Definability of initial segments

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1 Introduction

Let $T$ be a first order theory formulated in the language $L$ and $P$ a new relation symbol not in $L$. Let $\varphi(P)$ be an $L \cup \{P\}$-sentence. Let us say that $\varphi(P)$ defines $P$ implicitly in $T$ if $T$ proves $\varphi(P) \land \varphi(P') \rightarrow \forall x(P(x) \leftrightarrow P'(x))$. Beth’s definability theorem states that if $\varphi(P)$ defines $P$ implicitly in $T$ then $P(x)$ is equivalent to an $L$-formula.

However, if we consider implicit definability in a given model alone, the situation changes. For a more precise explanation, let us say that a subset $A$ of a given model $M$ of $T$ is implicitly definable if there exists a sentence $\varphi(P)$ such that $A$ is the unique set with $(M, A) \models \varphi(P)$. It is easy to find a structure in which two kinds of definability (implicit definability and first order definability) are different. For example, let us consider the structure $M = (\mathbb{N} \cup \mathbb{Z}, <)$, where $<$ is a total order such that any element in the $\mathbb{Z}$-part is greater than any element in the $\mathbb{N}$-part. The $\mathbb{N}$-part is not first order definable in $M$, because the theory of $M$ admits quantifier elimination after adding the constant $0$ (the least element) and the successor function to the language. But the $\mathbb{N}$-part is implicitly definable in $M$, because it is the unique non-trivial initial segment without the last element. On the other hand, for a given structure, we can easily find an elementary extension in which two notions coincide.

In this paper, we shall consider implicit definability of the standard part $\{0, 1, \ldots\}$ in nonstandard models of Peano arithmetic ($PA$). It is needless to say that the standard part of a nonstandard model of $PA$ is not first order definable. As is stated

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above, there is a model in which every set defined implicitly is first order definable. So we ask whether there is a model of PA in which the standard part is implicitly definable.

In §1, we define a certain class of formulas, and show that in any model of PA the standard part is not implicitly defined by using such formulas.

§2 is the main section of the present paper, we shall construct a model of PA in which the standard part is implicitly defined. To construct such a model, first we assume a set theoretic hypothesis $\diamondsuit_{S^\lambda}$, which is an assertion of the existence of a very general set. Then we shall eliminate the hypothesis using absoluteness for the existence of a model having a tree structure with a certain property.

In this paper $L$ is a first order countable language. $L$-structures are denoted by $M$, $N$, $M_i$, $\ldots$. We do not strictly distinguish a structure and its universe. $A$, $B$, $\ldots$ will be used for denoting subsets of of some $L$-structure. Finite tuples of elements from some $L$-structure are denoted by $\bar{a}$, $\bar{b}$, $\ldots$. We simply write $A \subset M$ for expressing that $A$ is a subset of the universe of $M$.

## 2 Undefinability result

Let us first recall the definition of implicit definability.

**Definition 1** Let $M$ be an $L$-structure. Let $P$ be a unary second order variable. A subset $A$ of $M$ is said to be *implicitly definable* in $M$ if there is an $L \cup \{P\}$-sentence $\varphi(P)$ with parameters such that $A$ is the unique solution to $\varphi(P)$, i.e. \( \{A\} = \{B \subset M : M \models \varphi(B)\} \).

In this section $L$ is the language \( \{0, 1, +, \cdot, <\} \), and $PA$ denotes the Peano arithmetic formulated in $L$. We shall prove that the standard part is not implicitly definable in any model of $PA$ by using a certain form of formulas. We fix a model $M$ of $PA$, and work on $M$.

**Definition 2** An $L \cup \{P\}$-formula $\varphi(\bar{y})$ (with parameters) will be called simple if it is equivalent to a prenex normal form $Q_1 \bar{x}_1 \cdots Q_n \bar{x}_n [P(f(\bar{x}_1, \ldots, \bar{x}_n, \bar{y})) \rightarrow P(g(\bar{x}_1, \ldots, \bar{x}_n, \bar{y}))]$ where $Q_i$'s are quantifiers and $f$ and $g$ are definable functions. If $Q_1 = \forall$ then $\varphi$ will be called a simple $\Pi_n$-formula. Similarly it is called a simple $\Sigma_n$-formula if $Q_1 = \exists$.

