Infiltration Theorem and Some Inductive Sequence of Models of Generalized Second-Order Dedekind Theory of Real Numbers With Exponentially Increasing Powers

Valeriy K. Zakharov\textsuperscript{1}, Timofey V. Rodionov\textsuperscript{2}

Abstract

The paper is devoted to construction of some inductive sequence of models of the generalized second-order Dedekind theory of real numbers with exponentially increasing powers. These models are not isomorphic whereas all models of the standard second-order Dedekind theory are. Besides, these generalized models have the induced Archimedean property unlike the models of the non-standard first-order non-Dedekind theory known under the name of non-standard analysis. The main idea in passing to generalized models is to consider instead of superstructures with the single common set-theoretical equality and the single common set-theoretical belonging superstructures with several generalized equalities and several generalized belongings for first and second orders. The basic tools for our construction are the infraproduct of collection of mathematical systems different from the factorized Los ultraproduct and the corresponding generalized infraprofiltration theorem. As its auxiliary corollary we obtain the generalized compactness theorem for the generalized second-order language.

Keywords: second-order language, generalized models, Archimedean property, infraproduct, ultraproduct, non-standard analysis

MSC 2010: 03C85 03C20 03C98 11U07 11U09 03H05

1 Introduction

It is well known that all standard models of the standard second-order Dedekind theory of real numbers are isomorphic (see, for example, [1, 7.2]). The paper is devoted to the exposition of some generalized second-order Dedekind theory of real numbers with non-isomorphic generalized models.

More precisely, the paper is devoted to construction of some inductive sequence $\tilde{R}e_i$ ($1 \leq i \leq \omega_0$) of models of the generalized second-order Dedekind theory of real numbers with exponentially increasing powers. Somehow the sequence $\tilde{R}e_i$ ($1 \leq i < \omega_0$) is unfinished (see part I of the Final theorem in 4.4). Therefore some limit generalized model $\tilde{R}e_{\omega_0}$ is constructed such that every $\tilde{R}e_i$ is a submodel of $\tilde{R}e_{\omega_0}$ (see part II of the Final theorem). Since these generalized models have the induced Archimedean property, they are completely different from models of the non-standard first-order non-Dedekind theory of real numbers presented in [2, 2.14] under the name of non-standard analysis.

\textsuperscript{1}valeriy.zakharov@list.ru; Faculty of Mathematics and Mechanics, Lomonosov Moscow State University, Moscow, Russia

\textsuperscript{2}t.v.rodionov@gmail.com; Faculty of Mathematics and Mechanics, Lomonosov Moscow State University, Moscow, Russia
The appropriate for these constructions second-order notions were introduced in papers [3, 4], namely: a generalized second-order signature \( \Sigma_2^g \), a generalized language \( L(\Sigma_2^g) \) of the signature \( \Sigma_2^g \), a superstructure \( S_2^g \) of the signature \( \Sigma_2^g \) over a set \( A \), an interpretation (\( \equiv \) a mathematical system) \( U \equiv [A, S_2^g] \) of the signature \( \Sigma_2^g \) on the support \( A \), an evaluation \( \gamma \) on the system \( U \) of all variables of the signature \( \Sigma_2^g \), and a generalized model \( U \) for a set \( \Phi \) of formulas of the language \( L(\Sigma_2^g) \).

The main idea in passing to generalized models is to refuse the consideration of superstructures with the single common set-theoretical equality = and with the single common set-theoretical belonging \( \in \) and to consider the superstructure \( S_2^g \) with several generalized equalities \( \equiv_{\text{first}} \) and \( \equiv_{\text{second}} \) and several generalized belongings \( \in_{\text{first}} \) and \( \in_{\text{second}} \) for first and second orders. This generalized superstructure \( S_2^g \) is the derivative object from some initial generalized second-order signature \( \Sigma_2^g \) containing, in addition to individual and predicative constants and variables, some symbols \( \delta_\tau \) of generalized equalities and some symbols \( \varepsilon_\tau \) of generalized belongings for first-order types \( \tau \) and second-order types \( \tau \equiv [\tau_0, \ldots, \tau_k] \).

Correspondingly, in the capacity of initial formulas of the language \( L(\Sigma_2^g) \) the formulas of the following two forms are taken: the formula \( y^\sigma \delta_\sigma z^\sigma \) and the formula \( (x_0^{\tau_0}, \ldots, x_k^{\tau_k}) \varepsilon_\tau u^\tau \), where \( y^\sigma \) and \( z^\sigma \) are the variables of the first- or the second-order type \( \sigma \) and \( x_i^{\tau_i} \) and \( u^\tau \) are the variables of the first-order types \( \tau_i \) and the second-order type \( \tau \equiv [\tau_0, \ldots, \tau_k] \), respectively.

These atomic formulas are interpreted on an evaluated system \( (U, \gamma) \) (with an evaluation \( \gamma \) of variables on \( U \)) in the following generalized way: \( \gamma(y^\sigma) \equiv_{\sigma} \gamma(z^\sigma) \) and \( (\gamma(x_0^{\tau_0}), \ldots, \gamma(x_k^{\tau_k})) \varepsilon_\tau \gamma(u^\tau) \), where \( \equiv_{\sigma} \) is a generalized ratio of equality and \( \varepsilon_\tau \) is a generalized ratio of belonging. Generalized equalities and generalized belongings are connected with each other by the initial principle of change of equals (see axiom E4 from 2.3).

With respect to the signature \( \Sigma_2^g \) formulas \( \varphi \) in the language \( L(\Sigma_2^g) \) are defined by common induction, when we start from the above-mentioned atomic formulas.

To give a semantics of the language \( L(\Sigma_2^g) \) a satisfaction of a formula \( \varphi \) on a system \( U \) with respect to an evaluation of variables \( \gamma \) is defined according to the above-mentioned generalized interpretation of the atomic formulas.

The semantics for the language \( L(\Sigma_2^g) \) differs both from the standard semantics (see [2, Appendix], [5, §16]) and from the Henkin semantics (see [2, Appendix], [5, §21], [6, 4], and [7, 8, 9]), which restricts the range of values of the evaluation \( \gamma(x^\tau) \) for a variable \( x^\tau \) of a second-order type \( \tau \) by some subset of the set \( \mathcal{P}(\tau(A)) \) of the terminal \( \tau(A) \) of the system \( U \equiv [A, S] \).

The general material about second-order notions mentioned above is presented in Sections 1 and 2 of the paper. More specific material about the generalized second-order Dedekind theory of real numbers \( \text{Th}_{\text{Re}, 2}^g \) and about the canonical model \( \text{Re}_0 \equiv \text{Re}_0^g \equiv (\mathbb{R}, S_{\text{Re}, 2}) \) is presented in Section 3.

In section 4 we construct some inductive sequence of non-canonical models \( \text{Re}_i \equiv ([\mathbb{R}_i, S_i]), 1 \leq i \leq \omega_0 \), with exponentially increasing powers. The basic
tool for construction of these systems is the infraproduct of collection of systems of the signature $\Sigma^2$, different from the factorized ultraproduct à la Los. To prove that the systems $\tilde{Re}_i$ are models for $Th^{2}_{Re, 2}$ we use the simplified variant of the generalized infrafiltration theorem for the generalized second-order language $L(\Sigma^2)$ presented in [3, 4]. Note that the corresponding proofs of the infrafiltration property and the ultrafiltration property à la Los for the standard second-order language $L(\Sigma^2)$ do not “pass”. In the capacity of some pleasant complementary corollary to the infrafiltration theorem we deduce the generalized compactness theorem for the language $L(\Sigma^2)$. It is well-known that it does not hold for the standard language $L(\Sigma^2)$ [2, Appendix].

Further, to shorten the writings we use for the designation of a symbol-string $\rho$ by a symbol-string $\sigma$ the symbol-strings $\sigma \cup \rho$ or $\rho \cup \sigma$ (\sigma is a designation for $\rho$).

2 The type theory in the language of the signature with generalized equalities and belongings

2.1 Types

Fix the canonical set $\omega_0$ of all natural numbers and its subset $\mathbb{N} \equiv \omega_0 \setminus \{0\}$ constructed in the Neumann–Bernays–Gödel (NBG) or Zermelo–Fraenkel (ZF) set theories or in the local theory of sets (LTS) (see [10] and [11, 1.1, A.2, B.1]). Hereinafter ST denotes any of these set theories.

Define by induction the semitypes and the types:

1. $0$ is the semitype and the type;
2. if $\tau$ is a type, then $\tau$ is the semitype:
3. if $\tau$ is a semitype, then $[\tau]$ is the type;
4. if $\tau_0, \ldots, \tau_k$ are semitypes and $k \geq 0$, then $(\tau_0, \ldots, \tau_k)$ is the semitype.

This definition is a slight modification of the corresponding definition from [5, § 20].

Further, instead of $[(\tau_0, \ldots, \tau_k)]$ we shall write simply $[\tau_0, \ldots, \tau_k]$; then the notation $[\tau_0, \ldots, \tau_k]$ may be used for $k \geq 0$.

Semantics of semitypes and types will be explained in the next section.

Types $0$ will be called the first-order type. If $\tau_0, \ldots, \tau_k$ are first-order types and $k \geq 0$ then $[\tau_0, \ldots, \tau_k]$ will be called the second-order type.

For a type $\tau \equiv [\tau_0, \ldots, \tau_k]$ with $k \geq 0$ the types $\tau_0, \ldots, \tau_k$ will be called the parents of the type $\tau$ and will be denoted by $p_0\tau, \ldots, p_k\tau$, respectively. Consider the set $P(\tau) \equiv \{p_0\tau, \ldots, p_k\tau\}$ of all parents of the type $\tau$.

For the first-order type $\tau$ put formally $p\tau \equiv \tau$ and $P(\tau) \equiv \{p\tau\} = \{\tau\}$.
With any type \( \tau \) we associate the semitype \( \check{\tau} \) of the type \( \tau \) as follows:

1. if \( \tau \) is the first-order type, then \( \check{\tau} \equiv \tau \);
2. if \( \tau = [\tau_1] \) and \( \tau_1 \) is a semitype, then \( \check{\tau} \equiv \tau_1 \).

In other words, the semitype of a type is obtained by omitting the square brackets.

### 2.2 Terminals over set and mappings

Define the terminals \( \tau(A) \) of the semitypes \( \tau \) over a set \( A \) by induction:

1. \( 0(A) \equiv A \);
2. if \( \tau \) is a semitype, then \( [\tau](A) \equiv \mathcal{P}(\tau(A)) \), where \( \mathcal{P} \) denotes the operation of taking power-set of the intended set;
3. if \( \tau_0, \ldots, \tau_k \) are semitypes, \( k \geq 1 \), then \( \tau_0, \ldots, \tau_k(A) \equiv \tau_0(A) \times \ldots \times \tau_k(A) \).

Thus, for semitypes \( \tau_0, \ldots, \tau_k \) with \( k \geq 1 \), for the type \( \tau \equiv [\tau_0, \ldots, \tau_k] \), and for its semitype \( \check{\tau} = (\tau_0, \ldots, \tau_k) \) the equalities \( \tau(A) = \mathcal{P}(\tau_0(A) \times \ldots \times \tau_k(A)) \) and \( \check{\tau}(A) = \tau_0(A) \times \ldots \times \tau_k(A) \) are fulfilled.

Let \( u : A \to B \) be a mapping from the set \( A \) to the set \( B \). Define the terminals \( \tau^m(u) \) of the semitypes \( \tau \) over the mapping \( u : A \to B \) by induction:

1. \( 0^m(u) \equiv u : A \to B \);
2. if \( \tau \) is a semitype, then \( [\tau]^m(u) : \mathcal{P}(\tau(A)) \to \mathcal{P}(\tau(B)) \) is the mapping such that \( [\tau]^m(u)(P) \equiv \{ q \in \tau(B) \mid \exists p \in P \ (q = \tau^m(u)(p)) \} \) for every \( P \in \mathcal{P}(\tau(A)) \);
3. if \( \tau_0, \ldots, \tau_k \) are semitypes and \( k \geq 1 \), then

\[
(\tau_0, \ldots, \tau_k)^m(u) : \tau_0(A) \times \ldots \times \tau_k(A) \to \tau_0(B) \times \ldots \times \tau_k(B)
\]

is the mapping such that

\[
((\tau_0, \ldots, \tau_k)^m(u))(p_0, \ldots, p_k) \equiv (\tau_0^m(p_0), \ldots, \tau_k^m(p_k))
\]

for every \( (p_0, \ldots, p_k) \in \tau_0(A) \times \ldots \times \tau_k(A) \).

### 2.3 The signature with generalized equalities and belongings and its language

A non-empty set \( \Theta \) of types \( \tau \) will be called the type domain if \( \tau \in \Theta \) implies \( p\tau \in \Theta \) for every parent \( p\tau \) of the type \( \tau \). In the type domain \( \Theta \) select
the belonging type subdomain \( \Theta_b \equiv \{ \tau \in \Theta \mid \exists k \in \omega_0 \exists \tau_0, \ldots, \tau_k \in \Theta \ (\tau = [\tau_0, \ldots, \tau_k]) \}. \)

A collection \( \Sigma_c \equiv \{ \Sigma^c_\tau \mid \tau \in \Theta \} \) of collections \( \Sigma^c_\tau \equiv \{ \sigma^c_\omega \mid \omega \in \Omega_\tau \} \) of constants \( \sigma^c_\omega \) of the types \( \tau \) will be called the signature of constants of the type domain \( \Theta ). \)

Sets \( \Omega_\tau \) may be empty, and then \( \Sigma^c_\tau = \emptyset \).

The constants \( \sigma^c_0 \) of the first-order type 0 are called individual or objective. The constants of other types are called predicate.

A collection \( \Sigma_e \equiv \{ \delta_\tau \mid \tau \in \Theta \} \) of binary predicate symbols of (generalized) equalities \( \delta_\tau \) of the types \( \tau \) will be called the signature of (generalized) equalities of the type domain \( \Theta ). \)

It follows from the definition of the type domain that for every equality symbol \( \delta_\tau \) the collection \( \Sigma_e \) contains necessarily the equality symbols \( \delta_{p\tau} \) for every parent \( p\tau \) of the type \( \tau \).

A collection \( \Sigma_b \equiv \{ \varepsilon_\tau \mid \tau \in \Theta \} \) of binary predicate symbols of (generalized) belongings \( \varepsilon_\tau \) of the types \( \tau \) will be called the signature of (generalized) belongings of the type domain \( \Theta ). \)

A collection \( \Sigma_v \equiv \{ \Sigma_v^\tau \mid \tau \in \Theta \} \) of denumerable sets \( \Sigma_v^\tau \) of variables \( x^\tau, y^\tau, \ldots \) of the types \( \tau \) will be called the signature of variables of the type domain \( \Theta ). \)

Further, we shall always assume that for every type \( \tau \in \Theta \) there are either constants or variables of this type.

The quadruple \( \Sigma^g \equiv \Sigma_c|\Sigma_e|\Sigma_b|\Sigma_v \) will be called the generalized signature or the signature with generalized equalities and belongings.

The language \( L(\Sigma^g) \) of the generalized signature \( \Sigma^g \) consists of:

1. all types \( \tau \) from the type domain \( \Theta \);
2. all members of all signatures from \( \Sigma^g \);
3. the logical symbols \( \neg, \lor, \land, \Rightarrow, \forall, \exists \);
4. parenthesis.

If the type domain \( \Theta \) contains first- and second-order types only and at least one second-order type, then we shall say that the signature \( \Sigma^g \) and the language \( L(\Sigma^g) \) have the second order (see \[2, Appendix\], \[6, 4\]). In this case the notations \( \Sigma^g_2 \) and \( L(\Sigma^g_2) \) will be used.

### 2.4 Terms, formulas, and the type theory for the language of the generalized signature

Constants and variables of a type \( \tau \) are called terms of the type \( \tau \) of the language \( L(\Sigma^g) \).

