega}$ the existence of a model of ψ that is generated by tree indiscernibles is absolute.[10]

[9] Shelah also employed tree indiscernibles in his work on classification theory [Sh-3, VII, Sec.4] to show that for all $\lambda \geq \max\{|T|, \aleph_1\}$ T has 2^λ nonisomorphic models of cardinality λ for every complete theory T that is not superstable ([Pi] includes an expository account). Tree indiscernibles were also discovered by Paris and Mills ([PM], [KS, Theorem 3.5.3]) in the context of nonstandard models of Peano arithmetic to show, e.g., the existence of model $\mathcal{M}$ of PA with a nonstandard integer m in $\mathcal{M}$ such that the set of $\mathcal{M}$-predecessors of m is externally countable but the set of $\mathcal{M}$-predecessors of 2^m is of power $2^{\aleph_0}$ (this result is also an immediate corollary of [Sh-1, Theorem 1]).

[10] This result is stated for generic extensions, but the proof shows that this absoluteness result is true for any two ω-models $\mathbf{V}$ and $\mathbf{W}$ of $\mathsf{ZF} + \mathsf{DC}$ with $\mathcal{P}^{\mathbf{V}}(\omega) \subseteq \mathcal{P}^{\mathbf{W}}(\omega)$.

2.3.3. Theorem. *For any sentence ψ of $\mathsf{L}_{\omega_1,\omega}$ the following statement (♠) is absolute between* $\mathbf{V}$ *and any generic extension* $\mathbf{V}^{\mathbb{P}}$*:*

(♠) := "*there is a Skolemized model $\mathcal{M} \models \psi$ with a countable signature $\tau(\mathcal{M}) \supseteq \tau(\psi)$ such that $\mathcal{M}$ is generated from a family of tree indiscernibles $\{a_\eta : \eta \in {}^{\omega}2\} \subseteq R^{\mathcal{M}}$".*

Proof: It is well known[11] that for any sentence ψ of $\mathsf{L}_{\omega_1,\omega}$ with signature $\tau(\psi)$ there is a countable Skolemized first order theory T_ψ in a countable signature $\tau^+ \supseteq \tau(\psi)$ and a countable set Γ_ψ of 1-types of τ^+ such that (1) every model $\mathcal{M}$ of ψ has an expansion to a model $\mathcal{M}^+$ of T_ψ which omits the types in Γ_ψ, and (2) every model of T_ψ that omits the types in Γ_ψ satisfies ψ. Suppose ψ has a model $\mathcal{M}$ generated from a family $\{a_\eta : \eta \in {}^{\omega}2\}$ of tree indiscernibles in $\mathbf{V}^{\mathbb{P}}$. Then in $\mathbf{V}^{\mathbb{P}}$ we can form the multi-sorted structure $(\mathcal{M}^+, \mathcal{N}, f)$, where $\mathcal{N}$ is the standard model for second order number theory $(\omega, \mathcal{P}(\omega))$ (which is itself a two-sorted structure) and $f : \mathcal{P}(\omega) \to M$ by $f(A) = a_{\chi_A}$ (where χ_A is the characteristic function of A). In particular, the signature τ^* appropriate to $(\mathcal{M}^+, \mathcal{N}, f)$ has a sort U_M for the universe of $\mathcal{M}^+$, a sort $U_{\mathcal{P}(\omega)}$ for $\mathcal{P}(\omega)$, and a sort U_ω for ω. Let θ be the conjunction of the following sentences $\theta_1, \cdots, \theta_4$ of $\mathsf{L}_{\omega_1,\omega}(\tau^*)$. Note that θ_4 is the only finitary sentence in the list.

- θ_1 expresses: ψ holds in U_M.
- θ_2 expresses: the axioms of second order arithmetic[12] (Z_2) hold in $(U_{\mathcal{P}(\omega)}, U_\omega)$.
- θ_3 expresses: U_ω is an ω-model.
- θ_4 expresses: f is an injection from $\mathcal{P}(\omega)$ into M.

