

## 5.4. Limited formulas, limited indiscernibles, x-definability, normal form.

We fix  $M = (A, <, 0, 1, +, -, \cdot, \uparrow, \log, E, c_1, c_2, \dots)$  as given by Lemma 5.3.18.

DEFINITION 5.4.1. Let  $L(E)$  be the first order predicate calculus with equality, using  $<, 0, 1, +, -, \cdot, \uparrow, \log, E$ , where  $E$  is 1-ary. The  $c$ 's are not included in  $L(E)$ . We will always write  $t \in E$  instead of  $E(t)$ .

We follow the convention that  $\varphi(v_1, \dots, v_k)$  represents a formula of  $L(E)$  whose free variables are among  $v_1, \dots, v_k$ . This does not require that  $v_k$  be free or even appear in  $\varphi$ . Recall that all variables are of the form  $v_n$ , where  $n \geq 1$ .

In this section, we will only be concerned with what we call the  $E$  formulas of  $L(E)$ .

DEFINITION 5.4.2. The  $E$  formulas of  $L(E)$  are inductively defined as follows.

- i) Every atomic formula of  $L(E)$  is an  $E$  formula;
- ii) If  $\varphi, \psi$  are  $E$  formulas then  $(\neg\varphi)$ ,  $(\varphi \wedge \psi)$ ,  $(\varphi \vee \psi)$ ,  $(\varphi \rightarrow \psi)$ ,  $(\varphi \leftrightarrow \psi)$  are  $E$  formulas;
- iii) If  $\varphi$  is an  $E$  formula and  $n \geq 1$ , then  $(\exists v_n \in E)(\varphi)$ ,  $(\forall v_n \in E)(\varphi)$  are  $E$  formulas.

DEFINITION 5.4.3. We take

$$(\exists v_n \in E)(\varphi), (\forall v_n \in E)(\varphi)$$

to be abbreviations of

$$(\exists v_n)(v_n \in E \wedge \varphi), (\forall v_n)(v_n \in E \rightarrow \varphi).$$

Although general formulas of  $L(E)$  will arise in this section, attention will be focused on their relativizations, which are  $E$  formulas of  $L(E)$ .

DEFINITION 5.4.4. Let  $\varphi(v_1, \dots, v_k)$  be a formula of  $L(E)$  and  $v$  be a variable not among  $v_1, \dots, v_k$ . We let  $\varphi(v_1, \dots, v_k)^v$  be the result of bounding all quantifiers in  $\varphi(v_1, \dots, v_k)$  to

$$E \cap [0, v].$$

I.e., we replace each quantifier

$$\begin{aligned} (\forall u) & \text{ by } (\forall u \in E \cap [0, v]) \\ (\exists u) & \text{ by } (\exists u \in E \cap [0, v]). \end{aligned}$$

These bounded quantifiers should be expanded in the usual way to create an actual formula in  $L(E)$ .

We now define a very important 6-ary relation.

DEFINITION 5.4.5. We define  $A(r, n, m, \varphi, a, b)$  if and only if

- i)  $r, n, m, a, b \in \mathbb{N} \setminus \{0\}$ ,  $n < m$ ;
- ii)  $\varphi = \varphi(v_1, \dots, v_r)$  is a formula of  $L(E)$ ; i.e., all free variables of  $\varphi$  are among  $v_1, \dots, v_r$ ;
- iii) Let  $x_1, \dots, x_r \in E \cap [0, c_n]$ . Then  $\varphi(x_1, \dots, x_r)^{c-n} \leftrightarrow \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E$ .

LEMMA 5.4.1. Let  $r, n \geq 1$  and  $\varphi(v_1, \dots, v_r)$  be a quantifier free formula of  $L$ . There exist  $a, b$  such that  $A(r, n, n+1, \varphi, a, b)$ .

Proof: Let  $r, n, \varphi$  be as given. Note that  $\varphi^{c-n} = \varphi$ .