The atomic formulas of the language \( L(\Sigma^g) \) are defined in the following way:

1. if \( q \) and \( r \) are terms of a type \( \tau \in \Theta \), then \( q \delta_\tau r \) is an atomic formula;
2. if \( \tau_0, \ldots, \tau_k \) are types from \( \Theta \) for \( k \geq 0 \), \( \tau \equiv [\tau_0, \ldots, \tau_k] \in \Theta \), \( q_0^0, \ldots, q_k^k \) are terms of the types \( \tau_0, \ldots, \tau_k \), respectively, and \( r^\tau \) is a term of the type \( \tau \), then \( (q_0^0, \ldots, q_k^k) \varepsilon r^\tau \) is the atomic formula; in particular, for \( k = 0 \) the symbol-string \( q_0^0 \varepsilon [\tau_0] r^{[\tau_0]} \) is the atomic formula.

The formulas of the language \( L(\Sigma^g) \) are constructed from atomic ones with the use of connectives \( \lor, \land, \neg, \Rightarrow \), quantifiers \( \exists x^\tau \) and \( \forall x^\tau \) with respect to the variables \( x^\tau \), and parenthesis.

The logical axiom schemes of the type theory in the language \( L(\Sigma^g) \) of the generalized signature \( \Sigma^g \) are the schemes of the predicate calculus, where variables and terms substituting each other must be of the same type \( \tau \in \Theta \).

In addition to these axiom schemes, consider the following equality axioms for the types \( \tau \in \Theta \):

\[
\begin{align*}
\text{E1}. & \quad \forall x^\tau \ (x \delta_\tau x). \\
\text{E2}. & \quad \forall x^\tau, y^\tau \ (x \delta_\tau y \Rightarrow y \delta_\tau x). \\
\text{E3}. & \quad \forall x^\tau, y^\tau, z^\tau \ (x \delta_\tau y \land y \delta_\tau z \Rightarrow x \delta_\tau z). \\
\text{E4}. & \quad (\text{The initial principle of change of equals}). \\
\forall x^\tau_0, y^\tau_0, \ldots, x^\tau_k, y^\tau_k, u^\tau, v^\tau \ (x_0 \delta_{\tau_0} y_0 \land \ldots \land x_k \delta_{\tau_k} y_k \land u \delta_\tau v \Rightarrow \equiv ((x_0, \ldots, x_k) \varepsilon_\tau u \equiv (y_0, \ldots, y_k) \varepsilon_\tau v)), \text{ where } \tau \equiv [\tau_0, \ldots, \tau_k].
\end{align*}
\]

The inference rules in the depicted type theory are:

\[
\begin{align*}
\varphi, \varphi \Rightarrow \psi \quad (MP) \quad \text{and} \quad \forall x^\tau \varphi(x^\tau) \quad (Gen).
\end{align*}
\]

If there are non-logical axioms or axiom schemes written by second-order formulas of the language \( L(\Sigma^g) \), then we shall say that a (mathematical) generalized second-order theory is given.

3 Mathematical systems of the signature \( \Sigma^g \) with generalized equalities and belongings

3.1 The definition of mathematical systems and their homomorphisms of the generalized signature \( \Sigma^g \)

Generalized systems. Let \( \Sigma^g \) be a fixed signature defined in 2.3. Fix also a set \( A \). For the set \( A \) and the signature \( \Sigma^g \) consider the following collections:

1. \( S_e \equiv \{S^\tau_\varepsilon \mid \tau \in \Theta \} \) of collections \( S^\tau_\varepsilon \equiv \{s^\omega_\varepsilon \mid \omega \in \Omega_\tau \} \) of constant structures \( s^\omega_\varepsilon \in \tau(A) \) of the types \( \tau \);

2. \( S_e \equiv \{\varepsilon_\tau \mid \tau \in \Theta \} \) of generalized ratios of equality \( \varepsilon_\tau \subset \tau(A) \times \tau(A) \) of the types \( \tau \) on the sets \( \tau(A) \), containing the usual set-theoretic ratios of equality = on the sets \( \tau(X) \), i.e., such ratios \( \approx_\tau \) that for every elements \( r, s \in \tau(A) \) the equality \( r = s \) implies the generalized equality \( r \approx_\tau s \);
3. \( S_b \equiv \{ \varepsilon_{\tau} \mid \tau \in \Theta_b \} \) of generalized ratios of belonging \( \varepsilon_{\tau} \subset \hat{\tau}(A) \times \tau(A) \) of the types \( \tau \), containing the usual set-theoretic ratios of belonging \( \in \) from the sets \( \hat{\tau}(X) \) into the sets \( \tau(X) \), i.e., such ratios \( \varepsilon_{\tau} \) that for every elements \( p \in \hat{\tau}(A) \) and \( P \in \tau(A) \) the belonging \( p \in P \) implies the generalized belonging \( p \in_{\tau} P \);

4. \( S_v \equiv \{ \tau(A) \mid \tau \in \Theta \} \) of the terminals \( \tau(A) \) of the types \( \tau \) over the set \( A \).

The quadruple \( S \equiv (S_c, S_e, S_b, S_v) \) of the above-mentioned collections will be called a superstructure of the signature \( \Sigma^g \) over the set \( A \).

The pair \( U \equiv (A, S) \) will be called a mathematical system of the generalized signature \( \Sigma^g \) with the support (carrier) \( A \) and the superstructure \( S \). This notion is a generalization of the notion of an algebraic system of the signature \( \Sigma_1 \) (see \[12, \S 15\]).

The mathematical system \( U \equiv (A, S) \) will be called also an interpretation of the signature \( \Sigma^g \) on the support \( A \).

Further, for a type \( \tau = [\tau_0, \ldots, \tau_k] \) and elements \( p \equiv (p(0), \ldots, p(k)) \), \( q \equiv (q(0), \ldots, q(k)) \) \( \in \hat{\tau}(A) = \tau_0(A) \times \ldots \times \tau_k(A) \) along with

\[ p(0) \approx_{\tau_0} q(0) \land \ldots \land p(k) \approx_{\tau_k} q(k) \]

we shall also write \( p \approx_{\tau} q \).

The generalized equalities \( \approx_{\tau} \) and the generalized belongings \( \in_{\tau} \) admit some additional conditions.

A system \( U \) will be called balanced if

\[ \forall P, Q \in \tau(A) \ (P \approx_{\tau} Q \iff \forall p \in P \exists q \in Q \ (q \approx_{\tau} p) \land \forall q \in Q \exists p \in P \ (p \approx_{\tau} q)) \],

where \( \tau_0, \ldots, \tau_k \in \Theta \), \( k \geq 0 \) and \( \tau \equiv [\tau_0, \ldots, \tau_k] \in \Theta \). A system \( U \) will be called regular if \( \forall p \in \hat{\tau}(A) \ \forall P \in \tau(A) \ (p \in_{\tau} P \iff \exists q \in P \ (p \approx_{\tau} q)) \), where \( \tau_0, \ldots, \tau_k \in \Theta \), \( k \geq 0 \), and \( \tau \equiv [\tau_0, \ldots, \tau_k] \in \Theta \). A system \( U \) will be called extensional if

\[ \forall P, Q \in \tau(A) \ (P \approx_{\tau} Q \iff \forall p \in_{\tau} P \ (p \approx_{\tau} Q) \iff \forall q \in_{\tau} Q \ (q \approx_{\tau} P)) \],

where \( \tau \in \Theta_b \).

**Generalized homomorphisms.** Let \( U \equiv (A, S) \) and \( V \equiv (B, T) \) be systems of the signature \( \Sigma^g \) from 3.1. A mapping \( u : A \rightarrow B \) in the considered set theory \( ST \) from the set \( A \) to the set \( B \) is called a homomorphism of the signature \( \Sigma^g \) from the system \( U \) into the system \( V \) if for every type \( \tau \in \Theta \), every index \( \omega \in \Omega_\tau \), every corresponding constant structure \( s^\omega_\tau \in \tau(A) \) of the collection \( S_c \), and every corresponding constant structure \( t^\omega_\tau \in \tau(B) \) of the collection \( T_c \) the following properties are fulfilled:

1. If \( \tau = 0 \), then \( \tau^m(u)(s^\omega_\tau) = u(s^\omega_\tau) = t^\omega_\tau \);

2. If \( \tau \in \Theta_b \), then every generalized belonging \( p \in_{\tau,A} s^\omega_\tau \) implies the corresponding generalized belonging \( \hat{\tau}^m(u)(p) \in_{\tau,B} t^\omega_\tau \) for every \( p \in \hat{\tau}(A) \).
3.2 Evaluations and models

An evaluation on a system \( U \equiv (A, S) \) of the signature \( \Sigma^g \) is a mapping \( \gamma \) defined on the set of all variables of the signature \( \Sigma^g \) and associating with the variable \( x^\tau \) of the type \( \tau \in \Theta \) the element \( \gamma(x^\tau) \) of the terminal \( \tau(X) \) (see \([12, \S\ 16], [5, 16.17]\)). The pair \((U, \gamma)\) consisting of the system \( U \) of the signature \( \Sigma^g \) and the evaluation \( \gamma \) on \( U \) will be called an evaluated mathematical system of the signature \( \Sigma^g \).

Define the value \( q[\gamma] \) of a term \( q \) with respect to the evaluation \( \gamma \) on the system \( U \) in the following way (see \([12, \S\ 16], [13, \S\ 6], [2, 2.2], [14, 2.5]\)): for a constant \( \sigma^\tau \) of a type \( \tau \in \Theta \) put \( \sigma^\tau[\gamma] \equiv s^\tau_\omega \) and for a variable \( x^\tau \) of a type \( \tau \in \Theta \) put \( x^\tau[\gamma] \equiv \gamma(x^\tau) \).

Define the satisfaction (translation) of a formula \( \phi \) of the language \( L(\Sigma^g_2) \) on a system \( U \) of the signature \( \Sigma^g_2 \) with respect to an evaluation \( \gamma \) (in notation, \( U \models \varphi[\gamma] \)) by induction in the following way (see \([2, 2.2], [14, 2.5], [5, 16.17], [11,\ A.1.3]\)):

1. if \( q \) and \( r \) are terms of a type \( \tau \in \Theta \) and \( \varphi \equiv (q \delta, r) \), then \( U \models \varphi[\gamma] \) is equivalent to \( q[\gamma] \approx \tau r[\gamma] \);
2. if \( \tau_0, \ldots, \tau_k \) are types from \( \Theta \) for \( k \geq 0 \), \( \tau \equiv [\tau_0, \ldots, \tau_k] \in \Theta, q_0, \ldots, q_k \) are terms of the types \( \tau_0, \ldots, \tau_k \), respectively, \( r \) is a term of the type \( \tau \), and \( \varphi \equiv (q_0, \ldots, q_k) \in \tau r[\gamma] \) then \( U \models \varphi[\gamma] \) iff \( (q_0[\gamma], \ldots, q_k[\gamma]) \in \tau r[\gamma] \);
3. if \( \varphi \equiv \neg \psi \), then \( U \models \varphi[\gamma] \) iff \( U \models \psi[\gamma] \) is not true;
4. if \( \varphi \equiv (\psi \lor \xi) \), then \( U \models \varphi[\gamma] \) iff \( U \models \psi[\gamma] \) or \( U \models \xi[\gamma] \);
5. if \( \varphi \equiv (\psi \land \xi) \), then \( U \models \varphi[\gamma] \) iff \( U \models \psi[\gamma] \) and \( U \models \xi[\gamma] \);
6. if \( \varphi \equiv (\psi \Rightarrow \xi) \), then \( U \models \varphi[\gamma] \) iff that \( U \models \psi[\gamma] \) implies \( U \models \xi[\gamma] \);
7. if \( \varphi \equiv \exists x^\tau \psi \), then \( U \models \varphi[\gamma] \) is equivalent to \( U \models \psi[\gamma'] \) for some evaluation \( \gamma' \) such that \( \gamma'(y^\tau) = \gamma(y^\tau) \) for every variable \( y^\tau \neq x^\tau \);
8. if \( \varphi \equiv \forall x^\tau \psi \), then \( U \models \varphi[\gamma] \) is equivalent to \( U \models \psi[\gamma'] \) for every evaluation \( \gamma' \) such that \( \gamma'(y^\tau) = \gamma(y^\tau) \) for every variable \( y^\tau \neq x^\tau \).

Let \( \Phi \) be a set of formulas of the language \( L(\Sigma^g_2) \). An evaluated mathematical system \((U, \gamma)\) of the signature \( \Sigma^g_2 \) will be called an (evaluated) model for the set \( \Phi \) if \( U \models \varphi[\gamma] \) for every formula \( \varphi \in \Phi \) (see \([12, \S\ 17]\)). A mathematical system \( U \) of the signature \( \Sigma^g_2 \) will be called a model for the set \( \Phi \) if an evaluated mathematical system \((U, \gamma)\) is a model for the set \( \Phi \) for every evaluation \( \gamma \) on \( U \).

A model \((U, \gamma)\) will be called balanced, regular, extensional, etc. if the system \( U \) is the same.

A model \((U, \gamma)\) for a set \( \Phi \) will be called second-order if at least one formula from \( \Phi \) contains at least one second-order variable.

Remark that if a system \( U \equiv (A, S) \) is considered in an axiomatic set theory, then the satisfaction of a closed formula \( \varphi \) of the language \( L(\Sigma^g_2) \) with respect
to any evaluation $\gamma$ is reduced to correctness of the relativization $\varphi^r$ of $\varphi$ on the corresponding terminals of the support $A$ in this set theory. Here the correctness of $\varphi^r$ means that $\varphi^r$ is a deducible formula in this axiomatic set theory.

Thus, if $\Phi$ consists of closed formulas only, then $U$ is a model for $\Phi$ if $[U, \gamma]$ is a model for $\Phi$ for some (and, consequently, for any) evaluation $\gamma$.

In particular, since equality axioms E1–E4 are closed formulas, their relativizations $E1^r$–$E4^r$ take the following forms:

$$E1^r \equiv \forall x \in \tau(A) \ (x \approx_x x);$$
$$E2^r \equiv \forall x, y \in \tau(A) \ (x \approx_x y \Rightarrow y \approx_x x);$$
$$E3^r \equiv \forall x, y, z \in \tau(A) \ (x \approx_x y \wedge y \approx_z z \Rightarrow x \approx_z z);$$
$$E4^r \equiv \forall x_0, y_0 \in \tau_0(A) \ldots \forall x_k, y_k \in \tau_k(A) \forall u, v \in \tau(A) \ (x_0 \approx_{\tau_0} y_0 \wedge \ldots \wedge x_k \approx_{\tau_k} y_k \wedge u \approx_{\tau} v \Rightarrow ((x_0, \ldots, x_k) \in_{\tau} u \Leftrightarrow (y_0, \ldots, y_k) \in_{\tau} v)),$$

where $\tau \equiv [\tau_0, \ldots, \tau_k]$, $k \geq 0$, and all types are in $\Theta$.

The satisfaction of formulas $E1^r$–$E3^r$ means that all generalized equalities $\approx_x$ are equivalence relations on corresponding sets $\tau(A)$, and the satisfaction of formula $E4^r$ means the initial principle of change of equals in the atomic formula with the generalized belonging $\in_{\tau}$.

Further on, we shall say that a system $U$ of the signature $\Sigma_2^g$ has true generalized equalities and belongings if axioms E1–E4 from 2.3 are satisfied on $U$ with respect to some (and, consequently, to any) evaluation $\gamma$. This means that formulas $E1^r$–$E4^r$ are correct for the system $U$ in the used set theory.

### 3.3 The generalized equality of values of evaluations and satisfiability

For every formula $\varphi$ of the language $L(\Sigma_2^g)$ we define the formula $\varphi^*$ by induction:

1. $\varphi^* \equiv \varphi$ for every atomic formula $\varphi$;
2. $(\psi \wedge \xi)^* \equiv \psi^* \wedge \xi^*$;
3. $(-\psi)^* \equiv -\psi^*$;
4. $(\exists x^\tau \psi)^* \equiv \exists x^\tau \psi^*$;
5. $(\psi \lor \xi)^* \equiv -(-\psi^* \wedge -\xi^*)$;
6. $(\psi \Rightarrow \xi)^* \equiv -(-\psi^* \wedge -\xi^*)$;
7. $(\forall x^\tau \psi)^* \equiv -(-\exists x^\tau (-\psi^*))$.