**Remark 3** If $P$ is an initial segment of $M$, then
1. $a_1 \in P \land a_2 \in P$ is equivalent to $\max\{a_1, a_2\} \in P$;
2. $a_1 \in P \lor a_2 \in P$ is equivalent to $\min\{a_1, a_2\} \in P$.

An $L$-formula $\varphi(\bar{x})$ is equivalent to a formula of the form $P(f(\bar{x}))$, where $f$ is a definable function such that $f(\bar{x}) = 0$ if $\varphi(\bar{x})$ holds and $f(\bar{x}) = a$ (a is a nonstandard element) otherwise. In what follows, an initial segment $I \subset M$ will be called a cut if $I$ is closed under successor. The statement that $P$ is a cut is expressed by a simple $\Pi_2$-formula.

We shall prove that the standard part is not implicitly definable by a finite number of simple $\Pi_2$-formulas. In fact we can prove more.

**Proposition 4** Let $I_0$ be a cut of $M$ with $I_0 < a$ i.e. any element of $I_0$ is smaller than $a$. Let $\{\varphi_i(P) : i \leq n\}$ be a finite set of simple formulas. If $I_0$ satisfies $\{\varphi_i(P) : i \leq n\}$, then there is another cut $I < a$ which also satisfies $\{\varphi_i(P) : i \leq n\}$.

Let us say that a cut $I$ is approximated by a decreasing $\omega$-sequence, if there is a definable function $f(x)$ with $I = \{a \in M : (\forall m \in \omega) (a \leq f(m))\}$. Similarly we say that $I$ is approximated by an increasing $\omega$-sequence if there is a definable function $g(x)$ with $I = \{a \in M : (\exists m \in \omega) (a \leq g(m))\}$. Notice that no cut of $M$ is approximated by both a decreasing $\omega$-sequence and an increasing $\omega$-sequence.

**Proof of Proposition 4:** For $i \leq n$, let $\varphi_i(P)$ have the form $\forall x \exists y[P(f_i(\bar{x}, \bar{y})) \rightarrow P(g_i(\bar{x}, \bar{y}))]$. By the remark just after Proposition 4, we can assume that $I_0$ cannot be approximated by a decreasing $\omega$-sequence. We shall show that there is an initial segment $I$ with $I_0 \subset I < a$ and $M \models \bigwedge_{i \leq n} \varphi_i(I)$. Since $I_0$ satisfies $\varphi_i(P)$, for each $b_0 \in M$ with $I_0 < b_0 < a$, we have $M \models \bigwedge_{i \leq n} \forall x \exists y[f_i(\bar{x}, \bar{y}) \in \omega \rightarrow g_i(\bar{x}, \bar{y}) \leq b_0]$. By overspill there is an element $b_1$ with $I_0 < b_1 < b_0$ such that

\[
M \models \bigwedge_{i \leq n} \forall \bar{x} \exists \bar{y}[f_i(\bar{x}, \bar{y}) \leq b_1 \rightarrow g_i(\bar{x}, \bar{y}) \leq b_0]
\]

By choosing maximum such $b_1 < b_0$, we may assume that $b_1 \in \text{dcl}(\bar{a}, b_0)$, where $\bar{a}$ are parameters necessary for defining $f_i$’s and $g_i$’s. So we can choose an $L(\bar{a})$-definable function, $h(x)$ such that (i) $I_0 < b < a$ implies $I_0 < h(b) < b$ and (ii) $M \models \bigwedge_{i \leq n} \forall x \exists y[f_i(\bar{x}, \bar{y}) \leq h(b) \rightarrow g_i(\bar{x}, \bar{y}) \leq b_1]$, for any nonstandard $b \in M$.