By Lemma 5.3.18 vii), let  $a, b \in \mathbb{N} \setminus \{0\}$  be such that the following holds. Let  $n \geq 1$  and  $x_1, \dots, x_r \in E \cap [0, c_n]$ .

$$(\exists y \in E) (y \leq |c_n, x_1, \dots, x_r| \uparrow \uparrow \wedge y \leq |x_1, \dots, x_r| \wedge \varphi(c_n, x_1, \dots, x_r, y))$$

$$\begin{aligned} & \Leftrightarrow \\ & (\exists y \in E) (y \leq |c_n, x_1, \dots, x_r| \uparrow \uparrow \wedge \rho(c_n, x_1, \dots, x_r, y)) \\ & \Leftrightarrow \end{aligned}$$

$$\text{aCODE}(c_{n+1}; c_n, x_1, \dots, x_r) + b \in E.$$

$$\begin{aligned} & \varphi(x_1, \dots, x_r) \Leftrightarrow \\ & \text{aCODE}(c_{n+1}; c_n, x_1, \dots, x_r) + b \in E. \end{aligned}$$

Hence  $A(r, n, n+1, \varphi, a, b)$ . QED

Note that in the proof of Lemma 5.4.1, the second displayed formula is subject to Lemma 5.3.18 vii). The formula  $\rho$  used can be read off easily from the first displayed formula. We will be using this style of exposition throughout this section.

LEMMA 5.4.2. Let  $r \geq 1$  and  $\varphi$  be  $t \in E$ , where  $t(v_1, \dots, v_r)$  is a term of  $L$ . There exist  $a, b$  such that the following holds. Let  $n \geq 1$ . Then  $A(r, n, n+1, \varphi, a, b)$ .

Proof: Let  $r, \varphi, t$  be as given.

Let  $p \geq 2$  be such that for all  $x_1, \dots, x_r \in A$ ,  $t(x_1, \dots, x_r) \leq \uparrow p(|x_1, \dots, x_r|)$ . By Lemma 5.3.18 vii), let  $a, b \in \mathbb{N} \setminus \{0\}$  be such that the following holds. Let  $n \geq 1$  and  $x_1, \dots, x_r \in E \cap [0, c_n]$ . Then

$$\begin{aligned} & (\exists y \in E) (y \leq \uparrow p(|c_n, x_1, \dots, x_r|) \wedge y = t(x_1, \dots, x_r)) \\ & \quad \Leftrightarrow \\ & (\exists y \in E) (y \leq \uparrow p(|c_n, x_1, \dots, x_r|) \wedge \rho(c_n, x_1, \dots, x_r, y)) \\ & \quad \Leftrightarrow \\ & \quad a\text{CODE}(c_{n+1}; c_n, x_1, \dots, x_r) + b \in E. \\ & \quad t(x_1, \dots, x_r) \in E \Leftrightarrow \\ & \quad a\text{CODE}(c_{n+1}; c_n, x_1, \dots, x_r) + b \in E. \end{aligned}$$

Hence  $A(r, n, n+1, \varphi, a, b)$ . QED

LEMMA 5.4.3. Let  $A(r, n, m, \varphi, a, b)$ . There exist  $d, e$  such that  $A(r, n, m, \neg\varphi, d, e)$ .

Proof: Let  $A(r, n, m, \varphi, a, b)$ . By Lemma 5.3.18 vi), fix  $i, j \in \mathbb{N} \setminus \{0\}$  such that the following holds. Let  $x_1 \in \alpha(E; 1, <\infty)$ . Then

$$\begin{aligned} & (\exists x_2 \in E) (x_2 \leq x_1 \wedge x_2 = x_1) \Leftrightarrow \\ & \quad ix_1 + j \notin E. \end{aligned}$$

Clearly for all  $x_1 \in \alpha(E; 1, <\infty)$ ,

$$1) \quad x_1 \in E \Leftrightarrow ix_1 + j \notin E.$$

Now let  $x_1, \dots, x_r \in E \cap [0, c_n]$ . By  $A(r, n, m, \varphi, a, b)$ ,

$$\begin{aligned} & 2) \quad \varphi(x_1, \dots, x_r)^{c-n} \Leftrightarrow \\ & \quad a\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E. \end{aligned}$$

By Lemma 5.3.18 viii),

$$\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) \in E.$$

By 1),

$$\begin{aligned} & 3) \quad a(\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r)) + b \in E \Leftrightarrow \\ & \quad ia(\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r)) + ib + j \notin E. \end{aligned}$$

By 2), 3),

$$\neg\varphi(x_1, \dots, x_r)^{c-n} \leftrightarrow ia(\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r)) + ib + j \in E.$$

Therefore  $A(r, n, m, \neg\varphi, ia, ib + j)$ . QED

LEMMA 5.4.4. Let  $a, b, d, e \in \mathbb{N} \setminus \{0\}$ . There exist  $f, g \in \mathbb{N} \setminus \{0\}$  such that the following holds. Let  $w \in \alpha(E; 1, <\infty)$ . Then  $(aw + b \in E \wedge dw + e \in E) \leftrightarrow fw + g \in E$ .