A formula $\varphi$ is said to be normalizable if for every mathematical $\Sigma_2^g$-system $U$ and every evaluation $\gamma$ on $U$ the following condition holds: $U \models \varphi[\gamma] \Leftrightarrow U \models \varphi^*[\gamma]$. 


Lemma 1. Let formulas \( \psi \) and \( \xi \) be normalizable. Then formulas \( \psi \land \xi \), \( \neg \psi \), \( \psi \lor \xi \), \( \psi \Rightarrow \xi \), \( \forall x \tau \psi \), and \( \exists x \tau \psi \) are normalizable as well.

The proof of this lemma uses the definition of satisfiability and some well known tautologies only, so it is omitted.

Proposition 1. Every formula of the language \( L(\Sigma^g_2) \) of the generalized second-order signature \( \Sigma^g_2 \) is normalizable.

Proof. Denote by \( \Phi \) the set of all formulas of the language \( L(\Sigma^g_2) \). The subset of the set \( \Phi \) consisting of formulas containing at most \( n \in \omega_0 \) logical symbols \( \neg, \land, \lor, \Rightarrow, \lnot, \forall, \exists \), denote by \( \Phi_n \). It is clear that \( \Phi = \bigcup(\Phi_n | n \in \omega_0) \).

Prove by the complete induction principle the following assertion \( A(n) \): every formula \( \varphi \in \Phi \) is normalizable.

If \( n = 0 \), then the formula \( \varphi \) is atomic, and so by the definition of the operation \( \varphi \mapsto \varphi^* \) we have \( \varphi^* \equiv \varphi \). Consequently, the assertion \( A(0) \) is true.

Suppose that for all \( m < n \) the assertion \( A(m) \) is true. Let \( \varphi \in \Phi_n \). If 
\( \varphi \equiv \psi \land \xi \), \( \varphi \equiv \neg \psi \), \( \varphi \equiv \exists x \tau \psi \), \( \varphi \equiv \psi \lor \xi \), \( \varphi \equiv \psi \Rightarrow \xi \), or \( \varphi \equiv \forall x \tau \psi \), then 
\( \psi, \xi \in \Phi_{n-1} \). Therefore by the induction hypothesis, the formulas \( \psi \) and \( \xi \) are normalizable. By Lemma 1 the formula \( \varphi \) is normalizable. Hence the assertion \( A(n) \) is true.

Proposition 2. Let \( U \) be a mathematical system of the second-order signature \( \Sigma^g_2 \) with true generalized equalities and belongings. Then for every formula \( \varphi \) of the language \( L(\Sigma^g_2) \) and every evaluations \( \gamma \) and \( \delta \) on the system \( U \) such that \( \gamma(x^\tau) \equiv_\tau \delta(x^\tau) \) for every variable \( x^\tau \) of every type \( \tau \in \Theta \) the properties \( U \models \varphi[\gamma] \) and \( U \models \varphi[\delta] \) are equivalent.

Proof. The set of all formulas \( \varphi \) of the language \( L(\Sigma^g_2) \) constructed by induction from the atomic formulas with the use of connectives \( \land \) and \( \land \) and quantifier \( \exists \) denote by \( \Psi \). The subset of the set \( \Psi \) consisting of formulas containing at most \( n \in \omega_0 \) logical symbols \( \neg, \land, \lor, \Rightarrow, \lnot, \forall, \exists \) denote by \( \Psi_n \). It is clear that \( \Psi = \bigcup(\Psi_n | n \in \omega_0) \).

Prove by the complete induction principle the assertion \( A(n) \): for every formula \( \varphi \in \Psi_n \) and every mentioned evaluations \( \gamma \) and \( \delta \) the assertion of the Proposition holds.

Let \( n = 0 \) and \( \varphi \in \Psi_0 \). Then \( \varphi \) is an atomic formula. At first consider the atomic formula \( \varphi \) of the form \( q^\tau \delta, r^\tau \). Suppose that \( q^\tau = x^\tau \) and \( r^\tau = a^\tau \). Then 
\( U \models \varphi[\gamma] \) is equivalent to \( \gamma(x) \equiv_\tau s^\tau \) and \( U \models \varphi[\delta] \) is equivalent to \( \delta(x) \equiv_\tau s^\tau \). Since, by our condition, \( \gamma(x) \equiv_\tau \delta(x) \), then assuming \( U \models \varphi[\gamma] \) and using axioms E2\( \tau \) and E3\( \tau \) we infer \( U \models \varphi[\delta] \). The inverse inference is checked in the same way. For the terms \( q^\tau \) and \( r^\tau \) of other forms the reasons are quite similar.

Now, consider the atomic formula \( \varphi \) of the form \( (q_0^{\tau_0}, \ldots, q_k^{\tau_k}) \in \tau r^k \) for the type \( \tau \equiv \{\tau_0, \ldots, \tau_k\} \in \Theta_k \). Assume that \( q_0^{\tau_0} = x_0^{\tau_0} \) and \( r^\tau = u^\tau \) for some variables \( x_0 \) and \( u \). Then 
\( U \models \varphi[\gamma] \) is equivalent to \( (\gamma(x_0), \ldots, \gamma(x_k)) \in \tau \gamma(u) \) and \( U \models \varphi[\delta] \) is equivalent to \( (\delta(x_0), \ldots, \delta(x_k)) \in \tau \delta(u) \).
 Suppose \( U \models \varphi[\gamma] \). Since, by our condition, \( \gamma(x^\omega_{\lambda}) \approx_{\tau_{\lambda}} \delta(x^\omega_{\lambda}) \), then using axiom E4*, we infer \( U \models \varphi[\delta] \). The inverse inference is checked in the same way.

Assume that assertion \( A(m) \) is true for every \( m < n \). Let \( \varphi \equiv \exists x^\tau \psi \). Then \( \psi \in \Psi_{n-1} \). Let be given some evaluations \( \gamma \) and \( \delta \) such that \( \gamma(x^\tau) \approx_{\tau} \delta(x^\tau) \).

Suppose \( U \models \varphi[\gamma] \). It is equivalent to \( U \models \psi[\gamma'] \) for some evaluation \( \gamma' \) such that \( \gamma'(y) = \gamma(y) \) for any \( y^\sigma \neq x^\tau \).

Define an evaluation \( \delta' \) on \( U \) setting \( \delta'(y) \equiv \delta(y) \) for every \( y^\sigma \neq x^\tau \) and \( \delta'(x) \equiv \gamma'(x) \). Then \( \delta'(y) = \delta(y) \approx_{\sigma} \gamma(y) = \gamma'(y) \) and \( \delta'(x) = \gamma'(x) \), i.e., \( \delta'(x) \approx_{\tau} \gamma'(x) \).

Since \( \delta' \approx \gamma' \) in the above indicated sense, by our condition, we conclude that \( U \models \psi[\gamma'] \implies U \models \psi[\delta'] \). Consequently, we obtain the property \( U \models \varphi[\delta] \). The inverse inference of \( U \models \varphi[\gamma] \) from \( U \models \varphi[\delta] \) is established quite analogously.

Now, let \( \varphi \equiv \psi \land \xi \). Then \( \psi, \xi \in \Psi_{n-1} \), whence \( U \models \psi[\gamma] \iff U \models \psi[\delta] \) and \( U \models \xi[\gamma] \iff U \models \xi[\delta] \). Hence \( (U \models \psi[\gamma] \land U \models \xi[\gamma]) \iff (U \models \psi[\delta] \land U \models \xi[\delta]) \). Thus, \( U \models \varphi[\gamma] \iff U \models \varphi[\delta] \).

Finally, let \( \varphi \equiv \neg \psi \). Then \( \psi \in \Psi_{n-1} \). Consequently, \( U \models \psi[\gamma] \iff U \models \psi[\delta] \). From here \( U \models \varphi[\gamma] \iff \neg(U \models \psi[\gamma]) \iff \neg(U \models \psi[\delta]) \iff U \models \varphi[\delta] \).

This proves that the assertion \( A(n) \) is true. By the complete induction principle, the assertion \( A(n) \) is true for every natural number \( n \in \omega_0 \), i.e., the assertion of the Proposition holds for every formula \( \varphi \in \Psi \).

Now let \( \varphi \) be an arbitrary formula of the language \( L(\Sigma^3_0) \). By virtue of Proposition 1 we have \( U \models \varphi[\gamma] \iff U \models \varphi^*[\gamma] \) and \( U \models \varphi[\delta] \iff U \models \varphi^*[\delta] \).

By the definition of the operation \( \varphi \mapsto \varphi^* \), we have \( \varphi^* \in \Psi \). As was shown above, \( U \models \varphi^*[\gamma] \iff U \models \varphi^*[\delta] \). As a result, we obtain the equivalence \( U \models \varphi[\gamma] \iff U \models \varphi[\delta] \).

3.4 Examples of good models for the second-order equality axioms

Construct for axioms E1–E4 two regular, balanced, extensional, second-order models.

Take \( \rho \equiv 0 \), \( \sigma \equiv [\rho]_2 \), \( \Theta \equiv \rho, \sigma \), \( \Omega_\rho = \emptyset \), \( \Omega_\sigma = \emptyset \), \( \Sigma_\rho = \emptyset \), \( \Sigma_\sigma = \emptyset \), and \( \Sigma^*_\rho = \emptyset \).

Then \( \Sigma_\rho \equiv (\delta_\rho, \delta_\sigma), \Theta_\rho = \{\rho\}, \Theta_\sigma = \{\sigma\} \), \( \Sigma^*_\rho \equiv \{\varepsilon_{\tau} \mid \rho \in \Theta_\rho\} \), i.e., \( \Sigma_\rho \) consists of the symbol \( \varepsilon_\rho = \varepsilon_{[\rho]} \) only, and the collection \( \Sigma^*_\rho \equiv \{(\Sigma^*_\tau \mid \tau \in \Theta_\rho)\} \) consists of a denumerable set \( \Sigma^*_\rho \) of variables \( x^\rho, y^\rho, \ldots \) of the first-order type \( \rho \) and a denumerable set \( \Sigma^*_\rho \) of variables \( u^\sigma, v^\sigma, \ldots \) of the second-order type \( \sigma \).

Consider the signature \( \Sigma \equiv \Sigma_\rho \mid \Sigma_\sigma \mid \Sigma_\rho \mid \Sigma_\sigma \). This language contains the three atomic formulas: \( x^\rho \delta_\rho y^\rho, u^\sigma \delta_\sigma v^\sigma \), and \( x^\rho \varepsilon_\sigma u^\sigma \).

Example 1. Take the set \( \mathbb{Q} \equiv \mathbb{Z} \times (\mathbb{Z}\setminus\{0\}) \) of all rational fractions \( p \equiv \frac{m}{n} \) as the set \( A_1 \). Since \( \Omega_\rho = \Omega_\sigma = \emptyset \), there are no constants.
For fractions \( p \equiv \frac{m}{n} \) and \( q \equiv \frac{r}{s} \) put \( p \approx_{\rho} q \) if \( mt = ns \) in \( \mathbb{Z} \). For sets \( P, Q \in \mathcal{P}(A_1) \) put \( P \approx_{\sigma} Q \) if \((\forall p \in P) \exists q \in Q \ (p \approx_{\rho} q) \land (\forall q \in Q) \exists p \in P \ (q \approx_{\rho} p)\). It is clear that the generalized ratio of equality \( \approx_{\sigma} \) is wider than the usual set-theoretical ratio of equality \( = \) in ST. For example, for \( P_0 = \{\frac{2}{5}, \frac{2}{3}\} \) and \( Q_0 = \{\frac{2}{5}, \frac{2}{3}, \frac{3}{6}\} \) we have \( P_0 \approx_{\sigma} Q_0 \) but \( P_0 \neq Q_0 \).

For a fraction \( p \in A_1 \) and a set \( P \in \mathcal{P}(A_1) \) put \( p \in_{\sigma} P \) if \( \exists q \in A_1 \ (q \approx_{\rho} p \land q \in P) \). It is clear that the generalized ratio of belonging \( \in_{\sigma} \) is wider than the usual set-theoretical ratio of belonging \( \in \) in ST. For example, \( \frac{5}{10} \in_{\sigma} P_0 \) and \( \frac{6}{10} \notin P_0 \) and \( \frac{6}{10} \notin P_0 \).

The collection of terminals \( S^1_0 \equiv \{\tau(A_1) \mid \tau \in \Theta\} \) consists of the terminal \( \rho(A_1) = A_1 \) and the terminal \( \sigma(A_1) = \mathcal{P}(A_1) \).

The constructed collections form the superstructure \( S_1 \) over the set \( A_1 \). Consider the mathematical system \( U_1 \equiv \{A_1, S_1\} \) of the signature \( \Sigma \).

**Example 2.** Take the set of all closed segments \( p \) of straight lines on the plane as the set \( A_2 \). Since \( \Omega_\rho = \Omega_\sigma = \emptyset \), there are no constants.

For segments \( p, q \in A_2 \) put \( p \approx_{\rho} q \) if \( q \) is obtained from \( p \) by some parallel transfer. For sets \( P, Q \in \mathcal{P}(A_2) \) of segments put \( P \approx_{\sigma} Q \) if

\[
(\forall p \in P) \exists q \in Q \ (p \approx_{\rho} q) \land (\forall q \in Q) \exists p \in P \ (q \approx_{\rho} p).
\]

For a segment \( p \in A_2 \) and a set of segments \( P \in \mathcal{P}(A_2) \) put \( p \in_{\sigma} P \) if \( \exists q \in A_2 \ (q \approx_{\rho} p \land q \in P) \), i.e., the segment \( p \) can be transferred into the set \( P \) by some parallel transfer.

The collection of terminals \( S^2_0 \equiv \{\tau(A_2) \mid \tau \in \Theta\} \) consists of the terminal \( \rho(A_2) = A_2 \) and the terminal \( \sigma(A_2) = \mathcal{P}(A_2) \).

The constructed collections form the superstructure \( S_2 \) over the set \( A_2 \). Consider the mathematical system \( U_2 \equiv \{A_2, S_2\} \) of the signature \( \Sigma \).

**Proposition 1.** The above-constructed mathematical systems \( U_1 \) and \( U_2 \) are the regular, balanced, extensional, second-order models for equality axioms E1–E4.

**Proof.** The correctness of the equality axioms is evident. The regularity follows from the definition. The same is true for the balance property.

Check the extensionality property. Let \( P, Q \in \sigma(A) = \mathcal{P}(A) \). Assume \( p \in P \). Then \( p \in_{\sigma} P \). Suppose the right side of the extensionality formula. By condition we conclude \( p \in_{\sigma} Q \). By the regularity property there exists an element \( q \in Q \) such that \( q \approx_{\rho} p \). The inverse finding of an element \( p \in P \) for a given element \( q \in Q \) such that \( p \approx_{\rho} q \) is established quite similarly. In accordance with the definition of the equality \( \approx_{\sigma} \) we conclude that \( P \approx_{\sigma} Q \). Thus, we have inferred the left side of the extensionality formula. It follows from the correctness of axiom E4 that the left side implies the right one. \( \square \)
4 The generalized second-order Dedekind theory of real numbers

4.1 The signature for the generalized and the standard second-order Dedekind theories of real numbers

Consider the first-order type \( \pi \equiv 0 \), the second-order types \( \kappa \equiv [\pi], \rho \equiv [\pi, \pi], \) and \( \lambda \equiv [\pi, \pi] \) and the type domain \( \Theta \equiv \Theta_{Re,2}^\rho \equiv \{ \pi, \kappa, \rho, \lambda \} \) with the belonging type subdomain \( \Theta_b \equiv \{ \kappa, \rho, \lambda \} \).

