ON ABSOLUTELY DIVERGENT SERIES

SAKAÉ FUCHINO
HEIKE MILDENBERGER
SAHARON SHELAH
PETER VOJTÁŠ

Abstract. We show that in the ℵ₂-stage countable support iteration of Mathias forcing over a model of CH the complete Boolean algebra generated by absolutely divergent series under eventual dominance is not isomorphic to the completion of P(ω)/fin.

This complements Vojtás’ result, that under cf(c) = p the two algebras are isomorphic [13].

1. Introduction

One of the traditional fields of real analysis is the study of asymptotic behaviour of series and sequences; see e.g. the monographs of G. H. Hardy [8] and G. M. Fikhtengolz [7]. Among these topics is the classical problem of tests of absolute convergence and/or divergence of series of real numbers. Of specific importance is the comparison test, because many other tests, like Cauchy’s (root) test, d’Alembert’s (ratio) test, and Raabe’s test, are special instances of it.

We employ here a global point of view (implicit) of set theory, rather than looking at explicit series and tests (because these are only countably many explicit ones, as our language is countable, and hence from a global point of view not very interesting). From this global — set theoretic — point of view the study of comparison tests is nothing else than the study of the

Date: March 9, 1999.

1991 Mathematics Subject Classification. 03E05, 03E35, 06G05, 40A05.

The second author was partially supported by a Lise Meitner Fellowship of the State of North Rhine Westphalia.

The third author’s research was partially supported by the “Israel Science Foundation”, administered by the Israel Academy of Science and Humanities. This is the third author’s publication no. 593.

The last author was partially supported by the “Alexander von Humboldt-Stiftung”, Bonn, Germany and by grant 2/4034/97 of the Slovak Grant Agency.
ordering of eventual dominance on absolute values of the sequences, which describe the entries that have to be summed up in a series, or on sequences with nonnegative entries, to which we restrict ourselves. A sequence $\bar{b}$ is eventually smaller than a sequence $\bar{a}$, denoted as $\bar{b} \preceq^* \bar{a}$, if we have that $b_n \leq a_n$ for all but finitely many $n$.

Note that the stronger information in the sense of convergence is carried by the eventually greater sequences, in contrast to divergence where it is carried by the smaller ones. Hence we are interested in $\preceq^*$ on $\ell^1$ upwards, whereas on the set of divergent series $c_0 \setminus \ell^1$ the relation $\preceq^*$ is interesting downwards.

There is a substantial difference between $(\ell^1, \succeq^*)$ and $(c_0 \setminus \ell^1, \preceq^*)$, namely the first is directed and the second is not. For a directed ordering, questions about unbounded and dominating families are interesting. T. Bartoszyński has shown that the minimum size of an unbounded family of absolutely convergent series $\mathcal{B}(\ell^1, \succeq^*)$ is equal to $\text{add}(\mathcal{N})$, the additivity of the ideal of sets of Lebesgue measure zero. Dually, the minimal size of a dominating family $\mathcal{D}(\ell^1, \preceq^*)$ is $\text{cof}(\mathcal{N})$, the minimal size of a base of the ideal of sets of measure zero. This result says that in order to decide the absolute convergence of all series we need $\text{cof}(\mathcal{N})$ many series as parameters in the comparison test. This number is known to be consistently smaller than the size of the continuum $2^{\aleph_0} = \mathfrak{c}$.

On the opposite side, with divergence we need always continuum many divergent series as parameters for a comparison test in order to decide the divergence of all series. That is because there are continuum many incompatible divergent series below each divergent series. This observation together with the $\sigma$-closedness of $(c_0 \setminus \ell^1, \preceq^*)$ raises the question what $(c_0 \setminus \ell^1, \preceq^*)$ looks like from the Boolean theoretic point of view. In [15] P. Vojtáš has proved that the complete Boolean algebra generated by $(c_0 \setminus \ell^1, \preceq^*)$ is isomorphic to the completion of the algebra $\mathcal{P}(\omega)/\text{fin}$ of subsets of natural numbers equipped with eventual inclusion, assuming $\mathfrak{p} = \text{cf}(\mathfrak{c})$ (e.g. under CH or MA). Moreover, T. Bartoszyński and M. Scheepers have shown that the $\mathfrak{t}$-numbers of both orderings are the same without additional hypotheses. This leads to the formulation of the problem whether these two algebras are always isomorphic, in all models of axiomatic set theory.

There is yet another striking phenomenon: F. Hausdorff has shown (in [4]) that there is in ZFC an $(\omega_1, \omega_1^*)$ gap in $(c_0, \preceq^*)$, such that the lower part of the gap consists of convergent series and the upper part consists
of divergent series. This is especially interesting when both $\text{add}(\mathcal{N})$ and $t$ are greater than $\omega_1$. In this case we cannot approach the “border between convergence and divergence” from either single side in $\omega_1$ steps, but we can do it in $\omega_1$ steps if we do it simultaneously from both sides by a Hausdorff gap.

To finish this introductory motivation, let us state that we can consider the classical study of asymptotic behaviour in the real analysis as a sort of study of forcing notions, because a better estimate and/or a stronger result really corresponds to a stronger forcing condition (in the case of non-directed orderings). Although it is historically a part of real analysis, it has gained new interest, because of numerous applications in complexity theory in computer science.

We consider the following complete Boolean algebras:

1. The algebra of regular open sets in the partial order $(\mathcal{P}(\omega)/\text{fin}\setminus \{0\}, \subseteq^*)$, called $\text{RO}(\mathcal{P}(\omega)/\text{fin}\setminus \{0\}, \subseteq^*$), where $\text{fin}$ is the ideal of finite subsets of $\omega$ and $\mathcal{P}(\omega)/\text{fin}$ is the set of all equivalence classes $a/\text{fin} = \{b \in \mathcal{P}(\omega) \mid b \Delta a \text{ is finite} \}$. ($a \Delta b = (a \setminus b) \cup (b \setminus a)$ is the symmetric difference of $a$ and $b$.)