By using recursion we can choose a definable function $l(x)$ with $l(m) = h^m(a)$ (the $m$-time application of $h$) for each $m \in \omega$. Now we put

\[
I = \{d \in M : (\forall m \in \omega) d \leq l(m)\}.
\]
Since \( m < h(m) \) holds for any \( m \in \omega \), by overspill, there is a nonstandard \( m^* \) such that \( m^* < h(m^*) \). This shows that \( I \) is an initial segment different from \( I_0 \). Now we show:

**Claim** For all \( i \leq n \) and for all \( \bar{d} \in M \), there is \( \bar{e} \in M \) such that

\[
 f_i(\bar{d}, \bar{e}) \in I \implies g_i(\bar{d}, \bar{e}) \in I.
\]

Let \( d \in M \) and \( i \leq n \) be given. We can assume that \( \forall y (f_i(\bar{d}, \bar{y}) \in I) \) holds in \( M \). So by the definitions of \( I \) and \( l \), for all \( k \in \omega \), we have \( M \models \forall y (f_i(\bar{d}, \bar{y}) \leq l(k)) \). Hence, for some nonstandard \( k^* \in M \) with \( k^* \leq l(k^*) \), we have

\[
 M \models \forall \bar{y} (f_i(\bar{d}, \bar{y}) \leq l(k^*)).
\]

On the other hand, by our choice of \( h \) and \( l \), we can find \( \bar{e} \) with

\[
 M \models f_i(\bar{d}, \bar{e}) \leq l(k^*) \implies g_i(\bar{d}, \bar{e}) \leq l(k^* - 1).
\]

Hence, for this \( \bar{e} \), we have \( g_i(\bar{d}, \bar{e}) \leq l(k^* - 1) \in I \).

**Corollary 5** The standard part is not implicitly definable by a finite number of simple \( \Sigma_3 \)-formulas.

### 3 Definability result

In this section we aim to prove the following theorem:

**Theorem 6** There is a model of \( PA \) in which the standard part is implicitly definable.

Instead of proving the theorem, we prove a more general result (Theorem 10), from which Theorem 6 easily follows. For stating the result, we need some preparations.

We assume the language \( L \) contains a binary predicate symbol \( < \), a constant symbol 0 and a unary function symbol \( S \). We fix a complete \( L \)-theory \( T \) with a partial definable function \( F(x, y) \) such that the following sentences are members of \( T \):

- \( < \) is a linear order with the first element 0;
- For each \( x \), \( S(x) \) is the immediate successor of \( x \) with respect to \( < \);

\[
 f_i(\bar{d}, \bar{e}) \in I \implies g_i(\bar{d}, \bar{e}) \in I.
\]
• \( \forall y_1, \ldots, y_n \forall z_1, \ldots, z_n \exists x (\bigwedge_{i \neq j} y_i \neq y_j \rightarrow \bigwedge_{i=1}^n F(x, y_i) = z_i) \) (for \( n \in \omega \)).

**Remark 7** Any completion of \( PA \) satisfies our requirements stated above.

Let \( P \) be a new unary predicate symbol not in \( L \). Throughout this section \( \psi^*(P) \) is the conjunction of the following \( L \cup \{ P \} \)-sentences:

1. \( P \) is a cut (non-empty proper initial segment closed under \( S \)), i.e.
   \[ \neg (\forall x P(x)) \land P(0) \land \forall x \forall y (P(y) \land x < y \rightarrow P(x)) \land \forall x (P(x) \rightarrow P(S(x))) \];

2. For no \( x \) and \( z \) with \( P(z) \), is \( \{ F(x, y) : y < z \} \cap P \) unbounded in \( P \), i.e.
   \[ \forall x \forall z [P(z) \rightarrow \exists w (P(w) \land \forall y (P(F(x, y)) \rightarrow F(x, y) < w))]. \]

It is clear that in any model \( M \) of \( T \), the “standard” part \( I = \{ S^n(0) : n \in \omega \} \) satisfies \( \psi^*(P) \), i.e. the sentence \( \psi^*(P) \) holds in the \( L \cup \{ P \} \)-structure \( (M, I) \).

