## Exercises No. 1

Exercise 1 [filters]
Consider $I \neq \emptyset$ and $\mathcal{B} \subseteq \mathcal{P}(I)$ with the finite intersection property (f.i.p.). Show the following:
(a) closure under intersection $(\cap)$ and supersets $(\supseteq)$ preserves f.i.p.
(b) $\mathcal{F}(\mathcal{B})$, defined as the closure under supersets of the closure under (finite) intersections of $\mathcal{B}$, is a filter extending $\mathcal{B}$.
(c) if $s, \bar{s} \notin \mathcal{B}$ then at least one of $\mathcal{B} \cup\{s\}$ or $\mathcal{B} \cup\{\bar{s}\}$ has f.i.p. (and hence extends to a filter).
(d) if $\mathcal{B} \subseteq \mathcal{P}(I)$ is maximal with f.i.p., then $\mathcal{B}=\mathcal{F}(\mathcal{B})$ is an ultrafilter on $I$.

Use Zorn's Lemma to show that every $\mathcal{B} \subseteq \mathcal{P}(I)$ with f.i.p. can be extended to an ultrafilter $\mathcal{U} \supseteq \mathcal{B}$.

Exercise 2 [cf. Lemma 1.3]
Let $\mathcal{F}$ be a filter on $I$.
(a) Show that the relation $\sim_{\mathcal{F}}$ is an equivalence relation on $\prod_{i} A_{i}$ (for any family of non-empty sets $\left.\left(A_{i}\right)_{i \in I}\right)$.
(b) Show that $\sim_{\mathcal{F}}$ is a congruence w.r.t. any function $f^{\mathfrak{A}}$ in the direct product $\mathfrak{A}:=$ $\prod_{i} \mathfrak{A}_{i}$ of a family of structures $\left(\mathfrak{A}_{i}=\left(A_{i}, f^{\mathfrak{A}_{i}}\right)\right)_{i \in I}$.
(c) Show that for a family of structures $\left(\mathfrak{A}_{i}=\left(A_{i}, R^{\mathfrak{A}_{i}}\right)\right)_{i \in I}$ with relation $R$, and for $\mathbf{a} \sim_{\mathcal{F}} \mathbf{a}^{\prime}$ (component-wise equivalence): $\|R \mathbf{a}\| \in \mathcal{F} \Leftrightarrow\left\|R \mathbf{a}^{\prime}\right\| \in \mathcal{F}$.

Exercise 3 [cf. Los Theorem, Theorem 1.5]
Which steps in the inductive treatment of the usual connectives and quantifiers of FO go through for arbitrary filters (not necessarily ultrafilters)? Provide proofs or counterexamples (for $\vee, \forall$, and $\neg$ ).

## Suggested Homework Exercises

Exercise 4 [reduced products preserve Horn formulae]
A Horn clause is a formula of the form

$$
\varphi=\left(\theta_{1} \wedge \ldots \wedge \theta_{m}\right) \rightarrow \sigma,
$$

where $\theta_{1}, \ldots, \theta_{m}$ and $\sigma$ are atomic formulae. We allow $m=0$ and $\sigma=\perp$. A Horn formula is a formula that is built from Horn clauses using $\wedge, \exists$ and $\forall$.

Show that Horn formulae are preserved under taking reduced products, i.e., if $\varphi$ is a Horn formula and $\left(\mathfrak{A}_{i}, \mathbf{a}(i)\right)$ such that

$$
\|\varphi[\mathbf{a}]\| \in \mathcal{F},
$$

then

$$
\mathfrak{A}^{I} / \mathcal{F} \models \varphi .
$$

Exercise 5 [non-standard models]
Analyse non-standard extensions $\mathfrak{R}^{*} \succcurlyeq \mathfrak{R}$ and $\mathfrak{N}^{*} \succcurlyeq \mathfrak{N}$ obtained as ultrapowers $\mathfrak{A}^{\mathbb{N}} / \mathcal{U}$ w.r.t. suitable ultrafilters $\mathcal{U}$ over $\mathbb{N}$ in relation to the base structures $\mathfrak{A}=\mathfrak{R}, \mathfrak{N}$. For instance,
(i) which sequences $\left(a_{n}\right) \in \mathbb{N}^{\mathbb{N}}$ represent infinitely large numbers?
(ii) which sequences $\left(a_{n}\right) \in \mathbb{R}^{\mathbb{N}}$ represent points in the infinitesimal neighbourhood of $a \in \mathbb{R}$ ?
(iii) what are the possible order-types for $\mathfrak{N}^{*}$ and $\mathfrak{R}^{*}$ ?
(iv) investigate the equivalence relations of being "finitely far apart" in $\mathfrak{N}^{*}$ and of being "of the same order of magnitude" in $\mathfrak{R}^{*} \backslash\{0\}$.