We have that $a/\text{fin} \subseteq^* b/\text{fin}$ iff $a \subseteq b$, i.e. iff $a \setminus b$ is finite. The element $0$ is the class $\emptyset/\text{fin} = \text{fin}$.

The partial order $P = (\mathcal{P}(\omega)/\text{fin}\setminus \{0\}, \subseteq^*)$ is separative, i.e.

$$\forall p, q \in P (p \not\leq q \rightarrow \exists r \in P (r \leq p \land r \perp q)),$$

(where $r \perp q$ iff $\neg \exists s (s \leq r \land s \leq q)$) or, in topological terms, for $p \neq q \in P$ we have that

$$\text{int} (\text{cl}(\{p' \mid p' \leq p\})) \neq \text{int} (\text{cl}(\{q' \mid q' \leq q\})),
$$

where the interiors and closures are taken in the so-called cut topology on $(P, \leq)$, which is generated by the basic open sets $\{\{p' \mid p' \leq p\} \mid p \in P\}$. Hence the map $p \mapsto \text{int}(\text{cl}(\{p' \mid p' \leq p\}))$ is an embedding into the algebra of regular open subsets of $P$, called $\text{RO}(P)$.

In general, for a partial order $(P, \leq)$, $A \subseteq P$ is called regular open iff

$$\text{int}(\text{cl}(A)) = A.$$

As shown in [10, page 152], for any separative $(P, \leq)$ there is a unique complete Boolean algebra $\text{RO}(P)$ into which — leaving out the Boolean algebra’s zero element, of course — it can be densely embedded.
2. The algebra of regular open sets \( \text{RO}((c_0 \setminus \ell^1, \leq^*)/\approx) \), where \( c_0 \setminus \ell^1 = \{ \bar{c} = \langle c_n \mid n \in \omega \rangle \mid c_n \in \mathbb{R}^+ \wedge \lim c_n = 0 \wedge \sum c_n = \infty \} \), \( d \leq^* \bar{c} \) iff for all but finitely many \( n \) we have that \( d_n \leq c_n \). This partial order \( (c_0 \setminus \ell^1, \leq^*) \) is not separative, see [10]. Hence we take the separative quotient (see [10, page 154]): We set \( \bar{d} \approx \bar{c} \) iff \( \forall \bar{e} (\bar{e} \perp \bar{d} \iff \bar{e} \perp \bar{c}) \). Then we have that

\[
(d/\approx) (\leq /\approx) (\bar{c}/\approx) \iff \forall \bar{e} \leq^* \bar{d} \bar{e} \not\perp \bar{c}.
\]

We write \( (c_0 \setminus \ell^1, \leq^*)/\approx \) for \( (c_0 \setminus \ell^1/\approx, \leq^* /\approx) \), the separative quotient, which is densely embedded into \( \text{RO}((c_0 \setminus \ell^1, \leq^*)/\approx) \), the second object of our investigation.

The purpose of this paper is to prove the following

**Main Theorem.** *In any extension got by the \( \aleph_2 \)-stage countable support iteration of Mathias forcing over a model of \( \text{CH} \), the complete Boolean algebra generated by the separative quotient of absolutely divergent series under eventual dominance is not isomorphic to the completion of \( P(\omega)/\text{fin} \).*

**Notation and precaution:** We shall be using some partial orders as notions of forcing as well. Then the stronger condition is the smaller condition. Thus \( \leq \) in forcing will often coincide with \( \subseteq^* \) or \( \leq^* \). For functions \( f, g : \omega \to \mathbb{R} \) we say \( f \leq^* g \) iff for all but finitely many \( n \), \( f(n) \leq g(n) \). For subsets \( A, B \subseteq \omega \) we write \( A \subseteq^* B \) iff \( A \setminus B \) is finite. The quantifier \( \forall^\infty \) means “for all but finitely many”, and the quantifier \( \exists^\infty \) means “there are infinitely many”. Names for elements in forcing extensions are written with tildes under the object, like \( \tilde{x} \), and names for elements of the ground model are written with checks above the objects, like \( \check{x} \).

Our notation follows Jech [10] and Kunen [12]. Recall that a subset \( A \) of a partial order \( (P, \leq_P) \) is called open iff it contains with any of its elements also all stronger (i.e. \( \leq_P \) than the given element) conditions.

If the ordering is clear, we shall often write only \( P \) instead of \( (P, \leq_P) \) and \( \leq \) instead of \( \leq_P \).

2. 6-numbers

The means to distinguish the two algebras are the 6-numbers. Therefore this section collects the facts we need about this cardinal characteristic. Note that by a result of Bartoszyński and Scheepers [3] our two partial orders have the same 6-numbers. For information on 6 and other cardinal characteristics we refer the reader to [3].
Definition 2.1. (a) A complete Boolean algebra $B$ is called $\kappa$-distributive iff for every sequence of sets $\langle I_\alpha \mid \alpha \in \kappa \rangle$ and every set $\{ u_{\alpha,i} \mid i \in I_\alpha, \alpha \in \kappa \}$ of members of $B$ the equation

$$\prod_{\alpha \in \kappa} \sum_{i \in I_\alpha} u_{\alpha,i} = \sum_{f \in \prod_{\alpha \in \kappa} I_\alpha} \prod_{\alpha \in \kappa} u_{\alpha,f(\alpha)}$$

holds.

(b) For a partial order $(P, \leq)$, $h(P, \leq)$ is the minimal cardinal $\kappa$ such that $\text{RO}((P, \leq)/\approx)$ is not $\kappa$-distributive. If there is no such $\kappa$, let $h(P, \leq)$ be undefined.

(c) $h = h(P(\omega)/\text{fin} \setminus \{0\}, \subseteq^*)$ is the well-known $h$-number which was introduced by Balcar, Pelant and Simon in [2]. In fact, it could also be written $h = h(P(\omega) \setminus \text{fin}, \subseteq)$, since the separative quotient of $(P(\omega) \setminus \text{fin}, \subseteq)$ is $(P(\omega)/\text{fin} \setminus \{0\}, \subseteq^*)$.