**Definition 8** A model \( M \) of \( T \) will be called \( \psi^* \)-appropriate if the following two conditions are satisfied:

1. \( M \neq \{ S^n(0) : n \in \omega \} \);

2. If \( (M, I) \models \psi^*(P) \) then (a) \( I = \{ S^n(0) : n \in \omega \} \) or (b) \( I \) is definable in \( M \) by an \( L \)-formula with parameters.

**Remark 9** In case that \( T \) is a completion of \( PA \), the part (b) of the condition 2 in the above definition does not occur, because in any model of \( T \) no definable proper subset is closed under \( S \).

**Theorem 10** There is an appropriate model of \( T^* \).

We shall prove the theorem above by a series of claims. For a period of time, we fix an infinite cardinal \( \lambda \). First we need some definition.

**Definition 11** Let \( M \) be a model of \( T \) and \( \varphi(x, \bar{a}) \) a formula with parameters from \( M \). We say that \( \varphi(x, \bar{a}) \) is \( \Gamma^b \) (in \( M \)) if in some (any) \( |T|^+ \)-saturated model \( N \succ M \) there is \( A \subseteq N \) with \( |A| \leq |T| \) such that for any finite number of distinct elements \( a_1, \ldots, a_n \in N \setminus A \), and any elements \( b_1, \ldots, b_n \in N \), we have

\[ N \models \exists x [\varphi(x, \bar{a}) \land \bigwedge_{i=1}^n F(x, a_i) = b_i]. \]

In the above definition, if \( \lambda = \aleph_0 \), we replace the condition \( |A| \leq |T| \) by \( |A| < \aleph_0 \).
Let us briefly recall the definition of \emph{bigness} defined in \cite{2}. Let \( R \notin L \) be a unary predicate symbol. A statement (or an infinitary \( L \cup \{ R \} \)-sentence) \( \Gamma(R) \) is called a notion of bigness for \( T \), if any model \( M \) of \( T \) satisfies the following axioms, for all formulas \( \varphi(x, \bar{y}) \) and \( \psi(x, \bar{y}) \) (where \( \Gamma(\varphi(x, \bar{y})) \) means that setting \( R(x) = \varphi(x, \bar{y}) \) [so \( \bar{y} \) is a parameter] makes \( \Gamma \) true):

1. \( \forall \bar{y}(\forall x(\varphi \to \psi) \land \Gamma(\varphi) \to \Gamma(\psi)); \)
2. \( \forall \bar{y}(\Gamma(\varphi \lor \psi) \to \Gamma(\varphi) \lor \Gamma(\psi)); \)
3. \( \forall \bar{y}(\Gamma(\varphi) \to \exists x \geq 2 x \varphi); \)
4. \( \Gamma(x = x). \)

Now let \( \Gamma(\varphi) \) be the statement \( \text{“} \varphi \text{ is } \Gamma \text{sind } F \text{-big”} \). Then this \( \Gamma \) satisfies the above four axioms: It is easy to see that our \( \Gamma \) satisfies Axioms 1, 3 and 4. So let us prove Axiom 2. Suppose that neither \( \varphi \) nor \( \psi \) are big. Let \( M \) be a model of \( T \) and \( N \succ M \) be \( |T|^{+} \)-saturated. Let \( A \) be a subset of \( N \) of cardinality \( \leq |T| \).

Since \( \varphi \) is not big, \( A \) cannot witness the definition of bigness, so there are a finite number of elements \( a_1, \ldots, a_n \in N \setminus A \) with no repetition and \( b_1, \ldots, b_n \in N \) such that \( N \models \forall x[\bigwedge_{i \leq n} F(x, a_i) = b_i \to \neg \varphi(x)] \). Since \( \psi \) is not big, \( A' = A \cup \{ a_1, \ldots, a_n \} \) cannot witness the definition of bigness, hence there are \( a_{n+1}, \ldots, a_m \in N \setminus (A \cup \{ a_1, \ldots, a_n \}) \) with no repetition and \( b_{n+1}, \ldots, b_m \in N \) such that \( N \models \forall x[\bigwedge_{n+1 \leq i \leq m} F(x, a_i) = b_i \to \neg \psi(x)] \). So \( N \models \forall x[\bigwedge_{i \leq m} F(x, a_i) = b_i \to \neg (\varphi(x) \lor \psi(x))] \). Since \( A \) was chosen arbitrarily, this shows that \( \varphi \lor \psi \) is not big.