Proof: Let  $a, b, d, e \in \mathbb{N} \setminus \{0\}$ . Let  $p = \max(a, b, d, e)$ .

By Lemma 5.3.18 vi), let  $f, g \in \mathbb{N} \setminus \{0\}$  such that the following holds. Let  $w \in \alpha(E; 1, <\infty)$ . Then

$$(\exists y, z \in E) (y, z \leq pw + p \wedge y = aw + b \wedge z = cw + d) \leftrightarrow fw + g \in E.$$

$$(\exists y, z \in E) (y = aw + b \wedge z = cw + d) \leftrightarrow fw + g \in E.$$

$$(aw + b \in E \wedge cw + d \in E) \leftrightarrow fw + g \in E.$$

QED

LEMMA 5.4.5. Let  $A(r, n, m, \varphi, a, b)$  and  $A(r, n, m, \psi, d, e)$ . There exist  $f, g$  such that  $A(r, n, m, \varphi \wedge \psi, f, g)$ .

Proof: Assume  $A(r, n, m, \varphi, a, b)$ ,  $A(r, n, m, \psi, d, e)$ . Let  $x_1, \dots, x_r \in E \cap [0, c_n]$ , Then

$$1) \varphi(x_1, \dots, x_r)^{c-n} \leftrightarrow a\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E.$$

$$\psi(x_1, \dots, x_r)^{c-n} \leftrightarrow d\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_e) + e \in E.$$

Let  $f, g$  be given by Lemma 5.4.4 using  $a, b, d, e$ . By Lemma 5.3.18 viii),

$$\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) \in E.$$

Hence by Lemma 5.4.4,

$$2) a\text{CODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E \wedge$$

$$\begin{aligned} & \text{dCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + e \in E \\ & \quad \Leftrightarrow \\ & \text{fCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + g \in E. \end{aligned}$$

By 1), 2),

$$\begin{aligned} & ((\varphi \wedge \psi)(x_1, \dots, x_r))^{c-n} \\ & \quad \Leftrightarrow \\ & \varphi(x_1, \dots, x_r)^{c-n} \wedge \psi(x_1, \dots, x_r)^{c-n} \\ & \quad \Leftrightarrow \\ & \text{fCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + g \in E. \end{aligned}$$

QED

LEMMA 5.4.6. Let  $1 \leq i \leq r$  and  $A(r, n, m, \varphi, a, b)$ . There exists  $d, e$  such that  $A(r, n, m+1, (\exists v_i)(\varphi), d, e)$ .

Proof: Let  $1 \leq i \leq r$  and  $A(r, n, m, \varphi, a, b)$ . Let  $x_1, \dots, x_r \in E \cap [0, c_n]$ . Then

$$\begin{aligned} & 1) \varphi(x_1, \dots, x_r)^{c-n} \Leftrightarrow \\ & \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E. \end{aligned}$$

By Lemma 5.3.18 vii), let  $d, e \in \mathbb{N} \setminus \{0\}$  be such that the following holds, using  $m$  for  $n$ . Let  $x_1, \dots, x_r \in E \cap [0, c_n]$ . Then

$$\begin{aligned} & (\exists x_i, w \in E) (x_i, w \leq c_m \uparrow \uparrow \wedge x_i \leq c_n \wedge \\ & w = \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b) \\ & \quad \Leftrightarrow \\ & (\exists z, w \in E) (z, w \leq c_m \uparrow \uparrow \wedge z \leq c_n \wedge \\ & w = \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_{i-1}, z, x_{i+1}, \dots, x_r) + b) \\ & \quad \Leftrightarrow \\ & (\exists z, w \in E) (z, w \leq c_m \uparrow \uparrow \wedge \rho(c_n, \dots, c_m, x_1, \dots, x_r, z, w)) \\ & \quad \Leftrightarrow \\ & \text{dCODE}(c_{m+1}; c_n, \dots, c_m, x_1, \dots, x_r) + e \in E. \end{aligned}$$