The separative quotient of a separative order is (isomorphic to) the order itself, and the set of regular open sets of a complete Boolean algebra (minus its zero) is (isomorphic to) the algebra itself. Hence

$$h(P) = h(P/\approx) = h(\text{RO}(P/\approx)).$$

The following fact allows us to work with various equivalent definitions of $h(P, \leq)$.

Fact 2.2. For any partial order $(P, \leq)$ and cardinal $\kappa$ the following are equivalent:

1. $\text{RO}((P, \leq)/\approx)$ is $\kappa$-distributive.
2. The intersection of $\kappa$ open dense subsets of $(P, \leq)$ that are closed under $\approx$ is dense in $(P, \leq)$.
2' The intersection of $\kappa$ open dense subsets of $(P, \leq)/\approx$ is dense in $(P, \leq)/\approx$.
3. Every family of $\kappa$ maximal antichains in $P$ has a refinement.
3' Every family of $\kappa$ maximal antichains in $P/\approx$ has a refinement.
4. Forcing with $(P, \leq)/\approx$ does not add a new function from $\kappa$ to ordinals.
5. In the following game $G(P, \kappa)$ the player $\text{INC}$ does not have a winning strategy. The game $G(P, \kappa)$ is played in $\kappa$ rounds, and the two players
INC and COM choose \( p^\text{INC}_\alpha, p^\text{COM}_\alpha \) in the \( \alpha \)-th round such that for all \( \alpha < \beta < \kappa \),

\[
p^\text{INC}_\alpha \geq p^\text{COM}_\alpha \geq p^\text{INC}_\beta \geq p^\text{COM}_\beta.
\]

In the end, player INC wins iff the sequence of moves does not have a lower bound in \( P \) or if at some round he/she does not have a legal move. Of course, INC stands for “incomplete” and COM stands for “complete”.

Proof. The equivalence of (1) to (4) is well-known (even for not necessarily separative partial orders!). We show: a) that \( \neg(2) \) implies \( \neg(5) \) and b) \( \neg(5) \) implies \( \neg(3) \). This is also proved, for a different game, where COM begins, and for a special Boolean algebra in [14]. For \( G(P, \omega) \), the equivalence of (2) and (5) is also proved in [11].

a) Suppose that we are given open dense sets \( \langle D_\alpha \mid \alpha \in \kappa \rangle \) that are closed under \( \approx \) and such that \( A = \bigcap \{ D_\alpha \mid \alpha \in \kappa \} \) is not dense. Define a winning strategy for INC in \( G(P, \kappa) \) as follows: For \( \alpha \geq 0 \), INC plays \( p^\text{INC}_\alpha \in D_\alpha \) such that \( p^\text{INC}_\alpha \leq p^\text{COM}_\beta \) for all \( \beta < \alpha \) and such that \( A \) contains no element \( \leq p^\text{INC}_\alpha \). The first move is possible because \( A \) is not dense. This is clearly a winning strategy for INC.

b) Let \( \sigma \) be a winning strategy for INC in the game \( G(P, \kappa) \). We define maximal antichains \( \langle A_\alpha \mid \alpha \in \gamma \leq \kappa \rangle \) in \( P \) such that if \( \alpha < \beta < \gamma \) then \( A_\beta \) is a refinement of \( A_\alpha \) and if \( p_\beta \in A_\beta \) and \( p_\alpha \in A_\alpha \) is the unique member of \( A_\alpha \) such that \( p_\alpha \geq p_\beta \) then \( \langle p_\alpha \mid \alpha \in \beta \rangle \) are responses by \( \sigma \) in an initial segment of a play, i.e.,

\[
\forall \alpha \leq \beta \quad \text{for some } \langle p^\text{COM}_\gamma \mid \gamma \in \alpha \rangle \quad p_\alpha = p^\text{INC}_\alpha = \sigma(\langle p^\text{INC}_\gamma, p^\text{COM}_\gamma \mid \gamma < \alpha \rangle).
\]

Suppose first that \( \langle A_\alpha \mid \alpha \in \delta \rangle \) has been constructed. If the sequence does not have a refinement, then \( \neg(3) \) is proved. Otherwise suppose that there is some refinement \( B \) (which is of course, an antichain). Suppose that \( \delta = \delta' + 1 \). Then set

\[
A'_\delta = \{ \sigma(\langle p^\text{INC}_\alpha, p^\text{COM}_\alpha \mid \alpha \leq \delta' \rangle) \mid \langle p_\alpha \mid \alpha^\text{INC} \leq \delta' \rangle \text{ is decreasing through all the } A_\alpha, \text{ and } p^\text{COM}_\beta \in B, \text{ and for } \alpha < \delta', \quad p^\text{COM}_\alpha \text{ is such that } p^\text{INC}_\alpha \geq p^\text{COM}_\alpha \geq p^\text{INC}_{\alpha+1} \},
\]
and take $A_{\delta} \supseteq A'_{\delta}$ such that $A_{\delta}$ is a maximal antichain If $\delta$ is a limit, then

$$A'_{\delta} = \{ \sigma(\langle p_{\alpha}^{\text{INC}}, p_{\alpha}^{\text{COM}} | \alpha < \delta \rangle) | \langle p_{\alpha} | \alpha^{\text{INC}} \leq \delta \rangle \text{ is decreasing through all the } A_\alpha, \text{ and for } \alpha < \delta, p_{\alpha}^{\text{COM}} \text{ is such that } p_{\alpha}^{\text{INC}} \geq p_{\alpha}^{\text{COM}} \geq p_{\alpha+1}^{\text{INC}} \},$$

and again take for $A_{\delta}$ a maximal antichain containing $A'_{\delta}$.