Put \( \Omega_\pi \equiv 2, \Omega_\kappa \equiv \emptyset, \Omega_\rho \equiv 3, \Omega_\lambda \equiv 2 \), and consider the collections

\[
\Sigma_\pi^\tau = (\sigma_\pi^\tau \mid \omega \in \Omega_\pi) = (\sigma_\pi^\tau, \sigma_\pi^\tau), \quad \Sigma_\kappa^\tau = (\sigma_\kappa^\tau \mid \omega \in \Omega_\kappa) = \emptyset, \\
\Sigma_\rho^\tau = (\sigma_\rho^\tau \mid \omega \in \Omega_\rho) = (\sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau), \quad \text{and} \quad \Sigma_\lambda^\tau = (\sigma_\lambda^\tau \mid \omega \in \Omega_\lambda) = (\sigma_\lambda^\tau, \sigma_\lambda^\tau).
\]

They compose the signature of constants of the type domain \( \Theta \) of the form \( \Sigma_\pi = (\Sigma_\pi^\tau \mid \tau \in \Theta) = (\{\sigma_\pi^\tau, \sigma_\pi^\tau\}, \emptyset, \{\sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau\}, (\sigma_\lambda^\tau, \sigma_\lambda^\tau)) \) containing the objective first-order constants \( \sigma_\pi^\tau \) and \( \sigma_\tau^\tau \) for denoting the real numbers 0 (null) and 1 (unit), respectively, the predicate second-order constants \( \sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau \), and \( \sigma_\lambda^\tau \) for denoting the ratio of negation, the ratio of inversion, and the ratio of order, respectively, and the predicate second-order constants \( \sigma_\lambda^\tau \) and \( \sigma_\lambda^\tau \) for denoting the ratio of addition and the ratio of multiplication, respectively.

Further, along with \( \sigma_\pi^\tau, \sigma_\pi^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\rho^\tau, \sigma_\lambda^\tau \), and \( \sigma_\lambda^\tau \) we shall simply write 0, 1, −, /, ≤, +, and ·, respectively.

Take the signature of the generalized equalities of the type domain \( \Theta \) of the form \( \Sigma_e \equiv (\delta_\pi \mid \tau \in \Theta) = (\delta_\pi, \delta_\pi, \delta_\pi, \delta_\pi) \) containing the first-order equality \( \delta_\pi \), and the second-order equalities \( \delta_{[\pi]}, \delta_{[\pi, \pi]}, \) and \( \delta_{[\pi, \pi, \pi]} \).

Take the signature of the generalized belongings of the type domain \( \Theta \) of the form \( \Sigma_b \equiv (\varepsilon_\pi \mid \tau \in \Theta_b) = (\varepsilon_\pi, \varepsilon_\rho, \varepsilon_\lambda) \).

Finally, take a denumerable set \( \Sigma_\pi^\omega \) of objective variables \( x^\pi, y^\pi, \ldots \) of the first-order type \( \pi \) and denumerable sets \( \Sigma_\pi^\kappa, \Sigma_\pi^\rho, \) and \( \Sigma_\pi^\lambda \) of predicate variables \( \pi^\kappa, \pi^\rho, \pi^\rho, \pi^\rho, \pi^\rho, \pi^\rho, \pi^\lambda, \ldots \) of the second-order types \( \kappa, \rho, \) and \( \lambda \), respectively.

They form the signature \( \Sigma_v \equiv (\Sigma_v^\tau \mid \tau \in \Theta) = (\Sigma_v^\pi, \Sigma_v^\kappa, \Sigma_v^\rho, \Sigma_v^\lambda) \) of variables of the type domain \( \Theta \).

Consider the generalized signature \( \Sigma_{Re,2}^\rho \equiv \Sigma_\pi|\Sigma_\pi^\kappa|\Sigma_\pi^\rho|\Sigma_\pi^\lambda|\Sigma_\kappa^\rho|\Sigma_\rho^\lambda|\Sigma_\lambda^\rho \) and the corresponding language \( L(\Sigma_{Re,2}^\rho) \). Terms \( p, q, r, s, \ldots \) of this language are constants and variables only; the atomic equality formulas have the forms \( q^\pi \delta_\pi r^\pi, q^\pi \delta_\pi r^\pi, q^\rho \delta_\rho r^\rho, \) and \( q^\lambda \delta_\lambda r^\lambda \). Respectively, the atomic belonging formulas have the forms \( q^\pi \varepsilon_\pi r^\pi, (p^\pi, q^\pi) \varepsilon_\rho r^\rho, \) and \( (p^\pi, q^\pi) \varepsilon_\lambda r^\lambda \).

Further, along with \( x^\pi, y^\pi, \) and \( \delta_\pi \) we shall simply write \( x, y, \) and \( \delta, \) respectively.

Along with the generalized signature \( \Sigma_{Re,2}^\rho \) we consider the standard signature \( \Sigma_{Re,2}^{st} \equiv \Sigma_\pi|\Sigma_\pi^\kappa|\Sigma_\pi^\rho|\Sigma_\pi^\lambda|\Sigma_v, \) where in the signature of the standard equalities \( \Sigma_v^{st} \equiv (\delta_v^{st} \mid \tau \in \Theta) \) the type equalities \( \delta_v^{st} \) are one and the same standard equal-
ity δnst and in the signature of the standard belongings Σgst ≡ (ετnst | τ ∈ Θs) the type belongings εsnst are one and the same standard belonging εnst.

Respectively, this signature Σgst Re,2 generates the standard language L(Σgst Re,2) with atomic equality formulas of the forms qπ δnst rπ, qκ δnst rκ, qρ δnst rρ, and qλ δnst rλ and with atomic belonging formulas of the forms qπ εnst rκ, pπ qπ q εnst rρ, and pπ qπ, qεnst rπ for all terms p, q, r, s, . . . .

4.2 The axiomatics for the generalized and the standard second-order Dedekind theories of real numbers

The absence of functional variables in the signature Σgst Re,2 gives the opportunity to define the language L(Σgst Re,2) and to construct the desired models of the generalized second-order theory of real numbers, but makes the writing of generalized axioms for this theory very unusual. Only the names of these axioms placed in round brackets clarify their customary sense.

The axioms of the generalized second-order Dedekind theory of real numbers are the following ones.

A1 (the existence and functionality of the negation).

(∀ x ∃ y ((x, y) ∈ ρ −) ∧ (∀ x, y, y′ ((x, y) ∈ ρ) ∧ ((x, y′) ∈ ρ) ⇒ y δ y′).

A2 (the existence and functionality of the addition).

(∀ x, y ∃ z ((x, y, z) ∈ λ +)) ∧ (∀ x, y, z, z′ ((x, y, z) ∈ λ +) ∧ ((x, y, z′) ∈ λ +) ⇒ z δ z′).

A3 (the existence and functionality of the inversion).

(∀ x (−(x δ 0) ⇒ ∃ y ((x, y) ∈ ρ /)) ∧ (∀ x, y (((x, y) ∈ ρ /) ⇒ −(x δ 0))) ∧ (∀ x, y, y′ ((x, y) ∈ ρ /) ∧ ((x, y′) ∈ ρ /) ⇒ y δ y′).

A4 (the existence and functionality of the multiplication).

(∀ x, y ∃ z ((x, y, z) ∈ λ ·)) ∧ (∀ x, y, z, z′ ((x, y, z) ∈ λ ·) ∧ ((x, y, z′) ∈ λ ·) ⇒ z δ z′).

The appearance of axioms A1–A4 in this list is directly impelled by the absence of functional variables in the signature Σgst Re,2.

A5 (the non-equality of the unit and the null). −(1 δ 0).

A6 (the associativity of the addition).

∀ x, y, z ∀ u1, u2, v1, v2 (((x, y, u1) ∈ λ +) ∧ ((u1, z, u2) ∈ λ +) ∧ ((y, z, v1) ∈ λ +) ∧ ((x, v1, v2) ∈ λ +) ⇒ u2 δ v2).

The writing of axiom A6 in the common way: ∀ x, y, z (((x + y) + z) δ (x + (y + z))).

A7 (the neutrality of the null).

∀ x ∀ u, v (((x, 0, u) ∈ λ +) ⇒ u δ x) ∧ (((0, x, v) ∈ λ +) ⇒ v δ x).

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A8 (the elimination of the negation).

\[ \forall x \forall u_1, u_2, v_1, v_2 \ (( ((x, u_1) \in \rho \) \land ((x, u_1, u_2) \in \lambda +) \Rightarrow u_2 \in \delta 0) \land
\land (((x, v_1) \in \rho -) \land ((v_1, x, v_2) \in \lambda +) \Rightarrow v_2 \in \delta 0)). \]

A9 (the commutativity of the addition).

\[ \forall x, y \forall u, v \ (((x, y, u) \in \lambda +) \land ((y, x, v) \in \lambda +) \Rightarrow u \in \delta v). \]

A10 (the right distributivity of the multiplication with respect the addition).

\[ \forall x, y, z \forall u_1, u_2, v_1, v_2, v_3 \ (((y, z, u_1) \in \lambda +) \land ((x, u_1, u_2) \in \lambda -) \land
\land ((x, v_1) \in \lambda -) \land ((x, z, v_2) \in \lambda -) \land ((v_1, v_2, v_3) \in \lambda +) \Rightarrow u_2 \in \delta v_3). \]

The writing of this axiom in the common way: \[ \forall x, y, z \ ((x \cdot (y + z)) \in \delta (x \cdot y + x \cdot z)). \]

A11 (the left distributivity of the multiplication with respect the addition).

\[ \forall x, y, z \forall u_1, u_2, v_1, v_2, v_3 \ (((x, y, u_1) \in \lambda +) \land ((u_1, z, u_2) \in \lambda -) \land
\land ((x, z, v_1) \in \lambda -) \land ((y, z, v_2) \in \lambda -) \land ((v_1, v_2, v_3, v_3) \in \lambda +) \Rightarrow u_2 \in \delta v_3). \]

A12 (the associativity of the multiplication).

\[ \forall x, y, z \forall u_1, u_2, v_1, v_2, v_3 \ (((x, y, u_1) \in \lambda -) \land ((u_1, z, u_2) \in \lambda -) \land
\land ((y, z, v_1) \in \lambda -) \land ((x, z, v_2) \in \lambda -) \land ((v_1, v_2, v_3) \in \lambda +) \Rightarrow u_2 \in \delta v_3). \]

A13 (the neutrality of the unit).

\[ \forall x \forall u, v \ (((x, 1, u) \in \lambda -) \land ((1, x, v) \in \lambda -) \Rightarrow u \in \delta x). \]

A14 (the elimination of the inversion).

\[ \forall x \forall u_1, u_2, v_1, v_2 \ ((\neg (x \in \delta 0)) \land
\land ((x, u_1, u_2) \in \lambda -) \Rightarrow u_2 \in \delta 1) \land ((x, v_1, v_2) \in \lambda -) \land ((v_1, x, v_2) \in \lambda -) \Rightarrow v_2 \in \delta 1)). \]

The writing of A14 in the common way is the following:

\[ \forall x \ ((\neg (x \in \delta 0)) \land ((x \cdot (x^{-1}) \in \delta 1)) \land ((x^{-1}) \cdot x \in \delta 1)). \]

A15 (the commutativity of the multiplication).

\[ \forall x, y \forall u, v \ (((x, y, u) \in \lambda -) \land ((y, x, v) \in \lambda -) \Rightarrow u \in \delta v). \]

Further, along with \((x, y) \in \rho \) \subseteq \  we shall write \(x \leq y\) as well. It gives the opportunity to write the subsequent axioms in a more customary form.

A16 (the reflexivity of the order). \( \forall x \ (x \leq x) \).

By E4 we get \( x \in \delta y \Rightarrow (x \leq x \iff x \leq y) \). Applying A16, we conclude that \( x \in \delta y \Rightarrow x \leq y \).
4.3 The canonical generalized and standard second-order Dedekind real axes

Consider the canonical set \( \mathbb{R} \) of all real numbers constructed in the considered set theory ST (see, e.g., [11, 1.4] for NBG set theory and [10] or [11, B.1] for the LTS).

For the set \( \mathbb{R} \) and the signature \( \Sigma_{\text{Re},2}^g \) consider the collections

\[
S_c^\mathbb{R} = \{ s^\rho_c | \omega \in \Omega_{\mathbb{R}} \} = (s^0_c, s^1_c, s^2_c), \quad S_c^\mathbb{N} = \{ s^\omega_c | \omega \in \Omega_{\mathbb{N}} \} = \emptyset, \\
S_c^\mathbb{Q} = \{ s^\rho_c | \omega \in \Omega_{\mathbb{Q}} \} = (s^0_c, s^1_c, s^2_c), \quad \text{and } S_c^\lambda = \{ s^\omega_c | \omega \in \Omega_{\lambda} \} = (s^0_c, s^1_c).
\]
They compose the collection of constants structures
\[ S_c = (S'_c \mid \tau \in \Theta) = \{(s^0_0, s^1_0), \emptyset, (s^0_1, s^0_2), (s^0_1, s^1_1)\} \]
containing the constant structures \( s^0_0, s^1_0 \in \pi(\mathbb{R}) = \mathbb{R} \) which are the neutral real numbers, the constant structures \( s^0_1, s^1_1 \in \rho(\mathbb{R}) = \mathcal{P}(\mathbb{R}^2) \), which are the ratio of negation, the ratio of inversion, and the ratio of order on \( \mathbb{R} \), respectively, and the constant structures \( s^0_1, s^1_1 \in \lambda(\mathbb{R}) = \mathcal{P}(\mathbb{R}^3) \) which are the ratio of addition and the ratio of multiplication on \( \mathbb{R} \), respectively.

Further, along with \( s^0_0, s^1_0, s^0_1, s^0_2, s^1_1, \) and \( s^1_1 \) we shall simply write \( 0_\mathbb{R}, 1_\mathbb{R}, -_\mathbb{R}, \leq_\mathbb{R}, +_\mathbb{R} \), and \( \cdot_\mathbb{R} \), respectively.

Consider the collections of the equality ratios of the form
\[ S_e = \{\approx_\tau \mid \tau \in \Theta\} = \{\approx_\pi, \approx_\sigma, \approx_\lambda\} = \{(\approx_{|\mathbb{R}|}, \approx_{|\mathbb{R} \times \mathcal{P}(\mathbb{R})|}, \approx_{|\mathbb{R}^2 \times \mathcal{P}(\mathbb{R})|}, \approx_{|\mathbb{R}^3 \times \mathcal{P}(\mathbb{R})|}\} \]
containing in the capacity of the first-order equality ratio \( \approx_\pi \) and of the second-order equality ratios \( \approx_\sigma, \approx_\lambda \) and the restrictions on the indicated sets one and the same set-theoretical equality in \( \mathcal{S} \).

Consider the collections of the belonging ratios of the form
\[ S_b = \{\varepsilon_\tau \mid \tau \in \Theta\} = \{\varepsilon_\pi, \varepsilon_\sigma, \varepsilon_\lambda\} = \{(\varepsilon_{|\mathbb{R}|}, \varepsilon_{|\mathbb{R} \times \mathcal{P}(\mathbb{R})|}, \varepsilon_{|\mathbb{R}^2 \times \mathcal{P}(\mathbb{R})|}, \varepsilon_{|\mathbb{R}^3 \times \mathcal{P}(\mathbb{R})|}\} \]
containing in the capacity of the belonging ratios \( \varepsilon_\pi, \varepsilon_\sigma, \) and \( \varepsilon_\lambda \) the restrictions on the indicated sets one and the same set-theoretical belonging ratio \( \varepsilon \) in \( \mathcal{S} \).

Finally, take the collection of the terminals over the set \( \mathbb{R} \) of the form
\[ S_v = \{\tau(\mathbb{R}) \mid \tau \in \Theta\} = \{\pi(\mathbb{R}), \sigma(\mathbb{R}), \rho(\mathbb{R}), \lambda(\mathbb{R})\} = \{\mathbb{R}, \mathcal{P}(\mathbb{R}), \mathcal{P}(\mathbb{R}^2), \mathcal{P}(\mathbb{R}^3)\}. \]

These collections compose the superstructure \( S_{Re.2} \equiv \{S_c, S_e, S_b, S_v\} \) of the signature \( \Sigma^a_{Re.2} \). The system \( [\mathbb{R}, S_{Re.2}] \) of the signature \( \Sigma^a_{Re.2} \) can be called the canonical generalized second-order Dedekind real axis in \( \mathcal{S} \). It will be denoted by \( Re^a_2 \).