Consider the subset B of $({}^{\omega}2)^2$ that consists of elements of the form (r, s), where r codes a countable model $(\mathcal{M}_r^+, \mathcal{N}_r, f_r)$ of θ such that $\mathcal{M}_r^+$ omits the types in Γ_ψ, and s codes a function $g_s : \omega \to \omega$ that witnesses the fact that the image of f_r forms a family of tree indiscernibles in the sense of $\mathcal{N}_r$, i.e., g_s has the property that for every formula $\varphi = \varphi(x_0, \cdots, x_{m-1}) \in \mathbf{L}_{\omega,\omega}(\tau_\psi)$, if $n > g_s(\ulcorner\varphi\urcorner)$, then for all $x_0, \cdots, x_{m-1} \in U_{\mathcal{P}(\omega)}$, and for all $y_0 \cdots, y_{m-1} \in U_{\mathcal{P}(\omega)}$ the following implication is true (in what follows, φ^{U_M} is the relativization

[11] Cf. [Ke, Ch.11, Theorem 14] or [B, Theorem 6.18].

[12] We just need a workable theory of finite and infinite sequences, so it is more than sufficient to use RCA_0 or ACA_0 instead of Z_2 here.

of φ to U_M)

$$\left(\bigwedge_{i<m} \chi_{x_i} \restriction n = \chi_{y_i} \restriction n\right) \wedge \left(\bigwedge_{i<j<m} \chi_{x_i} \restriction n \neq \chi_{x_j} \restriction n\right) \rightarrow$$

$$\varphi^{U_M}[f(x_0), \cdots, f(x_{m-1})] \leftrightarrow \varphi^{U_M}[f(y_0), \cdots, f(y_{m-1})].$$

It is easy to see that B is a Borel set with a Borel code c in $\mathbf{V}$. Also, by the downward Löwenheim-Skolem theorem for $\mathsf{L}_{\omega_1,\omega}$ sentences,

$$\mathbf{V}^{\mathbb{P}} \models \text{“the Borel set coded by } c \text{ is not empty”}.$$

On the other hand, the statement “the Borel set coded by c is empty” is provably equivalent (in $\mathsf{ZF} + \mathsf{DC}$) to a Π^1_1-statement [J, Lemma 25.45] and therefore by Mostowski Π^1_1-absoluteness theorem [J, Theorem 25.4], the Borel set coded by c is nonempty in the real world $\mathbf{V}$. This shows that in $\mathbf{V}$ there is a countable model $(\mathcal{M}_0, \mathcal{N}_0, f_0)$ of ψ, and a function $g_0 : \omega \to \omega$ that witnesses the fact that the image of f forms a family of tree indiscernibles in the sense of $\mathcal{N}_0$ (in particular, $\mathcal{N}_0$ is an ω-model of second order arithmetic).

The countable model $(\mathcal{M}_0^+, \mathcal{N}_0, f_0)$ and g_0 together provide us with a blueprint Σ for producing a model of ψ of cardinality continuum that is generated by tree indiscernibles. To construct Σ, add new constants $\{c_\eta : \eta \in {}^\omega 2\}$ to the vocabulary τ^+ of $\mathcal{M}_0^+$. Then Σ is defined as follows. Given $\varphi(x_0, \cdots, x_{m-1}) \in \mathsf{L}_{\omega,\omega}(\tau_{\mathcal{M}})$, fix any $n > g_s(\ulcorner\varphi\urcorner)$, and find $\nu_0 \cdots, \nu_{m-1} \in {}^\omega 2$ such that each ν_i is coded in $\mathcal{N}_0$ (i.e., there is some A_i in $U_{\mathcal{P}(\omega)}$ of $\mathcal{N}_0$ such that $\chi_{A_i} = \nu_i$) and $\eta_i \restriction n = \nu_i \restriction n$ for each $i < m$. Then put $\varphi[c_{\eta_0}, \cdots, c_{\eta_{m-1}}]$ or its negation in Σ depending on whether $\mathcal{M}_0^+$ respectively satisfies $\varphi[f_0(A_0), \cdots, f_{m-1}(A_{m-1})]$ or its negation. Since $\mathcal{M}_0^+$ is Skolemized, Σ uniquely determines an elementary extension $\mathcal{M}_2^+$ of $\mathcal{M}_0^+$ that is generated by tree indiscernibles. In order to arrange an elementary extension of $\mathcal{M}_0^+$ that is generated by tree indiscernibles that also satisfies ψ we need to thin $\mathcal{M}_2^+$ as follows. Since $\mathcal{M}_0^+$ omits every type in Γ_ψ and g_0 provides a witness to the tree indiscernibility of the range of f_0, we can easily construct a perfect subtree Δ of ${}^\omega 2$ such that the submodel $\mathcal{M}_1^+$ of $\mathcal{M}_2^+$ generated by $\{c_\eta : \eta \in \Delta\}$ omits every type in Γ_ψ. Therefore $\mathcal{M}_1^+$ is our desired model of ψ that is generated by tree indiscernibles. $\square$