For simplicity we assume \( \lambda > |T| \). (This assumption is for simplicity only.)

\textbf{Claim A} \textit{(Under } \diamond \diamond s_{\lambda}^{+} + \diamond_{\lambda}, \text{ where } \lambda = \lambda^{<\lambda}, \ S_{\lambda}^{\lambda^{+}} = \{ \delta < \lambda^{+} : \text{cf}(\delta) = \lambda \} ) \text{ There are a continuous elementary chain } \langle M_i : i < \lambda^{+} \rangle \text{ of models of } T \text{ and a sequence } \langle a_i : i < \lambda^{+} \rangle \text{ of elements } a_i \in M_{i+1} \setminus M_i \text{ such that }

\begin{enumerate}
\item \( |M_i| = \lambda; \)
\item \( M_i \) is saturated except when \( \aleph_0 \leq \text{cf}(i) \leq \lambda; \)
\item \( \text{tp}_{M_{i+1}}(a_i/M_i) \) is \( \Gamma^{\text{sind}} \)-big, i.e. each formula in it is \( \Gamma^{\text{sind}} \)-big.
\item \( M_i \subset \{ F_{M_{i+1}}(a_i, c) : M_i \models c < b \} \) if \( b \in M_i \setminus \{ S^n(0) : n \in \omega \} \).
\end{enumerate}
(e) if \((C_1, C_2)\) is a Dedekind cut of \(M = \bigcup_{i < \lambda^+} M_i\) of cofinality \((\lambda^+, \lambda^+)\) then \(C_1\) is a subset of \(M\) definable with parameters. (A Dedekind cut of \(M\) of cofinality \((\mu_1, \mu_2)\) is a pair \((C_1, C_2)\) such that i) \(M = C_1 \cup C_2\), ii) \(\forall x \in C_1 \forall y \in C_2 [x <^M y]\), iii) the cofinality of \(C_1\) with respect to \(\prec\) is \(\mu_1\) and iv) the cofinality of \(C_2\) (i.e. the cofinality of \(C_2\) with respect to the reverse ordering) is \(\mu_2\).

**Proof.** See [2]. For more details, see [3].

Now we expand the language \(L\) by adding new binary predicate symbols. Let \(L^* = L \cup \{E_1, E_2, \prec_{\text{lev}}, \prec_{\text{tr}}\}\). We expand the \(L\)-structure \(M\) defined in claim A to an \(L^*\)-structure \(M^*\) by the following interpretation. For \(a \in M\), let \(i(a) = \min \{i < \lambda^+: a \in M_{i+1}\}\).

1. \(E_1^{M*} = \{(a, b) : i(a) = i(b)\}\);
2. \(E_2^{M*} = \{(a, b) : i(a) = i(b) \text{ and } M \vDash (c < a \equiv c < b) \text{ for every } c \in M_{i(a)}\}\); In other words, \((a, b) \in E_2^{M^*}\) iff \(a\) and \(b\) realize the same Dedekind cut of \(M_{\hat{i}(a)}(= M_{\hat{i}(b)})\);
3. \(\prec_{\text{lev}}^{M*} = \{(a, b) : i(a) < i(b)\}\);
4. \(\prec_{\text{tr}}^{M*} = \{(a, b) : i(a) < i(b) \text{ and } M \vDash (c < a \equiv c < b) \text{ for every } c \in M_{i(a)}\}\).