If the construction did not stop before $\kappa$, then we would have found a $\leq$-cofinal part $\langle p_{\alpha} | \alpha \in \kappa \rangle$ of a play $\langle p_{\alpha}^{\text{INC}}, p_{\alpha}^{\text{COM}} | \alpha \in \kappa \rangle$ according to $\sigma$ in which INC loses, which would be a contradiction. $\square$

From Fact 2.2 we also get

**Corollary 2.3.** The following are equivalent:

(a) INC has a winning strategy in $G(P, \kappa)$.

(b) INC has a winning strategy in $G(P/\approx, \kappa)$.

(c) INC has a winning strategy in $G(\text{RO}(P/\approx), \kappa)$.

3. **Distinguishing h-numbers; $\mathcal{P}(\omega)/\text{fin}$**

Complete Boolean algebras that are isomorphic have the same $h$-numbers. We use this obvious fact in order to derive our main theorem from

**Theorem 3.1.** Let $G$ be generic for the $\aleph_2$-stage countable support iteration of Mathias forcing over a model of CH. Then we have that in $V[G],$

(a) $h(\mathcal{P}(\omega)/\text{fin}, \subseteq^*) = \aleph_2,$ and

(b) $h((c_0 \setminus \ell^1, \leq^*)/\approx) = \aleph_1.$

*Beginning of proof.* We start with a ground model $V \Vdash \text{CH}$ and take an $\omega_2$-stage countable support iteration $P = \langle P_\alpha, Q_\beta | \beta \in \omega_2, \alpha \leq \omega_2 \rangle$ of Mathias forcing, i.e. $\forall \alpha \in \omega_2, \force_{P_\alpha} \text{“}Q_\alpha \text{ is Mathias forcing”}.$

Remember that the conditions of Mathias forcing are pairs $\langle u, A \rangle \in [\omega]^{<\omega} \times [\omega]^\omega$ such that $\text{max } u < \text{min } A$, ordered by $\langle v, B \rangle \leq \langle u, A \rangle$ iff $u \subseteq v \subseteq u \cup A$ and $B \subseteq A$. Mathias forcing will also (outside the iteration) be denoted by $Q_M$.

It is well-known (see [4]) that Mathias forcing can be decomposed as $Q_M = Q'_M \ast Q''_M$, where $Q'_M$ is $(\mathcal{P}(\omega)/\text{fin} \setminus \{0\}, \subseteq^*)$, which is $\sigma$-closed and adds as a generic a Ramsey ultrafilter $C'_M$, and $Q''_M$ denotes a name for Mathias forcing with conditions with second component in $C'_M$ (also know
in the literature as \( \mathbb{M}_{G_M^u} \). The \((Q_M'-\text{name for the})\) generic filter for \( Q_M' \) (which determines the Mathias real) will be denoted by \( G_M' \). The map sending \( \langle u, A \rangle \) to \( \langle A, \langle u, A \rangle \rangle \) is a dense embedding from \( Q_M \) into \( Q_M' * Q_M'' \).

Since the first component is \( \sigma \)-closed and the second component is \( \sigma \)-centred (hence c.c.c.) the whole forcing is proper \([13]\) and any iteration with countable support will not collapse \( \aleph_1 \). Since for \( \alpha < \omega_2 \), \( |Q_\alpha| \leq \omega_1 \) and since the iteration length is \( \leq \omega_2 \), by \([13], \text{III,4.1}\) \( P \) has the \( \aleph_2 \)-c.c. and hence does not collapse any cardinals.

The next lemma is folklore. A proof of it with a slightly more complicated argument can be found in \([14]\).

**Lemma 3.2.** In the model \( V[G] \) from above we have that \( h = \aleph_2 \).

**Proof.** Since in \( V[G] \) we have that \( 2^\omega = \aleph_2 \), we clearly have \( h \leq \aleph_2 \). We are now going to show that \( h \geq \aleph_2 \). We verify Fact \([2.2(2)]\) for \( \kappa = \aleph_1 \). In \( V[G] \), let \( \langle D_\nu \mid \nu < \omega_1 \rangle \) be a family of open dense sets of \( \mathcal{P}(\omega)/\text{fin} \setminus \{0\} \).

By a Löwenheim-Skolem argument, there is some \( \omega_1 \)-club (this is an unbounded set which is closed under suprema of strictly increasing \( \omega_1 \)-sequences) \( C \subseteq \omega_2 \), \( C \in V \), such that for every \( \alpha \in C \) \( \forall \nu \in \omega_1 \), \( D_\nu \cap V[G_\alpha] \) is in \( V[G_\alpha] \) and is open dense in \( (\mathcal{P}(\omega)/\text{fin})^{V[G_\alpha]} \setminus \{0\} \). We want to prove that \( \bigcap_{\nu \in \omega_1} D_\nu \) is not empty below a given \( B \in (\mathcal{P}(\omega)/\text{fin})^{V[G]} \setminus \{0\} \). By \([13]\), there is some \( \delta < \aleph_2 \), \( \delta \in C \) such that \( B \in V[G_\delta] \). By mapping \( B \) bijectively, say via \( f \), onto \( \omega \) and changing the \( D_\nu \) by mapping each of their members pointwise with the same map \( f \) we get \( D'_\nu, \nu \in \omega_1 \). We claim the next Mathias real hits all the \( D_\nu \) below \( B \). Now it is easy to see that for \( \nu \in \aleph_1 \), that
\[
D_M(\nu) := \{(u, A) \in Q_\delta \mid A \in D'_\nu \cap V[G_\delta]\}
\]
is dense in \( Q_\delta \). So the Mathias real \( r \in [\omega]^\omega \) will be in all the \( D'_\nu \). Now \( f^{-1}u_r \) is below \( B \) and is in all the \( D_\nu \).

\[ \square \]

4. Distinguishing \( h \)-numbers; \( c_0 \setminus \ell^1 \)

In this section, we are going to prove \( h((c_0 \setminus \ell^1, \leq^*)/\approx) = \aleph_1 \) in \( V[G] \). We work with the formulation \([2.2(2)]\) and shall show something slightly stronger:

For any given \( \bar{b} \in (c_0 \setminus \ell^1)^{V[G]} \), there are \( \langle D_\nu \mid \nu \in \omega_1 \rangle \in V[G] \) such that \( D_\nu \) is open and dense in \((c_0 \setminus \ell^1, \leq^*)^{V[G]} \) and closed under \( \approx \) and such that their intersection is not dense below \( \bar{b} \).
Suppose that $\bar{b} \in (c_0 \setminus \ell^1)^{V[G]}$. There is some $\delta < \omega_2$ such that $\bar{b} \in V[G_\delta]$. We choose a family $\langle D_\nu \mid \nu \in \omega_1 \rangle \in V[G]$ such that $\langle D_\nu \mid \nu \in \omega_1 \rangle$ is an enumeration of
\begin{equation}
\left\{ \bar{a} \in (c_0 \setminus \ell^1)^{V[G]} \left| \sum_{\ell \in H} a_\ell < \infty \text{ or } \sum_{\ell \in \omega \setminus H} a_\ell < \infty \right. \right\} \quad H \in ([\omega]^\omega)^{V[G_\delta]}. \tag{4.1}
\end{equation}
This is possible, because in $V[G_\delta]$ the continuum has still cardinality $\aleph_1$.

All the sets in the set above are closed under $\approx$ and open and dense in $(c_0 \setminus \ell^1)^{V[G]}$; the latter is shown as in Lemma 4.3.

First let $\bar{m}(\bar{b}) = \langle m_i \mid i \in \omega \rangle \in (\omega^\omega)^{V[G_\delta]}$ be a sequence of natural numbers such that for every $i \in \omega$,
\begin{align}
(4.2) \quad & m_0 = 0 \text{ and } m_{i+1} > 2^{m_i} \text{ and } \\
(4.3) \quad & \frac{2^{m_i-2}}{36 \cdot (i+1)^2} \geq 2^{(i+1)^2} \text{ and } \\
(4.4) \quad & \forall \ell \geq m_{i+1} \ b_\ell \leq 2^{-m_i}.
\end{align}

Now we begin an indirect proof. We assume
\begin{equation}
\bigcap D_\nu \text{ is dense } (\leq_{c_0, \ell^1}) \text{ below } \bar{b}. \tag{4.5}
\end{equation}

The following chain of conclusions, including three lemmata, serves to derive a contradiction from our assumption. Following [5], we factorise $P = P_\delta * P_{\delta, \omega_2}$. We consider $V[G_\delta]$ as the ground model. So there is a condition $p \in P_{\delta, \omega_2} \cap G$ and
\begin{equation}
p \Vdash_{P_{\delta, \omega_2}} \left( \bigcap D_\nu \right. \text{ is dense below } \bar{b}. \tag{4.6}
\end{equation}

For technical reasons we have to "discretize" the partial order $(c_0 \setminus \ell^1)^{V[G]}$ a bit. We set
\[
(c_0 \setminus \ell^1)_{\text{discr}}^{\bar{m}} = \\left\{ \bar{e} = \langle e_\ell \mid \ell \in \omega \rangle \in c_0 \setminus \ell^1 \left| \forall i \in \omega \setminus \{0\} \forall \ell \in [m_i, m_{i+1}) \right. \begin{align*}
eq & e_\ell \in \left\{ \frac{j}{2^{m_{i+1}}} \left| j = 0, 1, \ldots, 2^{m_{i+1}-m_i} \right. \right\}. \end{align*}
\]

It is easy to see that $((c_0 \setminus \ell^1)_{\text{discr}}^{\bar{m}})^{V[G]}$ (— we interpret $c_0 \setminus \ell^1$ as a defining formula, which has to be evaluated according to the model of set theory —) is dense in $(c_0 \setminus \ell^1)^{V[G]}$ below $\bar{b}$, the calculation that
\[
\sum_i \frac{m_{i+1} - m_i}{2^{m_{i+1}}} < \infty
\]
together with the formula (4.4) helps to see it.

Because of \((c_0 \setminus \ell^1)_{\text{discr}}\)'s density below \(\bar{b}\) and of (4.6) we may assume that

\[
(4.7) \quad p \models_{P_{\delta, \omega_2}} \exists \bar{c} \leq^* \bar{b} \quad \bar{c} \in (c_0 \setminus \ell^1)_{\text{discr}} \cap \bigcap_{\nu \in \omega_1} D_\nu,
\]

and we do so.

By the maximum principle, there is a name \(\bar{c}\) such that

\[
(4.8) \quad p \models_{P_{\delta, \omega_2}} \bar{c} \in (c_0 \setminus \ell^1)_{\text{discr}} \cap \bigcap_{\nu \in \omega_1} D_\nu \land \bar{c} \leq^* \bar{b}.
\]

We set for \(i \in \omega \setminus \{0\}\)

\[
x_i = \left\{ s \mid s: [m_i, m_{i+1}) \to \left\{ \frac{j}{2^{m_i+1}} \mid j = 0, 1, \ldots, 2^{m_{i+1}-m_{i+1}} \right\} \right\}.
\]

Then we use

**Lemma 4.1.** (The Laver property for \(P_{\delta, \omega_2}\).) Suppose that \(\langle x_i \mid i \in \omega \setminus \{0\} \rangle \in V[G_\delta]\) is a family of finite sets and that

\[
p \models_{P_{\delta, \omega_2}} \forall i \in \omega \ [\bar{c} \upharpoonright [m_i, m_{i+1}) \in x_i].
\]

Then there are some \(q \leq_{P_{\delta, \omega_2}} p\) and some \(\langle y_i \mid i \in \omega \setminus \{0\} \rangle \in V[G_\delta]\) such that in \(V[G_\delta]\)