2.4. BOREL STRUCTURES

Recall that a model $\mathcal{M}$ is said to be *totally Borel* if the universe of $\mathcal{M}$ is a Borel subset of $\mathbb{R}$, and every subset of X that is parametrically definable in $\mathcal{M}$ is a Borel set. It is known that every countable theory has an uncountable totally Borel model. This result was established by H. Friedman [St-1] and also (later, but independently) by Malitz-Mycielski-Reinhardt [MMR]. The following results are included for those readers favoring a shorter (albeit less self-contained) proof of Theorem A.

2.4.1. Theorem (Steinhorn [St-2]). *If $\mathcal{M}$ is a model generated by tree indiscernibles, then $\mathcal{M}$ is isomorphic to a totally Borel model.*

2.4.2. Theorem (Harrington-Shelah [HMS]) *No analytic linear order contains an uncountable well-ordered set. In particular, the cofinality of every Borel linear order with no last element is $\aleph_0$.*

3. PROOF OF THEOREM A

Before presenting the full technical details of the proof, let us describe a high-level summary of the three stages of the argument.

- **Stage 1 Outline.** Start with the constructible universe $\mathbf{L}$ and a regular cardinal $\kappa > (\aleph_{\omega_1})^{\mathbf{L}} = (\beth_{\omega_1})^{\mathbf{L}}$. Then force $\mathsf{MA} + 2^{\aleph_0} = \kappa$ with the usual c.c.c. partial order $\mathbb{Q}$ of cardinality κ. By Theorem 2.2.2, in $\mathbf{L}^{\mathbb{Q}}$ there is a MAD family satisfying (#). In $\mathbf{L}^{\mathbb{Q}}$, use Theorem 2.3.2 to get hold of an ω-standard model $\mathcal{M}'$ of ZFC^- (where ZFC^- is ZFC without the powerset axiom) that satisfies (#) and is generated by tree indiscernibles.

- **Stage 2 Outline.** By Theorem 2.4.1 $\mathcal{M}'$ is a totally Borel model in $\mathbf{L}^{\mathbb{Q}}$. Combined with Theorem 2.3.3 this shows that there is also a totally Borel model $\mathcal{M}$ in $\mathbf{V}$ that shares the salient features of $\mathcal{M}'$. In particular, $\mathcal{M}$ is an ω-standard model of ZFC^- that satisfies (#) and is generated by tree indiscernibles. The family $\mathcal{A}$ of Theorem A is the set of reals of $\mathcal{M}$. This family $\mathcal{A}$ is both Borel and arithmetically closed.

- **Stage 3 Outline.** Let $\mathfrak{b}^{\mathcal{M}}$ be the *bounding number* $\mathfrak{b}$ as computed in $\mathcal{M}$. By Theorem 2.4.2 $\mathsf{cf}(\mathfrak{b}^{\mathcal{M}}) = \aleph_0$. Coupled with the fact that

(#) is true in $\mathcal{M}$, one can then verify that $\mathbb{P}_{\mathcal{A}}$ is $(\aleph_0, 2^{\aleph_0})$ nowhere distributive. By Theorem 2.1.1, this completes the proof of Theorem A.

We now proceed to flesh out the above outline.

Stage 1. Let $\mu = (\aleph_{\omega_1})^{\mathbf{L}} = (\beth_{\omega_1})^{\mathbf{L}}$, and fix a regular cardinal $\kappa > \mu$. By GCH in $\mathbf{L}$, $\kappa = \kappa^{<\kappa}$ holds in $\mathbf{L}$. Let $\mathbb{Q}$ be the usual notion of forcing $\mathsf{MA} + 2^{\aleph_0} = \kappa$ [J, Theorem 16.13]. Let $\mathcal{H}(\kappa^+)$ be the collection of sets whose transitive closure has cardinality at most κ. In the forcing extension $\mathbf{L}^{\mathbb{Q}}$ let $\mathcal{M}_0$ be an expansion of the structure $(\mathcal{H}(\kappa^+), \in)$ by Skolem functions, a well-ordering of $\mathcal{H}(\kappa^+)$, and individual constants c_n and c_ω, where $c_n^{\mathcal{M}_0} = n$, and $c_\omega^{\mathcal{M}_0} = \omega$. Let $\tau = \tau_{\mathcal{M}_0} =$ the signature of $\mathcal{M}_0$. We may assume that $\tau \in \mathbf{L}$ and τ is countable in $\mathbf{L}$, but note that $\mathsf{Th}(\mathcal{M}_0)$ need not be in $\mathbf{L}$. Of course $\mathcal{M}_0$ is a model of $\mathsf{ZFC}^- +$ "$2^{\aleph_0}$ is the last cardinal".