The relation \(\prec_{\text{tr}}\) defines a preorder on \(M^*\) and induces a tree structure on the \(E_2\)-equivalence classes. This tree structure \((M^*/E_2, \prec_{\text{tr}})\) is a definable object of \(M^{*\text{eq}}\). (We do not use a new symbol for the order induced by \(\prec_{\text{tr}}\).) Simiarly \(\prec_{\text{lev}}\) induces a linear order on the \(E_1\)-equivalence classes. Let \(R\) be the definable function which maps \(a_{E_2}\) to \(a_{E_1}\). \(R\) is considered as a rank function which assigns a level to each node of the tree. Then \((\prec_{\text{tr}}, \prec_{\text{lev}}, R)\) is an \(L^*\)-tree in the sense of [1]. A subset \(B\) of \(M^*/E_2\) will be called a branch of the tree if (i) it is linearly ordered by \(\prec_{\text{tr}}\), (ii) \(a_{E_2} \in B\) and \(b \leq_{\text{tr}} a\) imply \(b_{E_2} \in B\) and (iii) the set \(\{R(a_{E_2}) : a_{E_2} \in B\}\) of all levels in \(B\) is unbounded in \(M^*/E_1\).

**Claim B** Every branch of the tree \((M^*/E_2, \prec_{\text{tr}}, \prec_{\text{lev}}, R)\) is definable in \(M^*\).

**Proof.** Let \(B\) be a branch of the tree \((M^*/E_2, \prec_{\text{tr}}, \prec_{\text{lev}}, R)\). We show that \(B\) is definable in \(M^*\). Let \(I\) be the \(\prec\)-initial segment determined by \(B\), i.e.

\[
I = \{a \in M^* : M^* \models (\forall b_{E_2} \in B)(\exists c_{E_2} \in B)[b_{E_2} <_{\text{tr}} c_{E_2} \land a < c]\}.
\]

It is easy to see that \(I\) and \(B\) are interdefinable in \(M^*\). In fact, we have \(b_{E_2} \in B\) if and only if there exist \(c \in I\) and \(d \in M^* \setminus I\) such that...
\begin{itemize}
\item \(b_{E_2}\) intersects the interval \([c,d]\),
\item if \(b_{E_2} \subset I\) then any other \(b'_{E_2}\) with \([c,d] \cap I \cap b'_{E_2} \neq \emptyset\) has a strictly larger level than \(b_{E_2}\) and
\item if \(b_{E_2} \subset M^* \setminus I\) then any other \(b'_{E_2}\) with \([c,d] \cap (M^* \setminus I) \cap b'_{E_2} \neq \emptyset\) has a strictly larger level than \(b_{E_2}\).
\end{itemize}

If the cofinality of \((I, M^* \setminus I)\) is \((\lambda^+, \lambda^+)\), then \(I\) is definable in \(M\) by the property (e) of Claim A, so \(B\) is definable in \(M^*\). So we may assume that the cofinality is not \((\lambda^+, \lambda^+)\).

First suppose that \(\text{cf}(I) \leq \lambda\). Then we can choose a set \(\{a_i : i < \lambda\}\) which is cofinal in \(I\). Choose \(j < \lambda^+\) with \(\text{cf}(j) = \lambda\) and \(\{a_i : i < \lambda\} \subset M_j\). If \(M_j \setminus I\) is bounded from below in \(M^* \setminus I\), say by \(d \in M^* \setminus I\), then \(I\) is defined in \(M^*\) by the formula \(\exists y[x < y < d \land y < \text{lev} e]\), where \(e\) is an element from \(M_{j+1} \setminus M_j\). So we may assume that there is a set \(\{a'_i : i < \lambda\} \subset M_j \setminus I\) which is coinitial in \(M^* \setminus I\).

(We shall derive a contradiction from this.) Let \(b_{E_2} \in B\) with \(b \notin M_j\). Since the other case can be treated similarly, we can assume that \(b \in I\). Then \(b_{E_2}\) is included in some interval \([0, a_i]\). By the definition of \(I\), there is \(c_{E_2} \in B\) such that \(b_{E_2} \leq \text{lev} c_{E_2}\) and \(a_i < c\). But then \(b\) and \(c\) determine different Dedekind cuts of \(M_j\), hence \(b\) and \(c\) are not comparable with respect to \(<_{\text{tr}}\). This contradicts our assumption that \(B\) is a branch.