1. \(\forall i \in \omega \setminus \{0\} \ |y_i| \leq 2^{\ell^2}, \) and
2. \(\forall i \in \omega \setminus \{0\} \ y_i \subseteq x_i, \) and
3. \(q \models_{P_{\delta, \omega_2}} \forall i \in \omega \setminus \{0\} \ [\bar{c} \upharpoonright [m_i, m_{i+1}) \in y_i].
\]

**Proof.** See Lemma 9.6. in [5].

Now we apply Lemma 4.1 to our given \(x_i\) and \(\bar{c}\) and get \(\langle y_i \mid i \in \omega \setminus \{0\} \rangle \in V[G_\delta]\) as in the lemma. We also fix some \(q\) as in the lemma. Since there are densely many such \(q\) below \(p\) and since \(p \in G\) we may assume that

\[
(4.9) \quad q \in G.
\]

For \(i > 0\), we set

\[
w_i = \left\{ s \in y_i \mid \sum_{\ell \in [m_i, m_{i+1})} s_\ell > \frac{1}{i^2} \right\}.
\]
Since $\sum_{i \in \omega \setminus \{0\}} \frac{1}{i^2} < \infty$, we have that for any $\bar{e} \in (c_0 \setminus \ell^1)^{V[\mathcal{G}]}$, 

(4.10) $\forall \infty i \bar{e} \upharpoonright [m_i, m_{i+1}) \in y_i$

$\implies \exists A \in [\omega]^{\omega} \ (\forall i \in A \setminus \{0\} \ \bar{e} \upharpoonright [m_i, m_{i+1}) \in w_i \land \sum_{i \in A} \sum_{\ell \in [m_i, m_{i+1})} e_\ell = \infty)$.

Note that by our choice of $\bar{m}$ we have for $i > 0$,

(4.11) $|w_i| \leq |y_i| \leq 2^i \leq 2^{m_i-1} - 2^{\frac{36 \cdot i^2}{i^2}}$.

Before continuing in the main stream of conclusions, we now record a useful lemma from probability theory. The methods presented in [1] led us to prove this lemma.

Lemma 4.2. Assume that $\beta > 0$, and

(a) $m < m' < m''$ are natural numbers, $m' > 2^m$ and $m'' > 2^{m'}$.

(b) $w \subseteq \{\bar{d} \ | \ \bar{d} = \langle d_\ell \ | \ m' \leq \ell < m'' \rangle, d_\ell \in \{\frac{j}{2^m} \ | \ 0 \leq j \leq 2^{m''-m} \}\}.$

(c) If $\bar{d} \in w$, then $\sum \{d_\ell \ | \ \ell \in [m', m'')\} \geq \frac{1}{\beta}$.

(d) $|w| \leq \frac{2^{m''-2}}{3\log \beta}$.

Then we can find a partition $(u_0, u_1)$ of $[m', m'')$ such that

(4.12) If $\bar{d} \in w$ and $h \in \{0, 1\}$, then $\frac{1}{3} \leq \frac{\sum \{d_\ell \ | \ \ell \in u_h\}}{\sum \{d_\ell \ | \ \ell \in [m', m'')\}} \leq \frac{2}{3}$.

Proof. We flip a fair coin for every $\ell \in [m', m'')$ to decide whether $\ell$ is in $u_0$ or in $u_1$ (so probabilities are $\frac{1}{2}$ and $\frac{1}{2}$).

We use $d = \sum_{\ell \in [m', m'')} d_\ell$ as an abbreviation. Given $\bar{d} \in w$ and $h \in \{0, 1\}$, we shall estimate the probability

$\text{Prob} \left( \frac{\sum \{d_\ell \ | \ \ell \in u_h\}}{d} < \frac{1}{3} \right)$.

The expected value of

$\frac{\sum \{d_\ell \ | \ \ell \in u_h\}}{d}$

is $\frac{1}{2}$.

$TV$ denotes the truth value of an event $\varphi$: $TV(\varphi) = 1$ if $\varphi$ is true, and $TV(\varphi) = 0$ if $\varphi$ is not true. We compute the variance
\[
\text{Var} = \text{Exp} \left( \left( \frac{\sum \{ d_\ell \mid \ell \in u_h \}}{d} - \text{Exp} \left( \frac{\sum \{ d_\ell \mid \ell \in u_h \}}{d} \right) \right)^2 \right)
\]

which equals, as the coins are thrown independently,

\[
= \frac{1}{d^2} \cdot \sum \left( \text{Exp}(d_\ell^2 \cdot \text{TV}(\ell \in u_h)) - (\text{Exp}(d_\ell \cdot \text{TV}(\ell \in u_h)))^2 \right)
\]

\[
\leq \frac{1}{d^2} \cdot \sum d_\ell^2 \cdot \frac{1}{2}.
\]

For the next argument, we allow, in contrast to our assumption (b) of Lemma 4.2, that the \( d_\ell \) be reals such that

\[
0 \leq d_\ell \leq \frac{1}{2^m}.
\]

We maximize

\[
\frac{1}{d^2} \cdot \sum d_\ell^2 \cdot \frac{1}{2}
\]

under the given requirements. The maximum of any variation is attained if the \( d_\ell, \ell \in [m', m''] \) are most unevenly distributed, i.e. if some of them are \( \frac{1}{2^m} \), one is possibly between 0 and \( \frac{1}{2^m} \) and the others are 0. In order to have them summed up to \( d, v := \left\lfloor \frac{d}{2^m} \right\rfloor = [2^m \cdot d] \) of them are \( \frac{1}{2^m} \) (where \( \lfloor x \rfloor \) denotes the largest \( n \in \omega \) such that \( n \leq x \)).