Since $\kappa > \mu$ we may invoke Theorem 2.3.2 to obtain a model $\mathcal{M}'$ in $\mathbf{L}^{\mathbb{Q}}$ that satisfies the following five conditions:

(a) $\mathcal{M}'$ is a model of $\mathsf{Th}(\mathcal{M}_0)$ with signature τ.
(b) $\mathcal{M}'$ is an ω-model, i.e., $\mathcal{M}$ omits $\{x \in c_\omega\} \cup \{x \neq c_n : n < \omega\}$.
(c) There is a family $\{a_\eta : \eta \in {}^{\omega}2\}$ of tree indiscernibles in $\mathcal{M}$.
(d) For each $\eta \in {}^{\omega}2$, $\mathcal{M}' \models$ "$a_\eta \subseteq c_\omega$" (i.e., each a_η is a real in the sense of $\mathcal{M}'$).
(e) $\mathcal{M}'$ is the Skolem hull of $\{a_\eta : \eta \in {}^{\omega}2\}$.

Stage 2. Let $T = \{\varphi \in \mathsf{L}_{\omega,\omega}(\tau) : \ 1 \Vdash_{\mathbb{Q}} \mathcal{M}' \models \varphi\}$. Note that since $\mathcal{M}'$ is actually a $\mathbb{Q}$-name, $T \in \mathbf{L}$. By Theorem 2.3.3 there is a τ-model $\mathcal{M}$ of T in $\mathbf{V}$ and a family of tree indiscernibles $\langle a_\eta : \eta \in 2^\omega \rangle$ that satisfy conditions (b), (c), (d) and (e) above. We may assume that the model $\mathcal{M}$ is in "reduced form", i.e., the well-founded part of $\mathcal{M}$ is transitive. In particular, $\omega^{\mathcal{M}} = \omega$, and if $\mathcal{M} \models b \subseteq c_\omega$, then $b \in \mathcal{P}(\omega)$. Let $\mathcal{A} = \{b : \mathcal{M} \models b \subseteq c_\omega\}$. Obviously $\mathcal{A}$ is arithmetically closed[13]. By Theorem 2.4.1 $\mathcal{A}$ is also Borel. This fact can also be established directly as follows. For any $\tau_{\mathcal{M}}$-term $\sigma = \sigma(x_0, \cdots, x_{m-1})$, $m < \omega$, $n^* < \omega$, and pairwise distinct $\nu_0, \cdots, \nu_{m-1} \in {}^{n^*}2$, let $\overline{\nu} = \langle \nu_i : i < m \rangle$, and consider the set $\mathcal{A}_{\sigma,\overline{\nu}}$ defined as follows (in the formula below $\lhd$ denotes the end extension relation among sequences):

[13] Indeed $\mathcal{A}$ is even *hyperarithmetically* closed. This follows from the fact that any ω-model of $\Sigma^1_1{-}\mathsf{AC}_0$ contains all hyperarithmetical sets [Si, Lemma VIII.4.15] ($\mathcal{M}$ satisfies the axiom of choice, so the standard model of second order arithmetic in the sense of $\mathcal{M}$ satisfies $\Sigma^1_n{-}\mathsf{AC}_0$ for all $n < \omega$).

$$\mathcal{A}_{\sigma,\overline{\nu}} := \{\sigma^{\mathcal{M}}(a_{\eta_0}, \cdots, a_{\eta_{m-1}}) : \bigwedge_{i<m} \nu_i \lhd \eta_i \in {}^{\omega}2\}.$$

It is sufficient to prove that $\mathcal{A}_{\sigma,v}$ is Borel for any $(\sigma, \overline{\nu})$ since $\mathcal{A}$ is the union of the countable family of sets of the form $\mathcal{A}_{\sigma,\overline{v}}$. We can find an increasing $f : \omega \to \omega \backslash n^*$ and $\langle g_n : n < \omega \rangle$ such that

(α) g_n is a function from ${}^{m}\left({}^{f(n)}2\right)$ to $\{0, 1\}$.