$$\begin{aligned} & (\exists x_i, w \in E) (x_i \leq c_n \wedge \\ & w = \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b) \\ & \quad \Leftrightarrow \\ & \text{dCODE}(c_{m+1}; c_n, \dots, c_m, x_1, \dots, x_r) + e \in E. \end{aligned}$$

$$\begin{aligned} & 2) (\exists x_i \in E) (x_i \leq c_n \wedge \\ & \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E) \\ & \quad \Leftrightarrow \\ & \text{dCODE}(c_{m+1}; c_n, \dots, c_m, x_1, \dots, x_r) + e \in E. \end{aligned}$$

By 1), 2),

$$(\exists x_i \in E) (x_i \leq c_n \wedge \varphi(x_1, \dots, x_r)^{c-n}) \leftrightarrow \\ dCODE(c_{m+1}; c_n, \dots, c_m, x_1, \dots, x_r) + e \in E.$$

$$(\exists x_i) (\varphi(x_1, \dots, x_r))^{c-n} \\ \leftrightarrow \\ dCODE(c_{m+1}; c_n, \dots, c_m, x_1, \dots, x_r) + e \in E.$$

Hence  $A(r, n, m+1, (\exists v_i) (\varphi), d, e)$ . QED

LEMMA 5.4.7. Let  $m \leq m'$  and  $A(r, n, m, \varphi, a, b)$ . There exist  $d, e$  such that  $A(r, n, m', \varphi, d, e)$ .

Proof: Let  $m < m'$  and  $A(r, n, m, \varphi, a, b)$ . Let  $x_1, \dots, x_r \in E \cap [0, c_n]$ . Then

$$1) \varphi(x_1, \dots, x_r)^{c-n} \leftrightarrow \\ aCODE(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E.$$

By Lemma 5.3.18 vii), let  $d, e \in \mathbb{N} \setminus \{0\}$  be such that the following holds. Let  $x_1, \dots, x_r \in E \cap [0, c_n]$ . Then

$$(\exists y \in E) (y \leq c_{m'} \uparrow \uparrow \wedge y = aCODE(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b) \\ \leftrightarrow \\ (\exists y \in E) (y \leq c_{m'} \uparrow \uparrow \wedge \rho(c_n, \dots, c_{m'-1}, x_1, \dots, x_r, y)) \\ \leftrightarrow \\ dCODE(c_{m'}; c_n, \dots, c_{m'-1}, x_1, \dots, x_r) + e \in E.$$

$$(\exists y \in E) (y = aCODE(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b) \leftrightarrow \\ dCODE(c_{m'}; c_n, \dots, c_{m'-1}, x_1, \dots, x_r) + e \in E.$$

$$2) aCODE(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E \leftrightarrow \\ dCODE(c_{m'}; c_n, \dots, c_{m'-1}, x_1, \dots, x_r) + e \in E.$$

By 1), 2),

$$\varphi(x_1, \dots, x_r)^{c-n} \leftrightarrow \\ dCODE(c_{m'}; c_n, \dots, c_{m'-1}, x_1, \dots, x_r) + e \in E.$$

Therefore  $A(r, n, m', \varphi, d, e)$ . QED

LEMMA 5.4.8. Let  $r \leq r'$  and  $A(r', n, m, \varphi, a, b)$ , where all free variables of  $\varphi$  are among  $v_1, \dots, v_r$ . There exist  $d, e$  such that  $A(r, n, m+1, \varphi, d, e)$ .

Proof: Let  $r, r', n, m, \varphi, a, b$  be as given. By  $A(r', n, m, \varphi, a, b)$ , for all  $x_1, \dots, x_{r'} \in E \cap [0, c_n]$ ,

$$1) \quad \varphi(x_1, \dots, x_{r'})^{c-n} \leftrightarrow \\ \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_{r'}) + b \in E.$$

Note that  $\varphi(x_1, \dots, x_{r'})^{c-n} = \varphi(x_1, \dots, x_r)^{c-n}$ . Hence for all  $x_1, \dots, x_r \in E \cap [0, c_n]$ ,

$$2) \quad \varphi(x_1, \dots, x_r)^{c-n} \leftrightarrow \\ \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r, x_r, \dots, x_r) + b \in E.$$