Consider an evaluation \( \zeta \) on the system \( Re^a_2 \) such that \( \zeta(x) \in \pi(\mathbb{R}) = \mathbb{R}, \zeta(u^x) \in \sigma(\mathbb{R}) = \mathcal{P}(\mathbb{R}), \zeta(u^y) \in \rho(\mathbb{R}) = \mathcal{P}(\mathbb{R}^2), \) and \( \zeta(u^z) \in \lambda(\mathbb{R}) = \mathcal{P}(\mathbb{R}^3) \). Thus, we get the evaluated system \( [Re^a_2, \zeta] \).

The above constructed superstructure \( S_{Re.2} \) is also the superstructure of the signature \( \Sigma^a_{Re.2} \). Therefore the system \( [\mathbb{R}, S_{Re.2}] \) is also the system of the signature \( \Sigma^a_{Re.2} \). It can be called the canonical standard second-order Dedekind real axis in \( \mathcal{S} \). It will be denoted by \( Re^s_2 \).

The evaluation \( \zeta \) on the system \( Re^s_2 \) considered above is also an evaluation on the system \( Re^s_2 \). Therefore we may consider the evaluated system \( [Re^s_2, \zeta] \).

Let \( B \) be a set and \( T_{Re.2} \) be a superstructure on \( B \) of the signature \( \Sigma^a_{Re.2} \). Consider the system \( V \equiv \{B, T_{Re.2}\} \) and some evaluation \( \eta \) on \( V \). For the evaluated system \( [V, \eta] \) we shall use the following designations: \( 0_B \equiv \sigma^0_0[\eta], 1_B \equiv \sigma^1_0[\eta], -B \equiv \sigma^0_0[\eta], /B \equiv \sigma^0_0[\eta], \leq_B \equiv \sigma^0_0[\eta], +_B \equiv \sigma^0_0[\eta], \cdot_B \equiv \sigma^0_0[\eta]. \)
Let $\Phi$ be a set of formulas of the language $L(\Sigma_{Re,2}^{st})$. As in 3.3 the evaluated system $(V, \eta)$ of the signature $\Sigma_{Re,2}^{st}$ is called a standard model for the set $\Phi$ if $V \models_{st} \varphi[\eta]$ for every $\varphi \in \Phi$.

Now we can formulate some initial theorem about the standard $\mathbb{R}^{st}$ and the generalized $\mathbb{R}^{g}$ Dedekind real axes.

**Theorem 1.**

1. The mathematical system $\mathbb{R}^{st}$ is a standard model for the theory $Th_{Re,2}^{st}$ in the language $L(\Sigma_{Re,2}^{st})$.

2. The mathematical system $\mathbb{R}^{g}$ is a (generalized) model for the theory $Th_{Re,2}^{g}$ in the language $L(\Sigma_{Re,2}^{g})$.

**Proof.** 1. Note that all the axioms from the set $\Psi_{2}^{g}$ are closed formulas. Therefore the satisfaction $\mathbb{R}^{st} \models \alpha[\zeta]$ for $\alpha \in \Psi_{2}^{g}$ means the deducibility of the relativization $\alpha'$ of $\alpha$ on $\mathbb{R}$ in the considered axiomatic set theory ST. But the corresponding deducibility of every $\alpha'$ is very well demonstrated in mathematical literature (see, for example, [15, 1, 16, 17, 18, 11]).

2. This assertion follows directly from assertion 1 by virtue of the inclusions $= |\tau(\mathbb{R}) \times \tau(\mathbb{R})| \subset \mathbb{R}$ and $|\tau(\mathbb{R}) \times \tau(\mathbb{R})| \subset \mathbb{R}$ from 3.2, where the left parts of the inclusions are the restrictions of the usual set-theoretical ratios $= \subset$ on the indicated sets.

The models from Theorem 1 are called canonical.

It is well known that the theory $Th_{Re,2}^{st}$ is categorical. On the contrary, we shall prove that the theory $Th_{Re,2}^{g}$ is non-categorical. More exactly, using the initial canonical model $\mathbb{R}^{st}$ with the support $\mathbb{R}$ we shall prove the existence of some non-canonical models for the theory $Th_{Re,2}^{g}$ having arbitrary large powers.

This statement can be proven with the help of the generalized infrfiltration theorem (see, e.g., [4] or [11, C.3.2]). But we prefer to prove here some more simple variant of the generalized infrfiltration theorem than it is presented in the indicated works.
4.4 The formulation of Final theorem

Final theorem.

(I) Let $F$ be a fixed set. Then there exist some sequence $(\hat{\mathbb{R}}_i | i \in \omega_0)$ of sets $\hat{\mathbb{R}}_i$, some sequence $(\hat{\mathcal{S}}_i | i \in \omega_0)$ of superstructures $\hat{\mathcal{S}}_i$ of the signature $\Sigma_{Re,2}^g$ over the sets $\hat{\mathbb{R}}_i$, and some sequence $(u_i | i \in \omega_0)$ of mappings $u_i : \hat{\mathbb{R}}_i \to \hat{\mathbb{R}}_{i+1}$ such that:

1. $\hat{Re}_0 \equiv (\hat{\mathbb{R}}_0, \hat{\mathcal{S}}_0) \equiv (\mathbb{R}, S_{Re,2})$;
2. every system $\hat{Re}_i \equiv (\hat{\mathbb{R}}_i, \hat{\mathcal{S}}_i)$ of the signature $\Sigma_{Re,2}^g$ is a model for the theory $Th^g_{Re,2}$;
3. every mapping $u_i$ is an $(\leq_{\Sigma, i}, \leq_{\Sigma, i+1})$-injective homomorphism of the signature $\Sigma_{Re,2}^g$ from the system $\hat{Re}_i$ into the system $\hat{Re}_{i+1}$;
4. the image of the system $\hat{Re}_i$ in the system $\hat{Re}_{i+1}$ respectively to the homomorphism $u_i$ is a submodel of the model $\hat{Re}_{i+1}$;
5. for every element $r \in \hat{\mathbb{R}}_{i+1}$ there are some elements $p, q \in \hat{\mathbb{R}}_i$ such that $u_i p \leq_{\rho, i+1} r \leq_{\rho, i+1} u_i q$;
5’ (the induced Archimedean property) for every element $r \in \hat{\mathbb{R}}_{i+1}$ there are some natural numbers $m, n \in \mathbb{N}$ such that

$$u_0(\neg p(m1_R)) \leq_{\rho, 1} r \leq_{\rho, 1} u_0(n1_R)$$
$$\text{for } i = 0 \text{ and }$$
$$u_i(\ldots(u_0(\neg p(m1_R)))\ldots) \leq_{\rho, i+1} r \leq_{\rho, i+1} u_i(\ldots(u_0(n1_R))\ldots) \text{ for } i \geq 1;$$
6. the support $\hat{\mathbb{R}}_{i+1}$ of the system $\hat{Re}_{i+1}$ is the set $\hat{\mathbb{R}}^F_i$;
7. $(u_i p) f = p$ for every $p \in \hat{\mathbb{R}}_i$ and every $f \in F$, i.e., $u_i p$ is the $\{p\}$-valued function on $F$.

(II) There exists some superstructure $\hat{\mathcal{S}}_{\omega_0}$ of the signature $\Sigma_{Re,2}^g$ over the set $\hat{\mathbb{R}}_{\omega_0} \equiv \prod (\hat{\mathbb{R}}_i | i \in \omega_0)$ and some sequence of mappings $w_i : \hat{\mathbb{R}}_i \to \hat{\mathbb{R}}_{\omega_0}$ such that:

1. the system $\hat{Re}_{\omega_0} \equiv (\hat{\mathbb{R}}_{\omega_0}, \hat{\mathcal{S}}_{\omega_0})$ of the signature $\Sigma_{Re,2}^g$ is a model for the theory $Th^g_{Re,2}$;
2. every mapping $w_i$ is an $(\leq_{\Sigma, i}, \leq_{\Sigma, \omega_0})$-injective homomorphism of the signature $\Sigma_{Re,2}^g$ from the system $\hat{Re}_i$ into the system $\hat{Re}_{\omega_0}$;
3. the image of the system $\hat{Re}_i$ in the system $\hat{Re}_{\omega_0}$ respectively to the homomorphism $w_i$ is a submodel of the model $\hat{Re}_{\omega_0}$;
4. for every element $r \in \hat{\mathbb{R}}_{\omega_0}$ there are some natural numbers $m, n \in \mathbb{N}$ such that $u_0(\neg p(m1_R)) \leq_{\rho, \omega_0} r \leq_{\rho, \omega_0} w_0(n1_R)$ (the induced Archimedean property);
5. $w_i = w_{i+1} \circ u_i$ for every $i \in \omega_0$. 

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5 The infraproduct construction of some inductive sequence of non-canonical generalized 2-order Dedekind real axes with exponentially increasing powers

5.1 Infraproducts of collections of evaluated systems of the signature $\Sigma^2_2$

Let $F$ be a set and $\{U_f \mid f \in F\}$ be a collection of mathematical systems of the signature $\Sigma^2_2$ with true generalized equalities and belongings.

By definition, $U_f \equiv (A_f, S_f)$. Consider the set $A \equiv \prod \{A_f \mid f \in F\}$.

Let $\tau \equiv [\tau_0, \ldots, \tau_k]$ be a second-order type and $k \geq 0$. If $\mu \in k + 1$, then $\tau_\mu = 0$. Thus, we see that $\tau_\mu(A) = A = \prod \{A_f \mid f \in F\} = \prod \{\tau_\mu(A_f) \mid f \in F\}$.

For elements $p \in \tau(A) \equiv \tau_0(A) \times \cdots \times \tau_k(A) = A^{k+1}$ and $f \in F$ define the element $p(f) \in \tau(A_f) = \tau_0(A_f) \times \cdots \times \tau_k(A_f) = A_f^{k+1}$ setting $p(f)(\mu) \equiv p(\mu)(f)$ for every $\mu \in k + 1$.

For elements $P \subset \tau(A)$ and $f \in F$ define the element $P\langle f \rangle \subset \tau(A_f)$ setting $P\langle f \rangle \equiv \{x \in \tau(A_f) \mid \exists \ p \in P \ (p(f) = x)\}$.

Let $D$ be a subset of the set $P(F)$, i.e., an ensemble on $F$. Define some superstructure $S$ of the signature $\Sigma^2_2$ over the set $A$.

First, define constant structures $s^\tau_\mu \in \tau(A_f)$ for $\tau \in \Theta$ and $\omega \in \Omega_\tau$.

If $\tau$ is a first-order type, then $\tau(A) = \prod \{\tau(A_f) \mid f \in F\}$. Therefore define $s^\tau_\mu \in \tau(A_f)$ setting $s^\tau_\mu(f) \equiv s^{\tau_\mu}_f$ for every $f \in F$.

Put $s^\tau_\omega = \{p \in \tau(A) \mid \forall f \in F \ (p(f) \in s^{\tau_\mu}_f)\}$ if $\tau \equiv [\tau_0, \ldots, \tau_k]$ is a second-order type.

As a result, we obtain the collections $S^\tau_c \equiv \{s^\tau_\omega \mid \omega \in \Omega_\tau\}$ and the collection $S^\tau_c \equiv \{s^\tau_\mu \mid \tau \in \Theta\}$.

Now define generalized equalities $\equiv_{\tau} \subset \tau(A) \times \tau(A)$. If $\tau$ is the first-order type, then for $p, q \in \tau(A)$ put $p \approx_{\tau} q$ if $\exists \ G \in D \ \forall g \in G \ (p(g) \equiv_{\tau, g} q(g))$.

If $\tau \equiv [\tau_0, \ldots, \tau_k]$ is a second-order type, then for $P, Q \subset \tau(A)$ put $P \approx_{\tau} Q$ if $\exists \ G \in D \ \forall g \in G \ (P\langle g \rangle \equiv_{\tau, g} Q\langle g \rangle)$.

As a result, we obtain the collection $S^\tau_c \equiv \{s^\tau_\omega \mid \tau \in \Theta\}$.

Now define generalized belongings $\in_{\tau} \subset \tau(A) \times \tau(A)$.

By definition, $\tau = [\tau_0, \ldots, \tau_k]$ for some $\tau_0, \ldots, \tau_k \in \Theta$. For $p \in \tau(A)$ and $P \subset \tau(A)$ put $p \in_{\tau} P$ if $\exists \ G \in D \ \forall g \in G \ (p(g) \in_{\tau, g} P\langle g \rangle)$. Note that the usage of a generalized belonging was explored in the forcing method in the form $x \in_{\tau} y$ (see, e.g., [14, 9.8]).

Thus, we obtain the collection $S^\tau_c \equiv \{s^\tau_\omega \mid \tau \in \Theta\}$.

Consider also the collection $S^\tau_c \equiv \{\tau(A) \mid \tau \in \Theta\}$ consisting of the $\tau$-terminals of the set $A$.

The constructed collections compose the superstructure $S \equiv \{S^\tau_c, S^\tau_c, S^\tau_c, S^\tau_c\}$ over the set $A$. Therefore we can consider the mathematical system $U \equiv (A, S)$ of the signature $\Sigma^2_2$. It will be called the infra-$D$-product of the collection of
mathematical systems \( \{U_f \mid f \in F\} \) of the generalized second-order signature \( \Sigma^3 \) and will be denoted by infra-D-prod \( \{U_f \mid f \in F\} \).

An ensemble \( D \) on \( F \) is called a filter on \( F \) if it has the following properties:

1. \( \forall G, H \in D \ (G \cap H \in D) \);
2. \( \forall G \in D \ \forall H \in \mathcal{P}(F) \ (G \subseteq H \Rightarrow H \in D) \).

A filter \( D \) is called proper if \( D \neq \mathcal{P}(F) \). A proper filter \( D \) is called an ultrafilter if for any proper filter \( \mathcal{E} \) on \( F \) such that \( D \subseteq \mathcal{E} \) we have \( D = \mathcal{E} \), i.e., \( D \) is a maximal element in the set of all proper filters on \( F \).

A pair \( (G, H) \) of subsets of \( F \) is called a binary partition of \( F \) if \( G \cap H = \emptyset \) and \( G \cup H = F \). A filter \( D \) is an ultrafilter iff it has the binary partition property, i.e., if for every binary partition \( (G, H) \) of \( F \) either \( G \in D \) or \( H \in D \) (see [2, Exercise 2.119]).

Further on, we assume that \( D \) is a filter.

Now let \( \{(U_f, \gamma_f) \mid f \in F\} \) be a collection of evaluated mathematical systems of the second-order signature \( \Sigma^3 \) with true generalized equalities and belongings.

Define an evaluation \( \gamma \) on the system \( U \equiv \text{infra-D-prod}(U_f \mid f \in F) \) in the following way.

Let \( x \) be a variable of a type \( \tau \). If \( \tau \) is the first-order type, then define \( \gamma(x) \in \tau(A) \) setting \( \gamma(x)(f) \equiv \gamma_f(x) \) for every \( f \in F \). If \( \tau = [\tau_0, \ldots, \tau_k] \) is a second-order type, then put \( \gamma(x) \equiv \{p \in \hat{\tau}(A) \mid \forall f \in F \ (p(f) \in \gamma_f(x))\} \).

The evaluation \( \gamma \) will be called the crossing of the collection of evaluations \( \{\gamma_f \mid f \in F\} \) and will be denoted by \( \cong (\gamma_f \mid f \in F) \).

**Lemma 1.** Let \( \{(U_f, \gamma_f) \mid f \in F\} \) be a collection of evaluated mathematical systems of the second-order signature \( \Sigma^3 \) and let every system \( \{U_f, \gamma_f\} \) be a model for equality axioms E1–E4. Then the pair \( \text{infra-D-prod}(U_f \mid f \in F), \cong (\gamma_f \mid f \in F) \) is also a model for axioms E1–E4.