(β) If $\eta_0, \cdots, \eta_{m-1} \in {}^{\omega}2$ and $\bigwedge_{i<m} \nu_i \lhd \eta_i \in {}^{\omega}2$ and $n < \omega$, then (using tree indiscernibility)

$$n \in \sigma^{\mathcal{M}}(a_{\eta_0}, \cdots, a_{\eta_{m-1}}) \Leftrightarrow g_n(\eta_0, \cdots, \eta_{m-1}) = 1.$$

By König's lemma, for each $A \subseteq \omega$, we have:

(γ) $A \in \mathcal{A}_{\sigma,\overline{\nu}}$ iff for every n there are $\rho_0, \cdots, \rho_{m-1} \in {}^{f(n)}2$ such that

$$k < n \Rightarrow (k \in A \Leftrightarrow g_k(\rho_0 \restriction f(k), \cdots, \rho_{m-1} \restriction f(k)) = 1).$$

This shows that each $\mathcal{A}_{\sigma,\overline{\nu}}$ is Borel.

Stage 3: In $\mathcal{M}$ we can define the *bounding number*[14] $\mathfrak{b}$. Choose an unbounded family $\langle f_\alpha : \alpha < \mathfrak{b} \rangle$ in $\mathcal{M}$ that exemplifies $\mathfrak{b}$. We may assume that each f_α is strictly monotone increasing. Clearly $(\mathfrak{b}, \in)^{\mathcal{M}}$ is a linear ordering as viewed in the real world.

Claim 3.1. *The external cofinality of* $(\mathfrak{b}, \in)^{\mathcal{M}}$ *is* $\aleph_0$.

Proof: This follows from Theorems 2.4.1 and 2.4.2. Alternatively, one can argue directly as follows. Suppose to the contrary. Then for some regular uncountable cardinal κ, there is an increaing unbounded subset $\{b_\alpha : \alpha < \kappa\}$ of $(\mathfrak{b}, \in)^{\mathcal{M}}$. Each b_α can be written as in $\mathcal{M}$ as

$$b_\alpha = \sigma_\alpha(a_{\eta_0^\alpha}, \cdots, a_{\eta_{n_\alpha-1}^\alpha}),$$

but without loss of generality, we may assume that $\sigma_\alpha = \sigma$, $n_\alpha = n$, $\eta_0^\alpha <_{\mathsf{lex}} \eta_1^\alpha <_{\mathsf{lex}} \cdots$ (where $<_{\mathsf{lex}}$ denotes the lexicographic relation among binary

[14]Recall that $\mathfrak{b}$ is defined as the least cardinality of an *unbounded* family $\mathcal{F} \subseteq {}^{\omega}\omega$. Here $\mathcal{F}$ is an unbounded family if for all $g \in {}^{\omega}\omega$ there is some $f \in {}^{\omega}\omega$ such that $g(n) < f(n)$ for infinitely many $n \in \omega$). See [J, Sec. 26] for more information.

sequences), and $\{\{\eta^\alpha_0, \cdots, \eta^\alpha_{n_\alpha - 1}\} : \alpha < \kappa\}$ forms a Δ-system [J, Theorem 9.18]. In particular, we may assume that for some $m < n$,

$$l < m \Rightarrow \eta^\alpha_l = \eta^0_l;$$

and

$$\eta^{\alpha_1}_{l_1} = \eta^{\alpha_2}_{l_2} \Rightarrow (l_1 = l_2 < m) \vee (\alpha_1, l_1) = (\alpha_2, l_2).$$

We can easily construct a *countable* $Y \subseteq \kappa$ such that if $\alpha < \kappa$ and $k < \omega$, then for some $\beta \in Y$ we have

$$\bigwedge_{l<m} \eta^\alpha_l \upharpoonright k = \eta^\beta_l \upharpoonright k.$$

We claim that $\{b_\alpha : \alpha \in Y\}$ is cofinal in $(\mathfrak{b}, \in)^{\mathcal{M}}$. To see this, let $\alpha < \kappa$, and choose k that satisfies the following two conditions:

(a) The concatenation of $\langle \eta^\alpha_l : l < n \rangle$ and $\langle \eta^{\alpha+1}_l : l \in [m, n] \rangle$ has no repetition.