Second suppose that the coinitiality of \(M^* \setminus I\) is \(\leq \lambda\) and that the cofinality of \(I\) is \(\lambda^+\). As in the first case, we can choose \(j < \lambda^+\) such that \(M_j \setminus I\) is coinitial in \(M^* \setminus I\). Choose \(d \in I\) which bounds \(I \cap M_j\) from above and an element \(e \in M_{j+1} \setminus M_j\). Then \(I\) is defined by the formula \(\forall y[d < y \land y < \text{lev} e \to x < y]\). Lastly the case where the cofinality of \((I, M^* \setminus I)\) is \((\mu_1, \mu_2)\) with \(\mu_1, \mu_2 \leq \lambda\) is impossible by the definition of branch.

Let \(T^*\) be the \(L^*\)-theory of \(M^*\). Under the hypothesis of Claim A (i.e. \(\Diamond_{S^*_\lambda^+}\) etc), we have proven the existence of \(M^* \models T^*\) having a tree with the property stated in Claim B. However, by the absoluteness (e.g. Thorem 6 in [1]), the existence of such a model can be proven without the hypothesis. Moreover, as \(T^*\) is countable, we can assume that relevant properities of \(M^*\) expressed by one \(L^*_\omega\)-sentence are also possessed by such models. (\(Q\) is the quantifier which expresses “there are uncountably many”.) Thus in ZFC we can show

\textbf{Claim C} There is a model \(N^* \models T^*\) of cardinality \(\aleph_1\) that satisfies:

\begin{itemize}
\item \(b_{E_2}\) intersects the interval \([c,d]\),
\item if \(b_{E_2} \subset I\) then any other \(b'_{E_2}\) with \([c,d] \cap I \cap b'_{E_2} \neq \emptyset\) has a strictly larger level than \(b_{E_2}\) and
\item if \(b_{E_2} \subset M^* \setminus I\) then any other \(b'_{E_2}\) with \([c,d] \cap (M^* \setminus I) \cap b'_{E_2} \neq \emptyset\) has a strictly larger level than \(b_{E_2}\).
\end{itemize}
1. The tree $(N^*/E_2, <_{t_r})$ has no undefinable branch;

2. The set $N^*/E_1$ of levels has the cardinality $\aleph_1$, but for each $b/E_1 \in N^*/E_1$, \{c/E_1 : c/E_1 <_{lev} b/E_1\} is countable;

3. If $I$ is a definable subset of $N^*$ with the Dedekind cut $(I, N^* \setminus I)$ of cofinality $(\aleph_1, \aleph_1)$, then $I$ is definable in $N$;

4. The clause (d) of Claim A, namely, for each level $d_{E_1}$ there is $a \in N^*$ such that if $b \in N^* \setminus \{S^n(0) : n \in \omega\}$ then $\{F(a, c) : c < b\}$ includes $\{c \in I : c \leq_{lev} d\}$.

**Claim D** Let $N^*$ be a model of $T^*$ with the properties stated in Claim C. Then the reduct $N$ of $N^*$ to the language $L$ is $\psi^*$-appropriate.