**Proof.** Let \( t_0, t'_0 \in \tau_0(A), \ldots, t_k, t'_k \in \tau_k(A), P, P' \subseteq \hat{\tau}(A) = \tau_0(A) \times \ldots \times \tau_k(A), \)

\( p \equiv (t_0, \ldots, t_k), p' \equiv (t'_0, \ldots, t'_k), p \cong \tau P, \) and \( P \cong \tau P' \).

Assume that \( p \in_\tau P \). According to the definition of the belonging, we get \( \exists G_1 \in D \ \forall g \in G_1 \ (p(g) \in_\tau g P(g)) \). By the definition of the first-order equality, \( \exists G_2 \in D \ \forall g \in G_2 \ (p(g) \equiv_\tau g p'(g)) \). Finally, by the definition of the second-order equalities \( \exists G_3 \in D \ \forall g \in G_3 \ (p(g) \equiv_\tau P'(g)) \). Since every system \( \{U_g, \gamma_g\} \) satisfies E4, we see that \( p'(g) \in_\tau P'(g) \) for every \( g \in G \equiv G_1 \cap G_2 \cap G_3 \). Thus, \( p' \in_\tau P' \). Hence, \( p \in_\tau P \Rightarrow p' \in_\tau P' \). The inverse implication is checked quite similarly. This proves axiom E4. The validity of axioms E1, E2, E3 is obvious. \( \square \)

Further, for a formula \( \phi \in L(\Sigma) \) the set \( \{f \in F \mid U_f \models \phi[\gamma_f]\} \) will be denoted by \( G_\phi \).

**Lemma 2.** Let \( \tau = [\tau_0, \ldots, \tau_k] \) be a second-order type. Let \( s^0_\omega \) be the constants constructed above for the support \( A = \prod \{A_f \mid f \in F\} \). Then \( s^0_\omega(f) = s^0_{\omega f} \) for every \( f \in F \).
Proof. Let \( \xi \in s^\omega_{\omega}(f) \), i.e., \( \xi = p(f) \) for some \( p \in s^\omega_\omega \). By definition, \( \xi = p(f) \in s^\omega_{\omega,f} \). Consequently, \( s^\omega_{\omega}(f) \subseteq s^\omega_{\omega,f} \).

Conversely, let \( \xi_f \in s^\omega_{\omega,f} \). Using the axiom of choice we can find a collection \( \{ \xi_g \mid g \in F \{f\} \} \) such that \( \xi_g \in s^\omega_{\omega g} \). Define the element \( p \in \tau(A) \) setting \( p(\mu)(g) = \xi_g(\mu) \) for every \( g \in F \) and every \( \mu \in k + 1 \). Then \( p(g) = \xi_g \in s^\omega_{\omega g} \) for every \( g \in F \) implies \( p \in s^\omega_\omega \). Since \( \xi_f = p(f) \), we have \( \xi_f \in s^\omega_{\omega}(f) \). Hence, \( s^\omega_{\omega,f} \subseteq s^\omega_{\omega}(f) \). \( \square \)

Lemma 3. Let \( \tau = [\tau_0, \ldots, \tau_{k}] \) be a second-order type. Let \( x \) be a variable of the type \( \tau \) and \( \gamma(x) \) be the evaluation constructed above for the system \( U \equiv (A, S) \). Then \( \gamma(x)(f) = \gamma_f(x) \) for every \( f \in F \).

The proof is completely similar to the proof of the previous lemma.

5.2 Infrafiltration of formulas of the second-order language \( L(\Sigma^\omega_2) \)

Consider a non-empty set \( F \) and a filter \( D \) on \( F \).

By analogy with the first order language (see [12, 5.17], [13, 8.2]) a formula \( \varphi \) of the language \( L(\Sigma^\omega_2) \) of the second-order signature \( \Sigma^\omega_2 \) with generalized equalities and belongings will be called infrafiltrated with respect to the filter \( D \) if for every collection \( \{ (U_f, \gamma_f) \mid f \in F \} \) of evaluated mathematical systems of the second-order signature \( \Sigma^\omega_2 \) with true generalized equalities and belongings the property infra-\( D \)-infrafiltration \( \{ g \in F \mid \gamma_f \} = \varphi[\{ \gamma_f \mid f \in F \}] \) is equivalent to the property \( \{ g \in F \mid U_g = \varphi[\gamma_g] \} \in D \).

Lemma 1. Every atomic formula is infrafiltrated with respect to any filter \( D \) on the set \( F \).

Proof. First, consider an atomic formula \( \varphi \) of the form \( q^\tau \delta \tau, r^\tau \). Assume that \( q^\tau = x^\tau \) and \( r^\tau = s^\tau_\omega \). Then \( U \models \varphi[\gamma] \) is equivalent to \( \gamma(x) \approx_\tau s^\tau_\omega \), and analogously for the pair \( (U_f, \gamma_f) \).

Let \( \tau \) be the first-order type. Let \( G_\varphi \subseteq D \), i.e., \( \gamma_g(x) \approx_\tau s^\tau_{\omega g} \) for every \( g \in G_\varphi \subseteq D \). Then \( \gamma_g(x) = \gamma(x) \) and \( s^\tau_{\omega g} = s^\tau_{\omega g}(g) \) implies \( \gamma(x)(g) \approx_\tau s^\tau_\omega(g) \) for every \( g \in G_\varphi \subseteq D \). Thus, \( \gamma(x) \approx_\tau s^\tau_\omega \), i.e., \( U \models \varphi[\gamma] \).

Conversely, let \( U \models \varphi[\gamma] \), i.e., \( \gamma(x) \approx_\tau s^\tau_\omega \). Then there exists \( G \subseteq D \) such that \( \gamma(x)(g) \approx_\tau s^\tau_{\omega g}(g) \) for every \( g \in G \). But it means that \( \gamma_g(x) \approx_\tau s^\tau_{\omega g}, i.e., U_g = \varphi[\gamma_g] \) for every \( g \in G \subseteq D \). Since \( G \subseteq G_\varphi \), we have \( G_\varphi \subseteq D \).

Now let \( \tau = [\tau_0, \ldots, \tau_{k}] \) be a second-order type. Let \( G_\varphi \subseteq D \), i.e., \( \gamma_g(x) \approx_\tau s^\tau_{\omega g} \) for every \( g \in G_\varphi \subseteq D \). According to Lemmas 2 and 3 (5.1), the equalities \( s^\tau_{\omega g} = s^\tau_{\omega g}(g) \) and \( \gamma_g(x) = \gamma(x)(g) \) are correct. Therefore \( \gamma(x)(g) \approx_\tau s^\tau_{\omega g}(g) \) for every \( g \in G_\varphi \subseteq D \). Consequently, \( \gamma(x) \approx_\tau s^\tau_\omega \), i.e., \( U \models \varphi[\gamma] \).

Conversely, let \( U \models \varphi[\gamma] \), i.e., \( \gamma(x) \approx_\tau s^\tau_\omega \). By the definition of the second-order equality, \( \gamma(x)(g) \approx_\tau s^\tau_{\omega g}(g) \) for some \( G \subseteq D \) and every \( g \in G \). Using Lemmas 2 and 3 (5.1) we obtain \( \gamma_g(x) \approx_\tau s^\tau_{\omega g}, i.e., U_g = \varphi[\gamma_g] \) for every \( g \in G \subseteq D \). Since \( G \subseteq G_\varphi \), we infer that \( G_\varphi \subseteq D \).
For the terms \( q^\tau \) and \( r^\tau \) of other forms the reasons are quite similar.

Now consider an atomic formula \( \varphi \) of the form \((q_0^\beta, \ldots, q_k^\beta) \in \tau, r^\tau \) for \( \tau \equiv [\tau_0, \ldots, \tau_k] \in \Theta_b \). Assume that \( q_0^\beta = x_\lambda^\beta \) and \( r^\tau = u^\tau \) for some variables \( x_\lambda \) and \( u \). Then \( U \models \varphi[\gamma] \) is equivalent to \((\gamma(x_0), \ldots, \gamma(x_k)) \in \tau(\gamma(u)) \) and analogously for the pair \((U_f, \gamma_f)\).

Let \( G_\varphi \in D \), i.e., \((\gamma(g(x_0), \ldots, \gamma(g(x_k))) \in \tau, g_\varphi(u) \) for every \( g \in G_\varphi \). Consider the elements \( \xi_f = (\gamma(f(x_0), \ldots, \gamma(f(x_k)) \) and \( p = (\gamma(x_0), \ldots, \gamma(x_k)) \in \tau(A) \). Let \( \gamma(f(x_0), \ldots, \gamma(f(x_k)) \) for every \( \mu \in k + 1 \). Consequently, \( \varphi(f) = \xi_f \). By Lemma 2 (5.1) \( \gamma(f(u)) = (\gamma(u), \gamma(f)p,q) \). As a result, we obtain \( p(g) \in \tau, g(\gamma(x, x_0)) \) for every \( g \in G_\varphi \). By definition, it means that \( p \in \tau, g(\gamma(x), x_0) \), i.e., \( U \models \varphi[\gamma] \).

Conversely, let \( U \models \varphi[\gamma] \), i.e., \((\gamma(x_0), \ldots, \gamma(x_k)) \in \tau(\gamma(u)) \). By the definition of the second-order belonging, for \( p \equiv (\gamma(x_0), \ldots, \gamma(x_k)) \) there exists \( G \in D \) such that \( p(g) \in \tau, g(\gamma(x, x_0)) \) for every \( g \in G \). By Lemma 3 (5.1) \( \gamma(u), g \in \gamma(\gamma(u)) \). Consequently, \( \xi_g = p(g) \). By the previous subsection, \( \xi_g \in \tau, g_\varphi(u) \), i.e., \( U_g \models \varphi[\gamma_g] \) for every \( g \in G \). Since \( G \subset G_\varphi \), we infer that \( G_\varphi \in D \).

For the terms \( q^\beta \) and \( r^\tau \) of other forms the reasons are quite similar. □

A proof of the property of infrafiltration for the quantified formula \( \exists x^\tau \varphi \)
for the language \( L(\Sigma_2^\beta) \) of the generalized second-order signature \( \Sigma_2^\beta \) is more delicate than for the first-order language. Therefore we begin it with a subsidiary proposition.

Let \( \{([U_f, \gamma_f] \mid f \in F) \) be a collection of evaluated mathematical systems of the second-order signature \( \Sigma_2^\beta \) with true generalized equalities and belongings. Let \( \beta \) be an evaluation on the system \( U \equiv \text{infra-D-prod}(U_f \mid f \in F) \).

For the evaluation \( \beta \) and for every \( f \in F \) define the evaluation \( \delta_f \) on the system \( U_f \) in the following way. Let \( x \) be a variable of a type \( \tau \). If \( \tau \) is the first-order type, then put \( \delta_f(x) = \beta(x)(f) \). If \( \tau \) is a second-order type, then put \( \delta_f(x) = \beta(x)(f) \). Consider the evaluation \( \delta = \in\delta_f(f \in F) \).

**Proposition 1.** The equalities \( \delta(x^\tau) \approx, \beta(x^\tau) \) hold for any variable \( x^\tau \).

**Proof.** If \( \tau \) is the first-order type, then by the definition of the evaluations \( \delta \) and \( \delta_f \) we obtain \( \delta(x)(f) = \delta_f(x) = \beta(x)(f) \) for any \( f \in F \), i.e., \( \delta(x) = \beta(x) \).

Let \( \tau \) be a second-order type. Lemma 3 (5.1) implies \( \delta(x)(f) = \delta_f(x) = \beta(x)(f) \) for any \( f \in F \). By the definition of the second-order equality, we conclude that \( \delta(x) \approx, \beta(x) \). □

**Proposition 2.** Let a formula \( \psi \) be infrafiltrated with respect to the filter \( D \). Then the formula \( \exists x^\tau \psi \) is infrafiltrated with respect to \( D \) as well.

**Proof.** Denote the formula \( \exists x^\tau \psi \) by \( \varphi \). Let \( G_\varphi \in D \), i.e., \( U_g \models \varphi[\gamma_g] \) for every \( g \in G_\varphi \). Further, we shall write simply \( G \) instead of \( G_\varphi \).

The presented satisfaction property means that \( U_g \models \psi[\gamma_g'] \) for some evaluation \( \gamma_g' \) such that \( \gamma_g'(y) = \gamma_g(y) \) for every \( y^\tau \neq x^\tau \). For every \( f \in F \) define the evaluation \( \delta_f \) setting \( \delta_f(x) = \gamma_f(x) \) if \( f \in F / G \) and \( \delta_f \equiv \gamma_f' \) if \( f \in G \).

Check that the evaluated systems \( [U_f, \delta_f] \) and \( [U_g, \delta_g] \) are \( H \)-concordant for every \( f, g \in F \). If \( f, g \in F / G \), then \( \delta_f = \gamma_f \) and \( \delta_g = \gamma_g \). Since the evaluations
\( \gamma_f \text{ and } \gamma_g \text{ are } H\text{-concordant, our assertion is true. Let } f, g \in G. \text{ Then } \delta_f = \gamma'_f \text{ and } \delta_g = \gamma'_g. \text{ Let } x \text{ be a variable of a type } \tau. \)

Consider the evaluation \( \delta \equiv \{\delta_f \mid f \in F\}. \) Check that \( \delta(y) = \gamma(y) \) for every \( y^\sigma \neq x^\tau. \)

Let \( \sigma \) be the first-order type. Then \( \delta(y)(g) = \delta_g(y) = \gamma'_g(y) = \gamma_g(y) = \gamma(y)(g) \) for \( g \in G. \) If \( f \in F \setminus G, \) then \( \delta(y)(f) = \delta_f(y) = \gamma_f(y) = \gamma(y)(f). \) Consequently, \( \delta(y) = \gamma(y). \)

Let \( \sigma \) be a second-order type. If \( f \in G, \) then \( \delta_f(y) = \gamma'_f(y) = \gamma_f(y). \) If \( f \in F \setminus G, \) then \( \delta_f(y) = \gamma_f(y). \) Let \( p \in \delta(y). \) By the definition of the crossing, \( p(f) \in \delta_f(y) \) for every \( f \in F. \) By the above, \( p(f) \in \gamma_f(y) \) for every \( f \in F. \) This means that \( p \in \gamma(y), \) whence \( \delta(y) \subset \gamma(y). \) The inverse inclusion is checked in the same way. Consequently, \( \delta(y) = \gamma(y). \)

Thus, for every \( y \neq x \) we have \( \delta(y) = \gamma(y). \)

By condition and construction, \( U_g \models \psi[\delta_g] \) for every \( g \in G \in D. \) Since the formula \( \psi \) is infrafiltrated, the obtained property implies the property \( U \models \psi[\delta]. \) Since \( \delta(y^\sigma) = \gamma(y^\sigma) \) for every \( y^\sigma \neq x^\tau, \) we obtain the property \( U \models \varphi[\gamma]. \)

Conversely, let \( U \models \varphi[\gamma]. \) It is equivalent to \( U \models \psi[\beta] \) for some evaluation \( \beta, H\text{-concordant with the evaluation } \gamma \text{ and such that } \beta(y) = \gamma(y) \) for every \( y^\sigma \neq x^\tau. \)

Consider the evaluation \( \delta \equiv \{\delta_f \mid f \in F\} \) from Proposition 1, corresponding to the evaluation \( \beta. \) According to Proposition 1, \( \delta(z^\rho) \approx \beta(z^\rho) \) for every variable \( z^\rho. \) It follows from Proposition 2 (3.3) that the property \( U \models \psi[\beta] \) is equivalent to the property \( U \models \psi[\delta]. \) Since the formula \( \psi \) is infrafiltrated, the property \( U \models \psi[\delta] \) is equivalent to the property \( G \equiv \{g \in F \mid U_g \models \psi[\delta_g]\} \in D. \)

Let \( y^\sigma \neq x^\tau. \) If \( \sigma \) is the first-order type, then \( \delta_g(y) = \beta(y)(g) = \gamma_g(y) = \gamma_g(y)(g) = \gamma_g(y)(g). \) If \( \sigma \) is a second-order type, then \( \delta_g(y) = \beta(y)(g) = \gamma_g(y)(g). \) Since by Lemma 3 (5.1) \( \gamma(y)(g) = \gamma_g(y), \) we have \( \delta_g(y) = \gamma_g(y). \) Consequently, in all the cases \( \delta_g(y) = \gamma_g(y) \) for every \( y^\sigma \neq x^\tau. \) Therefore the property \( U_g \models \psi[\delta_g] \) is equivalent to the property \( U_g \models \varphi[\gamma_g]. \) Thus, \( \{g \in F \mid U_g \models \varphi[\gamma_g]\} = G \in D. \) This implies \( G \models D. \)

The following two lemmas are the same as ones for the first-order language.