Hence we get that

\[
\text{Var} \leq \frac{1}{d^2} \cdot \sum d_\ell^2 \cdot \frac{1}{2}
\]

\[
\leq \frac{1}{2} \cdot \frac{1}{d^2} \cdot \left( \left( \frac{1}{2^m} \right)^2 \cdot v + \left( (2^m \cdot d - v) \cdot \frac{1}{2^m} \right)^2 \right)
\]

\[
\leq \frac{1}{2} \cdot \frac{1}{d^2} \cdot \left( \frac{1}{2^m} \right)^2 \cdot d \cdot 2^m
\]

\[
= \frac{1}{2d} \cdot \frac{1}{2^m} \leq \frac{\beta}{2^{m+1}} \quad \text{(see premise (c) of Lemma 4.2 for the last \( \leq \))}.
\]
We set
\[ \alpha = \text{Prob}\left( \sum_{\ell \in u_h} \frac{d_\ell}{d} < \frac{1}{3} \right) = \text{Prob}\left( \sum_{\ell \in u_h} \frac{d_\ell}{d} > \frac{2}{3} \right). \]

So we get another estimate
\[ \frac{\beta}{2^{m+1}} \geq \text{Var} = \text{Exp}\left( \frac{\sum_{\ell \in u_h} d_\ell}{d} - \frac{1}{2} \right)^2 \geq \alpha \cdot \left( -\frac{1}{6} \right)^2 + \alpha \cdot \left( \frac{1}{6} \right)^2 = \frac{\alpha}{18}. \]

Hence we have that
\[ (4.13) \quad \alpha \leq 18 \cdot \frac{\beta}{2^{m+1}}. \]

The number of cases for a possible failure, which means \( \bar{d} \in w \) such that
\[ \sum_{\ell \in u_h} \frac{d_\ell}{d} \notin \left[ \frac{1}{3}, \frac{2}{3} \right], \]

is \( |w| \), and the probability of any one failure is \( 2\alpha \).

Hence we have at least one chance of success if
\[ (4.14) \quad |w| \cdot 2\alpha < 1, \]

because then
\[ \text{Prob}(\text{no failure in } |w| \text{ cases}) \geq 1 - |w| \cdot 2\alpha > 0. \]

However, since by (4.13) we have that \( \alpha \leq 18 \cdot \frac{\beta}{2^{m+1}} \), and since by our premises we have that \( |w| \leq \frac{2^{m-1}}{36\beta} \), our sufficient condition (4.14) for success is fulfilled.

Now in \( V[G_\delta] \) we apply Lemma 4.2 for every \( i \in \omega \), with \( w = w_{i+1}, m = m_i, m' = m_{i+1}, m'' = m_{i+2}, \beta = (i + 1)^2 \), and we get for \( h = 0, 1 \) for all \( i \in \omega \) some \( u_{h,i+1} \subseteq [m_{i+1}, m_{i+2}) \) as in Lemma 4.2.

With a real parameter in \( V[G_\delta] \) (namely \( \langle u_{0,i} \mid i \in \omega \setminus \{0\} \rangle \)) we define the set
\[ J = \{ \bar{d} \in (c_0 \setminus \ell^1)^{V[G]} \mid \exists h \in \{0, 1\} \forall i \in \omega \setminus \{0\} \bar{d} \upharpoonright u_{h,i} = 0 \}. \]

\( J \) is obviously open in \((c_0 \setminus \ell^1, \leq^*)\).

The closure of \( J \) under \( \approx \) is
\begin{equation}
J' = \{ \bar{d} \mid \exists \bar{d}' \in J \ \forall e \leq^* \bar{d} \neq \bar{d}' \} = \{ \bar{d} \mid \exists h \sum_{i \in \omega \setminus \{0\}} \sum_{\ell \in u_{h,i}} d_\ell < \infty \}.
\end{equation}

Note that we have
\begin{equation}
(\bar{c}/\approx) \in \{ \bar{d}/\approx \mid \bar{d} \in J \} \iff \bar{c} \in J'.
\end{equation}
In the end, \( J' \) will be the bad guy among the \( D_\nu \) from (4.8).

**Lemma 4.3.** \( J \) is dense in \((c_0 \setminus \ell^1)^{V[G]} \) under \( \leq^* \).

**Proof.** Let \( \bar{d} \) be an arbitrary element of \((c_0 \setminus \ell^1)^{V[G]} \). For \( h \in \{ 0, 1 \} \) define \( \bar{d}^h = \langle d^h_\ell \mid \ell \in \omega \rangle \) below \( \bar{d} \) as follows
\[
d^h_\ell = \begin{cases} d_\ell, & \text{if } \exists i \in \omega \setminus \{0\} (m_i \leq \ell < m_{i+1}, \text{ and } \ell \in u_{h,i}); \\ 0, & \text{else.} \end{cases}
\]
At least one of the \( \bar{d}^h \) is divergent, because
\[
\sum d_\ell = \sum (d^0_\ell + d^1_\ell).
\]
The divergent ones among the \( \bar{d}^h \)'s are in \( J \).

Hence also \( J' \) is dense. So \( J' \) is one of the \( D_\nu \), namely with \( H \) from (4.1) being \( \bigcup_{i \in \omega \setminus \{0\}} u_{0,i} \). Now we can finally reach a contradiction by showing that
\begin{equation}
q \not\models_{\rho_{\omega,2}} \bar{c} \in J'
\end{equation}
This will contradict \((4.8)\).

In order to prove \((4.17)\), we consider formula \((4.10)\), which yields
\begin{equation}
q \models_{\rho_{\omega,2}} \exists A \in [\omega]^\omega \ (\forall i \in A \setminus \{0\} \ \bar{c} \restriction [m_i, m_{i+1}) \in w_i \wedge \sum_{i \in A} \sum_{\ell \in [m_i, m_{i+1})} c_\ell = \infty).
\end{equation}
Hence, by \((4.3)\), in \( V[G] \) there is an infinite \( A \) such that for \( h = 0, 1 \) we have by \((4.12)\) that
\begin{equation}
V[G] \models \sum_{i \in A \setminus \{0\}} \sum_{\ell \in u_{h,i}} c_\ell \geq \frac{1}{3} \cdot \sum_{i \in A \setminus \{0\}} \sum_{\ell \in [m_i, m_{i+1})} c_\ell = \infty.
\end{equation}
Hence for either choice of \( h \in \{ 0, 1 \} \) we have that \( \bar{c}_h = \langle c^h_\ell \mid \ell \in \omega \rangle \), where
\[
c^h_\ell = \begin{cases} c_\ell, & \text{if } \exists i \in A \setminus \{0\} (m_i \leq \ell < m_{i+1}, \text{ and } \ell \in u_{h,i}); \\ 0, & \text{else,} \end{cases}
\]
is divergent.