**Proof.** Toward a contradiction, we assume that there is an undefinable (in the sense of $N$) subset $I \subset N$ with $(N, I) \models \psi^*(P)$ and $I \neq \{S^n(0) : n \in \omega\}$. We show that the cofinality of $(I, N^* \setminus I)$ is $(\aleph_1, \aleph_1)$. Suppose that this is not the case. First assume that the cofinality of $(I, <)$ is less than $\aleph_1$. As $(N^*/E_1, <_{lev})$ has the cofinality $\aleph_1$, there is $d/E_1$ such that $\{c \in I : c \leq_{lev} d\}$ is unbounded in $I$. Since $I \neq \{S^n(0) : n \in \omega\}$, we can choose $b \in I \setminus \{S^n(0) : n \in \omega\}$. By the fourth condition of Claim C, there is $a \in N^*$ such that $\{F(a, c) : c < b\}$ includes $\{c \in I : c \leq_{lev} d\}$. So $\{F(a, c) : c < b\} \cap I$ is unbounded in $I$. This contradicts the last clause in the definition of $\psi^*$. Second assume that the coinitiality of $N^* \setminus I$ is less than $\aleph_1$. For a similar reason as in the first case, we can find $d_{E_1}$ such that $\{c \in N^* \setminus I : c \leq_{lev} d\}$ is unbounded from below in $N^* \setminus I$. Also we can choose $a \in N^*$ and $b \in I$ such that $\{F(a, c) : c < b\}$ includes $\{c \in I : c \leq_{lev} d\}$. If $I \cap \{F(a, c) : c < b\}$ were bounded (from above) say by $e \in I$, then $I$ would be definable in $N$ by the $L$-formula

$$\varphi(x, a, b, e) \overset{\text{def}}{=} \forall z[(e < z \land \exists y(y < b \land z = F(a, y))) \rightarrow x < z],$$

contradicting our assumption that $I$ is not definable. So $I \cap \{F(a, c) : M^* \models c < b\}$ is not bounded in $I$. Again this contradicts the last clause in the definition of $\psi^*$. So we have proven that the cofinality of $(I, N^* \setminus I)$ is $(\aleph_1, \aleph_1)$.

As in the proof of Claim B, we shall define a set $\{(b_i)_{E_2} : i < \aleph_1\}$ and definable intervals $J_i \subset N^*$ ($i < \aleph_1$) such that for each $i < \aleph_1$,

- $J_i$'s are decreasing;
- $b_i \in J_i$, $J_i \cap I \neq \emptyset$, $J_i \cap (N^* \setminus I) \neq \emptyset$;
• there is no element $d \in J_i$ with $d <_{\text{lev}} b_i$.

Suppose that we have chosen $d_j$'s and $J_j$'s for all $j < i$. Since the cofinality of $I$ and the coinitiality of $N^* \setminus I$ are both $\aleph_1$, $\bigcap_{j<i} J_i$ intersects both $I$ and $N^* \setminus I$. Choose $b \in \bigcap_{j<i} J_i \cap I$ and $c \in \bigcap_{j<i} J_i \cap (N^* \setminus I)$. Then we put $J_i = \{ e \in N^* : N^* \models b < e < d \}$. Choose $b_i \in J_i$ of the minimum level. (Such $b_i$ exists and $(b_i)_{E_2}$ is unique, because every nonempty definable subset of $N^*/E_1$ has the minimum element with respect to $<_{\text{lev}}$. If there are two such elements, they are distinguished by elements of lower levels, contradicting the minimality.) We claim that $\{(b_i)_{E_2} : i < \aleph_1 \}$ determines a branch $B = \{ c_{E_2} : c_{E_2} \leq_{\text{tr}} (b_i)_{E_2} \text{ for some } i \}$. For this it is sufficient to show that the $b_i$'s are linearly ordered by $\leq_{\text{tr}}$. Let $i \leq i' < \aleph_1$. Then both $b_i$ and $b_{i'}$ are members of the interval $J_i$. Suppose that $b_i$ and $b_{i'}$ are not comparable with respect to $\leq_{\text{tr}}$. They determine different Dedekind cuts of the elements of lower levels. So there is an element $c \in J_i$ with $c <_{\text{lev}} b_i$. This contradicts our choice of $b_i \in J_i$. By our assumption (the fourth condition in Claim C), the branch $B = \{(b_i)_{E_2} : i < \aleph_1 \}$ is definable in $N^*$. It is easy to see that $I$ and $B$ are interdefinable in $N^*$. So $I$ is also definable in $N^*$, hence $I$ is definable in $N$ by the third condition in Claim C. This contradicts our assumption that $I$ is undefinable in $N$.

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