**Lemma 2.** Let formulas \( \psi \) and \( \xi \) be infrafiltrated with respect to the filter \( D. \)
Then the formula \( \psi \land \xi \) is infrafiltrated with respect to \( D \) as well.

**Proof.** Denote the formula \( \psi \land \xi \) by \( \varphi. \) Let \( G \varphi \in D, \) i.e., \( U_g \models \varphi[\gamma_g] \) for all \( g \in G \varphi \in D. \) This property is equivalent to the conjunction of the properties \( U_g \models \psi[\gamma_g] \) and \( U_g \models \xi[\gamma_g]. \) Since these formulas are infrafiltrated, it is equivalent to the conjunction of the properties \( U \models \psi[\gamma] \) and \( U \models \xi[\gamma], \) but it is equivalent to the property \( U \models \varphi[\gamma]. \)

Conversely, let \( U \models \varphi[\gamma]. \) It is equivalent to the conjunction of the properties \( U \models \psi[\gamma] \) and \( U \models \xi[\gamma]. \) Then \( G \varphi \in D \) and \( G \xi \in D. \) Consider \( G \equiv G \varphi \cap G \xi. \) Then \( U_g \models \psi[\gamma_g] \) and \( U_g \models \xi[\gamma_g] \) implies \( U_g \models \varphi[\gamma_g] \) for every \( g \in G \in D. \) Hence, \( G \varphi \in D. \)

**Lemma 3.** Let a formula \( \psi \) be infrafiltrated with respect to the ultrafilter \( D. \)
Then the formula \( \neg \psi \) is infrafiltrated with respect to \( D \) as well.
Proof. Denote the formula $\lnot \psi$ by $\varphi$. By assumption, the properties $G_\psi \in \mathcal{D}$ and $U \models \psi[\gamma]$ are equivalent.

By definition, $F \setminus G_\varphi = \{ g \in F \mid \text{the property } U_g \models \varphi[\gamma] \text{ does not hold} \}$. But $U_g \models \varphi[\gamma]$ is equivalent to the assertion that the property $U_g \models \psi[\gamma]$ does not hold. Consequently, the property $U_g \models \psi[\gamma]$ is equivalent to the assertion that the property $U_g \models \varphi[\gamma]$ does not hold. It implies $F \setminus G_\varphi = G_\psi$.

Let $G_\varphi \in \mathcal{D}$. Since $\mathcal{D}$ is an ultrafilter, we have $G_\psi = F \setminus G_\varphi \notin \mathcal{D}$. So the property $U \models \psi[\gamma]$ does not hold. By the definition of the satisfiability, it means that $U \not\models \varphi[\gamma]$.

Conversely, let $U \models \varphi[\gamma]$. Then the property $U \models \psi[\gamma]$ does not hold. Therefore $G_\psi \notin \mathcal{D}$. Since $\mathcal{D}$ is an ultrafilter, we have $G_\varphi = F \setminus G_\psi \in \mathcal{D}$.

Theorem 1 (the generalized infrafiltration theorem). Every formula $\varphi$ of the language $L(\Sigma^2_0)$ of the second-order signature $\Sigma^2_0$ with generalized equalities and belongings is infrafiltrated with respect to any ultrafilter $\mathcal{D}$ on the set $F$.

Proof. The set of all formulas $\varphi$ of the language $L(\Sigma^2_0)$, constructed by induction from atomic formulas by means of the connectives $\lnot$ and $\wedge$ and the quantifier $\exists$, will be denoted by $\Psi$. The subset of the set $\Psi$, consisting of all formulas containing at most $n$ logical symbols $\lnot$, $\wedge$, and $\exists$, will be denoted by $\Psi_n$. Obviously, $\Psi = \bigcup (\Psi_n \mid n \in \omega_0)$.

Using the complete induction principle we shall prove the following assertion

$A(n)$: every formula $\varphi \in \Psi_n$ is infrafiltrated.

If $n = 0$, then $\varphi$ is an atomic formula. By Lemma 1 (5.2), it is infrafiltrated. Consequently, $A(0)$ holds.

Assume that for every $m < n$ the assertion $A(m)$ holds. Let $\varphi \in \Psi_n$. If $\varphi = \lnot \psi$, then $\psi \in \Psi_{n-1}$. Therefore, $\psi$ is infrafiltrated. By Lemma 3, the formula $\varphi$ is infrafiltrated as well. If $\varphi = \psi \land \xi$, then $\psi, \xi \in \Psi_{n-1}$. Therefore, by the inductive assumption, the formulas $\psi$ and $\xi$ are infrafiltrated. By Lemma 2, the formula $\varphi$ is infrafiltrated as well. Finally, if $\varphi = \exists x \psi$, then $\psi \in \Psi_{n-1}$. Consequently, as above, the formula $\psi$ is infrafiltrated. By Proposition 2 the formula $\varphi$ is infrafiltrated as well. Thus, the assertion $A(n)$ holds.

By the complete induction principle the assertion $A(n)$ holds for every $n \in \omega_0$. This means that any formula $\varphi \in \Psi$ is infrafiltrated.

Let $\varphi$ be an arbitrary formula of the language $L(\Sigma^2_0)$. Consider for $\varphi$ the accompanying formula $\varphi^*$ defined in 3.3. By the definition of the operation $\varphi \mapsto \varphi^*$, we have $\varphi^* \in \Psi$. By the proven above, the formula $\varphi^*$ is infrafiltrated, i.e., $\{ g \in F \mid U_g \models \varphi^*[\gamma] \} \in \mathcal{D} \iff U \models \varphi^*[\gamma]$. Proposition 1 (3.3) implies the equivalences $U \models \varphi^*[\gamma] \iff U \models \varphi[\gamma]$ and $U_g \models \varphi^*[\gamma] \iff U_g \models \varphi[\gamma]$. As a result we get the following chain of equivalences:

$$\{ g \in F \mid U_g \models \varphi[\gamma] \} \in \mathcal{D} \iff \{ g \in F \mid U_g \models \varphi^*[\gamma] \} \in \mathcal{D} \iff U \models \varphi^*[\gamma] \iff U \models \varphi[\gamma].$$

It means that the formula $\varphi$ is infrafiltrated. 

\[ \square \]
This theorem has one important corollary. Let $\Phi$ be some set of formulas of the language $L(\Sigma^2_2)$ of the generalized second-order signature $\Sigma^2_2$. Let the set $\Phi$ has a model $(U_0, \gamma_0)$ of the signature $\Sigma^2_2$ with true generalized equalities and belongings. Take an arbitrary set $F$ and an arbitrary ultrafilter $D$ on $F$. Consider the collection of the models $\{ (U_f, \gamma_f) \mid f \in F \}$ such that $(U_f, \gamma_f) \equiv (U_0, \gamma_0)$. The infra-$D$-product $\inf \prod (U_f \mid f \in F)$ of the collection $\{ U_f \mid f \in F \}$ will be called the infra-$D$-power of the system $U_0$ with the exponent $F$ and will be denoted by infra-$D$-power$(U_0, F)$. The crossing $\approx (\gamma_f \mid f \in F)$ of the collection $\{ \gamma_f \mid f \in F \}$ will be called the crossing of the evaluation $\gamma_0$ in the quantity $F$ and will be denoted by $\approx (\gamma_0, F)$.

**Corollary 1.** Let $\Phi$ be some set of formulas of the language $L(\Sigma^2_2)$. If the set $\Phi$ has a model $(U_0, \gamma_0)$ of the signature $\Sigma^2_2$ with true generalized equalities and belongings, then for every set $F$ and every ultrafilter $D$ on $F$ the set $\Phi$ has also the model $(\inf \prod (U_f, \gamma_f), \approx (\gamma_0, F))$ of the signature $\Sigma^2_2$ with true generalized equalities and belongings.

### 5.3 Compactness theorem for formulas of the language $L(\Sigma^2_2)$

**Theorem 1.** Let $\Phi$ and $\Psi$ be some sets of formulas of the language $L(\Sigma^2_2)$ of the generalized second-order signature $\Sigma^2_2$. Let for every finite subset $f$ of the set $\Phi$ the set of formulas $f + (E1–E4) + \Psi$ has a model $(U_f, \gamma_f)$ of the signature $\Sigma^2_2$. Then the set of formulas $\Phi + (E1–E4) + \Psi$ has a model $(U, \gamma)$ of the signature $\Sigma^2_2$.

**Proof.** Consider the set $F \equiv \{ f \in \Phi \mid 0 < |f| < \omega \}$ of all finite non-empty subsets from $\Phi$.

For an element $f \in F$ consider the set $F_f \equiv \{ g \in F \mid f \subset g \}$. Since $f \in F_f$, we have $F_f \neq \varnothing$. The ensemble $C \equiv \{ F_f \mid f \in F \}$ has the finite intersection property, i.e., it is multiplicative. Hence, there is some ultrafilter $D$ on the set $F$ including the set $C$.

Consider the system $U \equiv \inf \prod (U_f \mid f \in F)$ and the evaluation $\gamma \equiv \approx (\gamma_f \mid f \in F)$ on the system $U$ constructed in 5.1. By Lemma 1 (5.1), $U$ is a system with the true generalized equalities and belongings.

Prove that the evaluated system $(U, \gamma)$ is a model for the set $\Phi$.

Suppose $\varphi \in \Phi$. Consider the set $F_{\varphi}$. By condition, $U_{\varphi} \models \varphi[\gamma_{\varphi}]$. Consider the set $G_{\varphi} \equiv \{ g \in F \mid U_g \models \varphi[\gamma_g] \}$. If $g \in F_{\varphi}$, then $\varphi \subset g$ implies $\varphi \in g$. Therefore $U_g \models \varphi[\gamma_g]$. Consequently, $F_{\varphi} \subset G_{\varphi}$. Since $F_{\varphi} \in D$, we have $G_{\varphi} \in D$.

By Theorem 1 (5.2) we infer the property $U \models \varphi[\gamma]$. Thus, $(U, \gamma)$ is a model for the set $\Phi$. The fact that $(U, \gamma)$ is a model for the set $\Psi$ follows immediately from Theorem 1 (5.2). \qed
5.4 The proof of Final theorem

(I) The construction of the infra-$\mathcal{D}$-power of the system $U_0$ with the exponent $F$ from 5.2 gives the opportunity to prove part I of the Final theorem.

Fix some ultrafilter $\mathcal{D}$ on $F$. We shall construct the necessary sequence of models by natural induction. Take for the initial model $\widehat{R}_{0} \equiv (\widehat{R}_{0}, \widehat{S}_{0})$ the canonical model $Re_{2}^{\mathcal{D}} \equiv (\mathbb{R}, S_{Re_{2}})$ from 4.3. Assume that the model $\widehat{R}_{i} \equiv (\widehat{R}_{i}, \widehat{S}_{i})$ with some evaluation $\zeta_{i}$ is constructed.

Take the system $\widehat{R}_{i+1} \equiv (\widehat{R}_{i+1}, \widehat{S}_{i+1}) \equiv$ infra-$\mathcal{D}$-power$(\widehat{R}_{i}, F)$ and the evaluation $\zeta_{i+1} \equiv \otimes (\zeta_{i}, F)$ defined in 5.1. According to Corollary to Theorem 1 (5.2) the evaluated system $(\widehat{R}_{i+1}, \zeta_{i+1})$ is a model for the theory $Th_{Re_{2}}^{\mathcal{D}}$.

And the support $\widehat{R}_{i+1}$ of this model is the set $\widehat{R}_{i}^{F} \equiv \bigsqcup \langle \widehat{R}_{i+1} \mid f \in F \rangle$, where $\widehat{R}_{i+1} \equiv \widehat{R}_{i}$, for every $f \in F$. Since the set $\Psi_{2}$ of axioms of the theory $Th_{Re_{2}}^{\mathcal{D}}$ from 4.2 consists of closed formulas only, the system $\widehat{R}_{i+1}$ is a model for this theory.

Define the mapping $u_{i} : \widehat{R}_{i} \rightarrow \widehat{R}_{i+1}$ setting $(u_{i}(p))(f) \equiv p$ for every $p \in \widehat{R}_{i}$ and every $f \in F$. Check that $u_{i}$ is a $(\approx_{\pi, i}, \approx_{\pi, i+1})$-injective. Take some $p, q \in \widehat{R}_{i}$ and suppose that $u_{i}(p) \approx_{\pi, i+1} u_{i}(q)$. By the construction from 5.1 there exists $G \in \mathcal{D}$ such that $(u_{i}(p))(g) \approx_{\pi, g, i} (u_{i}(q))(g)$ for every $g \in G$. Since $G \neq \emptyset$ we can take $g_{0} \in G$. Then $(u_{i}(p))(g_{0}) \equiv q$ implies $p \approx_{\pi, i} q$.

The construction of constant structures presented in 5.1 implies immediately that $u_{i}$ is a homomorphism of the signature $\Sigma_{Re_{2}}^{\mathcal{D}}$ from the system $\widehat{R}_{i}$ into the system $\widehat{R}_{i+1}$.

Since assertion 5 is weaker than 5', it remains to prove assertion 5'. Define by the natural induction the $(\approx_{\pi}, \approx_{\pi, i+1})$-injective mappings $v_{0} \equiv u_{0}$ for $i = 0$ and $v_{i} \equiv u_{i} \circ v_{i-1} : \mathbb{R} \rightarrow \widehat{R}_{i+1}$ for $i > 1$. Then by the natural induction in ST (see the example of scruptulous arguments in the proof of assertion 2 of part II it can be proved that $v_{i}$ is a homomorphism from the system $Re_{2}^{\mathcal{D}} = Re_{2}^{\mathcal{D}}$ into the system $\widehat{R}_{i+1}$ for every $i \in \omega_{0}$. Take the standard system $Re_{2}^{\mathcal{D}}$, the constant $1_{\mathbb{R}}$, and the numbers $m1_{\mathbb{R}}$ for $m \in \mathbb{N}$ constructed by the natural induction as $(m + 1)1_{\mathbb{R}} \equiv m1_{\mathbb{R}} + 1_{\mathbb{R}}$.

Fix the number $i \geq 1$. Note that the formula $m \in \mathbb{N}$ is not a formula of the theory $Th_{Re_{2}}^{\mathcal{D}}$ but it is a formula of the considered axiomatic set theory ST.

Therefore we can consider in the set $\widehat{R}_{i}$ the “natural” subset $N_{i} \equiv \{v_{i-1}(m1_{\mathbb{R}}) \mid m \in \mathbb{N}\}$. Note also that we denote the corresponding constant structures in the system $\widehat{R}_{i}$ simply by $0_{i}, 1_{i}, -_{i}, /_{i}, \leq_{i}, +_{i}$, and $\cdot_{i}$.

Suppose that the set $N_{i}$ is bounded, i.e., there exists $y \in \widehat{R}_{i}$ such that for every $m \in \mathbb{N}$ we have $y \geq_{i} v_{i-1}(m1_{\mathbb{R}}) \equiv m_{i}$. Consider in the set $\widehat{R}_{i}$ the non-empty subsets $Y \equiv \{y \in \widehat{R}_{i} \mid \forall m \in \mathbb{N} (m_{i} \leq_{i} y)\}$ and $X \equiv \widehat{R}_{i} \setminus Y$. If $x \in X$ and $y \in Y$, then $x \prec_{i} y$. It follows from the relativization $A2_{i}^{\mathcal{D}}$ of axiom A22 from 4.2 on the set $\widehat{R}_{i}$ that there exists $z \in \widehat{R}_{i}$ such that $x \leq_{i} z \leq_{i} y$ for every $x \in X$ and $y \in Y$.