We shall show that \( \bar{c} \not\in J' \) (though \( q \in G \)), that is according to the definition (4.13) of \( J' \):

\[
\forall \bar{d} \in J \ \exists \bar{c}' \leq^* \bar{c} \ \bar{c}' \perp \bar{d}.
\]

(Remark: Of course, we could have worked with \( \bar{c}/\approx \) and formulation 2.2(2′) all the time and could have shown that there is no \( \bar{d} \in J \) that is \( \approx \bar{c} \). But we just did not like to handle equivalence classes all the time.)

Suppose we are given \( \bar{d} \in J \). Then we have that

\[
\forall \bar{d} \in J \ \exists \bar{c}' \leq^* \bar{c} \ \bar{c}' \perp \bar{d}.
\]

(4.20)

We fix such a number \( h' \). But now we take \( h = 1 - h' \). Then we have that \( \bar{c}_h \leq^* \bar{c}, \) and \( \bar{c}_h \) is divergent, and for every sequence \( \bar{e} \) with \( (\bar{e} \leq^* \bar{d} \wedge \bar{e} \leq^* \bar{c}_h) \) we have that

\[
\forall \bar{d} \in J \ \exists \bar{c}' \leq^* \bar{c} \ \bar{c}' \perp \bar{d}.
\]

We fix such a number \( h' \). But now we take \( h = 1 - h' \). Then we have that

\[
\forall \bar{d} \in J \ \exists \bar{c}' \leq^* \bar{c} \ \bar{c}' \perp \bar{d}.
\]

(4.21)

Hence such an \( \bar{e} \) cannot be a divergent series, and we proved that \( \bar{c}_h \perp \bar{d} \) and hence \( \bar{c} \not\in J' \) (and, by (4.16), \( \bar{c} \not\approx \bar{d} \) for any \( \bar{d} \in J \)). This proves (4.17).

So finally we derived a contradiction from (4.5). □

Acknowledgement: The authors would like to thank Andreas Blass very much for carefully reading a preliminary version of this paper, pointing out a gap, and making valuable suggestions.

References

[1] Noga Alon, Joel Spencer, and Paul Erdős. The Probabilistic Method. Wiley, 1992.
[2] Bohuslav Balcar, Jan Pelant, and Petr Simon. The space of ultrafilters on Ncovered by nowhere dense sets. Fund. Math., 110:11–24, 1980.
[3] Tomek Bartoszyński and Marion Scheepers. Remarks on small sets related to trigonometric series. Topology and Its Applications, 64:133–140, 1995.
[4] Tomek Bartoszyński. Additivity of measure implies additivity of category. Trans. Amer. Math. Soc., 281:209–213, 1984.
[5] James Baumgartner. Iterated forcing. In Adrian Mathias, editor, Surveys in Set Theory, volume 8 of London Math. Soc. Lecture Notes Ser., pages 1–59. Cambridge University Press, 1983.
[6] Eric van Douwen. The integers and topology. In Kenneth Koenig and Jerry Vaughan, editors, Handbook of Set Theoretic Topology, pages 111–167. North-Holland, 1984.
[7] G. M. Fikhtengolz. Course of Differential and Integral Calculus (in Russian). Nauka, Moscow, 1969.
[8] G. H. Hardy. Orders of Infinity, The “infinitaire calcul” of Paul du Bois-Reymond. Cambridge University Press, 1934.
[9] Felix Hausdorff. Summen von $\aleph_1$ Mengen. Fund. Math., 26:241 – 255, 1936.
[10] Thomas Jech. Set Theory. Addison Wesley, 1978.
[11] Thomas Jech. Distributive laws. In Donald Monk, editor, Handbook of Boolean Algebras, pages 317 – 332. North-Holland, 1989.
[12] Kenneth Kunen. Set Theory, An Introduction to Independence Proofs. North-Holland, 1980.
[13] Saharon Shelah. Proper Forcing, volume 940 of Springer Lecture Notes in Mathematics. Springer, 1982.
[14] Saharon Shelah and Otmar Spinas. The distributivity numbers of of $P(\omega)/\text{fin}$ and its square. Trans. Amer. Math. Soc., accepted.
[15] Peter Vojtás. Boolean isomorphism between partial orderings of convergent and divergent series and infinite subsets of $\mathbb{N}$. Proc. Amer. Math. Soc., 117:235 – 242, 1993.
[16] Peter Vojtás. On $\omega^*$ and absolutely divergent series. Top. Proceedings, 19:335 – 348, 1994.

Sakaé Fuchino, Dept. of Computer Sciences, Kitami Institute of Technology, Koen-cho 165 Kitami, Hokkaido 090 Japan

E-mail address: fuchino@info.kitami-it.ac.jp, fuchino@math.fu-berlin.de

Heike Mildenberger, Mathematisches Institut, Universität Bonn, Beringstr. 1, 53115 Bonn, Germany, and Mathematical Institute, The Hebrew University of Jerusalem, Givat Ram, Jerusalem 91904, Israel

E-mail address: heike@math.uni-bonn.de, heike@math.huji.ac.il

Saharon Shelah, Mathematical Institute, The Hebrew University of Jerusalem, Givat Ram, Jerusalem 91904, Israel

E-mail address: shelah@math.huji.ac.il

Peter Vojtás, Mathematical Institute, Slovak Academy of Sciences, Jesenná 5, 04154 Košice, Slovak Republic

E-mail address: vojtas@kosice.upjs.sk