(b) **If** $\eta_l \in {}^\omega 2$ for all $l < n$, $\nu_l \in {}^\omega 2$ for all $l \in [m, n]$, and $(\eta_l \upharpoonright k = \eta^\alpha_l \upharpoonright k) \wedge (\nu_l \upharpoonright k = \eta^{\alpha+1}_l \upharpoonright k)$, **then** $\mathcal{M}$ satisfies the following biconditional:

$$\begin{array}{rcl} \sigma(\cdots, a_{\eta^\alpha_0}, \cdots) & < & \sigma(\cdots, a_{\eta^{\alpha+1}_0}, \cdots) \leftrightarrow \\ \sigma(\cdots, a_{\eta_l}, \cdots) & < & \sigma(a_{\eta_0}, \cdots, a_{\eta_{m-1}}, a_{v_m}, \cdots, a_{v_{m-1}}). \end{array}$$

Lastly, choose $\beta \in Y$ such that

$$\bigwedge_{l<m} \eta^\beta_l \upharpoonright k = \eta^{\beta+1}_l \upharpoonright k.$$

Hence $(b_\alpha <^{\mathcal{M}} b_{\alpha+1}) \Leftrightarrow (b_\beta <^{\mathcal{M}} b_{\beta+1})$, which concludes the proof.
$\Box$ (Claim 3.1)

We now complete the proof of Theorem A by showing that $\mathbb{P}_\mathcal{A}$ is equivalent to Levy$(\aleph_0, 2^{\aleph_0})$. By Theorem 2.1.1, it suffices to establish the following claim.

Claim 3.2. *There is a family $\{I_n : n \in \omega\}$ of maximal antichains in $\mathbb{P}_\mathcal{A}$ such that for every $p \in \mathbb{P}_\mathcal{A}$, there is some $n < \omega$ such that $\{q \in I_n : p$ and q are compatible$\}$ has cardinality* $2^{\aleph_0}$.

Proof: By Claim 3.1 we may fix a countable family of functions $F = \{f_n : n < \omega\} \subseteq {}^\omega\omega$ with $F \in \mathcal{M}$, such that $\mathcal{M}$ satisfies "there is no $g \in {}^\omega\omega$ such that every member of F is eventually dominated by g". We may assume that $f_n(i+1) - f_n(i) > i$ for all n and $i < \omega$. Since $\mathcal{M}$ satisfies (#), given the increasing sequence $\langle f_n(i) : i < \omega \rangle$ there is for some $I_n \in \mathcal{M}$ such that $\mathcal{M}$ satisfies the following statement $(*)$

$(*)$ I_n is MAD and for each $A \in I_n$ $|A \cap [f_n(i),\ f_n(i+1))| = 1$ for all except finitely many $i < \omega$.

We can now verify that $\langle I_n : n < \omega \rangle$ exemplifies condition (b) of Theorem 2.1.1.

Given $p = [B] \in \mathbb{P}_{\mathcal{A}}$, we may assume that B is infinite. It is routine to construct a strictly increasing function $g \in {}^{\omega}\omega \cap \mathcal{M}$ by recursion such that $g(0) = 0$, and

$$\forall n \ \ |B \cap [g(n),\ g(n+1))| \geq g(n).$$

Now, by the choice of F there is some $f_n \in F$ such that the following set Y is infinite:

$$Y := \{i : \exists k \, (f_n(i) < g(k) < g(k+1) < f_n(i+1))\} .$$

Let $\mathcal{B} := \{A \in I_n : A \cap B \text{ is infinite}\}$. Note that $\mathcal{B} \in \mathcal{M}$. Therefore by (#) $\mathcal{M}$ satisfies "$\mathcal{B}$ is finite or has cardinality $2^{\aleph_0}$". But $\mathcal{B}$ cannot be finite, since each $A \in \mathcal{B}$ has at most one element in each interval $[f_n(i), f_n(i+1))$, whereas A has more than $f_n(i)$ members for infinitely many i's, and therefore so does $\mathcal{B}$. Hence $\{A : \mathcal{M} \vDash A \in \mathcal{B}\}$ has cardinality $2^{\aleph_0}$ in the sense of $\mathcal{M}$, and therefore in the real world, since $\mathcal{M}$ has continuum-many reals.
$\square$ (Claim 3.2)

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