Consider the $\approx_{\pi, i}$-unique element $v \in \widehat{R}_{i}$ such that $(v, 1_{i}) \in \rho_{i} -_{i}$, and the
\(\approx_{\pi,i}\)-unique element \(w \in \hat{R}_i\) such that \((w, z, v) \in x_{\lambda, i} + _i i\). It can be deduced in the common way from the relativizations \(A_{i}^{1}R^{1/2}A_{i}^{2}R^{2/2}\) of axioms \(A_{i}^{1}A_{i}^{2}\) on the set \(\hat{R}_i\) that \(w_i < _i z\). Therefore \(w \neq Y\). Then \(m_i > w\) for some \(m \in \mathbb{N}\). Since \(v_i\) is a homomorphism, we infer from the last inequality that \(z < _i (m + 1)_i\). The injectivity of the homomorphism \(v_i\) implies that \(v_i\) is strictly increasing. Therefore \((m + 2)_R > _R (m + 1)_R\) implies \((m + 2)_i > _i (m + 1)_i\). This means that \((m + 1)_i \neq Y\) and so \((m + 1)_i \in X\). As a result we get the inequalities \(z \leq _i (m + 1)_i \leq_ i z\) what is impossible. Thus our supposition is not valid.

Take an arbitrary element \(y \in \hat{R}_i\). By the proved above \(y \leq _i n_i\) for some \(n \in \mathbb{N}\). Then for the element \(q \equiv n_1 R\) for \(i = 1\) and \(q \equiv w_{i-2}(n_1 R) \in \hat{R}_{i-1}\) for \(i \geq 2\) we get \(y \leq _i u_{i-1}(q)\). In the similar way for the \(\approx_\pi, i\)-unique element \(x \in \hat{R}_i\) such that \((x, y) \in x_{\pi, i} - i\) there exists a number \(n \in \mathbb{N}\) such that \(x \leq _i m_i\). Consider the element \(p \equiv -_R(m_1 R)\) for \(i = 1\) and \(p \equiv w_{i-2}(-_R(m_1 R)) \in \hat{R}_{i-1}\) for \(i \geq 2\). Since \(v_{i-1}\) is a homomorphism, we infer from the last inequality that \(y \geq _i u_{i-1}(p)\).

(II) The construction of the infra-\(D\)-product of the collection of mathematical systems from 5.1 gives the opportunity to prove part II of the Final theorem. Fix some ultrafilter \(\mathcal{E}\) on \(\omega_0\). Take the system \(\hat{R}_{\omega_0} \equiv (\hat{R}_{\omega_0}, \hat{S}_{\omega_0})\) infra-\(\mathcal{E}\)-prod\(\hat{R}_{\omega_1}\) and the evaluation \(\hat{\xi}_{\omega_0} \equiv \approx (\xi_i | i \in \omega_0)\) defined in 5.1. According to part I and Theorem 1 (5.2) the evaluated system \((\hat{R}_{\omega_0}, \hat{\xi}_{\omega_0})\) is a model for the theory \(Th_{\hat{R}_{\omega_2}}\). Since the set \(\Psi_2\) of axioms of this theory from 4.2 consists of closed formulas only, the system \(\hat{R}_{\omega_0}\) is a model for this theory.

Fix \(i \in \omega_0\). Construct some mapping \(w_i : \hat{R}_i \to \hat{R}_{\omega_0}\) by the inverse and direct natural inductions. For the base of direct induction put \((w, p)(i) \equiv p\) and \((w, p)(i + 1) = u_i p\). For the step of direct induction put \((w, p)(j + 1) = u_j((w, p)(j))\) for \(j \geq i + 1\). Fix some \(f_0 \in F\). Put \((w, p)(i - 1) = p(f_0)\) for the base of inverse induction. For the step of inverse induction put \((w, p)(j - 1) = ((w, p)(j))(f_0)\) for \(1 \leq j \leq i - 1\). These constructions can be described in a more rigorous form based on [11, Theorem 1(1.2.8)].

By the natural induction in \(\hat{R}_i\) it can be proved that \(w_i\) is a homomorphism of the signature \(\Sigma_{\hat{R}_{i, 2}}\) from the system \(\hat{R}_i\) into the system \(\hat{R}_{\omega_0}\) (see the example of scrupulous arguments below).

Check that \(w_i\) is \((\approx_{\pi, i}, \approx_{\xi_{\omega_0}})\)-injective. Take some \(p, q \in \hat{R}_i\) and suppose that \(w_i(p) \approx_{\pi, \omega_0} w_i(q)\). By the construction from 5.1 there exists \(J \in \mathcal{E}\) such that \((w, p)(j) \approx_{\pi, j} (w, q)(j)\) for every \(j \in J\). Consider the binary partition \(\{i, \omega_0\}\) of \(\omega_0\). Since \(\mathcal{E}\) is a ultrafilter, we infer that either \(i \in \mathcal{E}\) or \(\omega_0 \setminus i \in \mathcal{E}\). If \(i \in \mathcal{E}\), then \(\omega_0 \setminus i \in \mathcal{E}\). This implies \(J \cap (\omega_0 \setminus i) \in \mathcal{E}\), and, therefore, there is \(j \in J\) such that \(j \geq i\). Take \(k_0 \equiv j - i\).

If \(j = i\), then by the definition of \(w_i\) we have \((w, p)(i) = p\) and \((w, q)(i) = q\). Hence, \(p \approx_{\pi, i} q\). If \(j = i + 1\), then \((w, p)(i + 1) = u_i p\) and \((w, q)(i + 1) = u_i q\) imply \((w, p)(i + 1) \approx_{\pi, i + 1} (w, q)(i + 1)\). Since by assertion 3 of part I the mapping \(u_i\) is \((\approx_{\pi, i}, \approx_{\pi, i + 1})\)-injective, we infer that \(p \approx_{\pi, i} q\). Consider in ST the set \(K \equiv \{k \in \mathbb{N} | (w, p)(i + k) \approx_{\pi, i + k} (w, q)(i + k) \Rightarrow p \approx_{\pi, i} q\}\). Let \(\Phi_{ST}\) be a totality of axioms of the theory ST, i.e., \(\Phi_{ST}\) consists of all explicit proper axioms of this
theory, all implicit proper axioms of this theory, and all implicit logical axioms
of the predicate calculus (see, e.g., [11, 1.1.3–1.1.11 and A.1.2]). Denote the
first formula in the definition of $K$ by $\varphi(i + k)$ and the second one by $\psi$. We
have proved in ST the existence of deduction $\Phi_{ST}, \varphi(i + 1) \vdash \psi$. Since ST is the
first-order theory, we conclude that $\Phi_{ST} \vdash \varphi(i + 1) \Rightarrow \psi$ by virtue of the
deduction theorem (see, for example, [2, Proposition 2.5] or [11, 1.1.3]). Hence,
1 $\in K$.

Suppose that $k \in K$ and $(w_i p)(i + k + 1) \approx_{\pi,i+k+1} (w_i q)(i + k + 1)$. By the
definition of $w_i$ we have $(w_i p)(i + k + 1) \equiv u_{i+k}(w_i p)(i + k)$ and the same for $q$.
Since by assertion 3 of part I the mapping $u_{i+k}$ is $(\approx_{\pi,i+k}, \approx_{\pi,i+k+1})$-injective,
we infer that $(w_i p)(i + k) \approx_{\pi,i+k} (w_i q)(i + k)$. Now from $k \in K$ we deduce that
$p \approx_{\pi,i} q$. Thus, we have proved the existence of deduction $\Phi_{ST}, \varphi(i + k + 1) \vdash \psi$.
As above this implies $\Phi_{ST} \vdash \varphi(i + k + 1) \Rightarrow \psi$, and, therefore, $k + 1 \in K$.
By the principle of natural induction in ST (see [11, 1.2.6]) we get $K = \mathbb{N}$.

This means that for our $j = i + k_0$ we have $k_0 \in K$. Since $j \in J$, we conclude
that $p \approx_{\pi,i} q$. This proves assertion 2.

Assertion 4 is checked similar to assertion 5’ of part I.

Now we must only prove assertion 5. Fix $p \in \hat{R}_i$. Then $(u_{i} f)(p) \approx p$ for
every $f \in F$. By the definition we have $(w_{i+1}(u_{i} p))(i + 1) \approx u_{i} p \approx (w_{i} p)(i + 1)$.
For the base of direct induction we have

$$(w_{i+1}(u_{i} p))(i + 2) \equiv u_{i+1}((w_{i+1}(u_{i} p))(i + 1)) \equiv u_{i+1}((w_{i} p)(i + 1)) \approx (w_{i} p)(i + 2).$$

For the base of inverse induction we have

$$(w_{i+1}(u_{i} p))(i) \approx (u_{i} p)(f_0) \approx p \approx (w_{i} p)(i).$$

Then by the direct and inverse inductions we check that $(w_{i+1}(u_{i} p))(j) \approx_{\pi,j}
(w_{i} p)(j)$ for every $j \in \omega_0$. Hence, $(w_{i+1} \circ u_{i})(p) \approx_{\pi,\omega_0} w_{i}(p)$ for every $p \in \hat{R}_i$.

The Final theorem is proved. $\square$

Remark 1. Since every set $\hat{R}_i = \hat{R}_{i-1}^F$ for $i \geq 1$ consists of “real”-valued func-
tions $p : F \rightarrow \hat{R}_{i-1}$, it is necessary to clarify directly the satisfaction of non-
evident axioms A3 (the existence and functionality of the inversion) and A19
(the linearity of the order) on the systems $\hat{R}_i$.

In case of A3 take any function $p \in \hat{R}_i$ such that $p \neq_{\pi,i} 0_i$, where $0_i$ denotes
the null in $\hat{R}_i$. Consider the binary partition of $F$ consisting of the sets $\text{zer}(p) \equiv
\{f \in F \mid p(f) \neq_{\pi,f,i-1} 0_{i-1}\}$ and $\text{coz}(p) \equiv F \setminus \text{zer}(p)$. Since $D$ has the binary
partition property, we have either $\text{zer}(p) \in D$ or $\text{coz}(p) \in D$. In the first case we
conclude that $p \equiv_{\pi,i} 0_i$ but it contradicts our assumption. Hence, $\text{coz}(p) \in D$
and $p(g) \neq_{\pi,i-1} 0_{i-1}$ for every $g \in \text{coz}(p)$. By A3 for every $g \in \text{coz}(p)$ there exists
$p(g)^{-1}$ such that $(p(g), p(g)^{-1}) \in_{p,i-1} \hat{R}_{i-1}$. Define $p^{-1}$ setting $p^{-1}(g) \equiv p(g)^{-1}$
for every $g \in \text{coz}(p)$ and $p^{-1}(f) \equiv p(f)$ for every $f \in \text{zer}(p)$. By the definition of $p$-
belonging $\in_{p,i}$ from 5.1 $(p, p^{-1}) \in_{p,i} \hat{R}_{i}$. Thus, we deduced the existence
of the inversion in $\hat{R}_i$ from the existence of the inversion in $\hat{R}_{i-1}$ using the binary
partition property of the ultrafilter $D$. 29
In case of A19 take any functions \( p, q \in \hat{\mathcal{R}}_{i} \). Since \( \hat{\mathcal{R}}_{i-1} \) is linearly ordered, we can take the binary partition of \( F \) consisting of the sets

\[
G \equiv \{ g \in F \mid (p(g), q(g)) \in \rho,_{i-1} \leq \hat{\mathcal{R}}_{i-1} \} \quad \text{and} \\
H' \equiv \{ h \in F \mid ((q(h), p(h)) \in \rho,_{i-1} \leq \hat{\mathcal{R}}_{i-1}) \land (q(h) \neq \pi,_{i-1} p(h)) \}.
\]

By binary partition property of \( D \) we have either \( G \in D \) or \( H' \in D \). In the first case we conclude that \( (p, q) \in \rho,_{i} \leq \hat{\mathcal{R}}_{i} \). In the second case we can see that \( H' \subset H \equiv \{ h \in F \mid (q(h), p(h)) \in \rho,_{i-1} \leq \hat{\mathcal{R}}_{i-1} \} \in D \) implies \( (q, p) \in \rho,_{i} \leq \hat{\mathcal{R}}_{i} \). Thus, we deduced the linearity of the order in \( \hat{\mathcal{R}}_{i-1} \) using again the binary partition property of the ultrafilter \( D \).

**Open question 1.** Part II of the final Theorem shows that the model \( \hat{\mathcal{R}}_{\omega_{0}} \) can be considered as some pretender for the inductive limit of the inductive sequence \( s \equiv \{ \hat{\mathcal{R}}_{i} \mid i \in \omega_{0} \} \) in the sense of [19, 11.8]. But this is an open question.

**Open question 2.** *(About transfinite extension of the inductive sequence \( s \)).* Let \( \lambda \) be an ordinal number such that \( \lambda > \omega_{0} \) and \( \mathcal{E} \) be an ultrafilter on \( \lambda \). Since \( \mathcal{E} \) has the binary partition property, we can consider the ultrafilters \( \mathcal{E}_{\lambda} \equiv \{ E \subset \alpha \mid \exists G \in \mathcal{E} \ (E = G \cap \alpha) \} \) for every ordinal number \( \alpha \in \lambda \setminus \omega_{0} = [\omega_{0}, \lambda[ \). Starting from \( \hat{\mathcal{R}}_{\omega_{0}} \) we can construct by the transfinite procedure some collection \( t \equiv \{ \hat{\mathcal{R}}_{\alpha} \mid \alpha \in \lambda \setminus \omega_{0} \} \) of models for the theory \( Th^{q}_{\hat{\mathcal{R}}_{\alpha}, 2} \) such that: 1) \( \hat{\mathcal{R}}_{\alpha} \equiv \text{infra-} \mathcal{E}_{\lambda} \text{-prod}(\hat{\mathcal{R}}_{\gamma} \mid \gamma \in \alpha \setminus \omega_{0}) \) for limit ordinal number \( \alpha \) and 2) \( \hat{\mathcal{R}}_{\alpha+1} \equiv \text{infra-} \mathcal{E}_{\lambda} \text{-power}(\hat{\mathcal{R}}_{\alpha}, F) \). Is the collection \( t \) is inductive with respect to some injective homomorphisms \( u_{\alpha, \beta} : \hat{\mathcal{R}}_{\alpha} \rightarrow \hat{\mathcal{R}}_{\beta} \) for every \( \alpha < \beta \) and does \( t \) extend \( s \)?

**Supplement 1.** In [11, C.3.4] the generalized second-order Peano – Landau theory \( Th^{q}_{\hat{\mathcal{R}}, \hat{\mathcal{N}} \omega_{0}} \) of natural numbers is considered. It is clear that some inductive sequence \( \{ \hat{\mathcal{N}} \omega_{i} \mid i \in \omega_{0} \} \) of models of this theory can be constructed, which is similar to the inductive sequence \( s \equiv \{ \hat{\mathcal{R}}_{i} \mid i \in \omega_{0} \} \) constructed above. And also the inductive “quasilimit” \( \hat{\mathcal{N}} \omega_{0} \) of this sequence can be constructed similarly to the inductive “quasilimit” \( \hat{\mathcal{R}}_{\omega_{0}} \). Moreover, its own Final theorem can be proved for the generalized models \( \hat{\mathcal{N}} \omega_{i} \) and \( \hat{\mathcal{N}} \omega_{0} \) of the theory \( Th^{q}_{\hat{\mathcal{N}}, \hat{\mathcal{N}} \omega_{0}} \). Besides, open questions 1 and 2 are valid for these hypothetical models.

**Hypothesis 1.** The material and results of sections 5.1–5.3 can be generalized for every signature \( \Sigma^{\text{a}} \).

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