By Lemma 5.3.18 vii), let  $d, e \in \mathbb{N} \setminus \{0\}$  be such that the following holds. Let  $x_1, \dots, x_r \in E \cap [0, c_n]$ . Then

$$\begin{aligned} (\exists z \in E) (z \leq c_m \uparrow \uparrow \wedge z = \text{aCODE}(c_m; c_n, \dots, c_{m-1}, \\ x_1, \dots, x_r, x_r, \dots, x_r)) \\ \Leftrightarrow \\ (\exists z \in E) (z \leq c_n \uparrow \uparrow \wedge \rho(c_n, \dots, c_m, x_1, \dots, x_r, z)) \\ \Leftrightarrow \\ \text{dCODE}(c_{m+1}; c_n, \dots, c_m, x_1, \dots, x_r) + e \in E. \end{aligned}$$

$$3) \quad \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r, x_r, \dots, x_r) + b \in E \leftrightarrow \\ \text{dCODE}(c_{m+1}; c_n, \dots, c_m, x_1, \dots, x_r) + e \in E.$$

By 2), 3), for all  $x_1, \dots, x_r \in E \cap [0, c_n]$ ,

$$\varphi(x_1, \dots, x_r)^{c-n} \leftrightarrow \\ \text{dCODE}(c_{m+1}; c_n, \dots, c_m, x_1, \dots, x_r) + e \in E.$$

Hence  $A(r, n, m+1, \varphi, d, e)$ . QED

LEMMA 5.4.9. Let  $r, n \geq 1$  and  $\varphi(x_1, \dots, x_r)$  be a formula of  $L(E)$ . There exists  $m, a, b$  such that  $A(r, n, m, \varphi, a, b)$ .

Proof: By induction on the complexity of  $\varphi$ . Without loss of generality, we can assume that  $\varphi$  uses only the connectives  $\neg, \wedge$ , and only the quantifier  $\exists$ . For our purposes, we define  $c(\varphi)$  as the total number of occurrences of connectives and quantifiers in  $\varphi$ .

We prove the following by induction on  $p \geq 0$ . Let  $r, n \geq 1$  and  $\varphi(v_1, \dots, v_r)$  be a formula of  $L(E)$  with  $c(\varphi) \leq p$ . There exist  $m, a, b$  such that  $A(r, n, m, \varphi, a, b)$ .

We first handle the basis case  $p = 0$ . Let  $r, n, \varphi$  be as given. Then  $\varphi$  has no connectives and no quantifiers, and so

$\varphi$  is an atomic formula of  $L(E)$ . Now use Lemmas 5.4.1 and 5.4.2 with  $m = n+1$ .

Now assume that the statement holds of  $p \geq 0$ . Let  $r, n \geq 1$  and  $\varphi(v_1, \dots, v_r)$  be a formula of  $L(E)$  with  $c(\varphi) = p+1$ .

case 1.  $\varphi(v_1, \dots, v_r) = \neg\psi(v_1, \dots, v_r)$ . By the induction hypothesis, let  $A(r, n, m, \psi, a, b)$ . By Lemma 5.4.3, there exist  $d, e$  such that  $A(r, n, m, \varphi, d, e)$ .

case 2.  $\varphi(v_1, \dots, v_r) = \psi(v_1, \dots, v_r) \wedge \rho(v_1, \dots, v_r)$ . By the induction hypothesis, let  $A(r, n, m, \psi, a, b), A(r, n, m', \rho, d, e)$ . By Lemma 5.4.7, let  $A(r, n, \max(m, m'), \psi, a', b')$ ,  $A(r, n, \max(m, m'), \rho, d', e')$ . By Lemma 5.4.5, there exists  $f, g$  such that  $A(r, n, \max(m, m'), \varphi, f, g)$ .

case 3.  $\varphi(v_1, \dots, v_r) = (\exists v_i)(\psi)$ ,  $1 \leq i \leq r$ . Then we can write  $\psi = \psi(v_1, \dots, v_r)$  because  $\psi$  has all free variables of  $\varphi$  are among  $v_1, \dots, v_r$ . By the induction hypothesis, let  $A(r, n, m, \psi, a, b)$ . By Lemma 5.4.6, there exist  $d, e$  such that  $A(r, n, m+1, \varphi, d, e)$ .

case 4.  $\varphi(v_1, \dots, v_r) = (\exists v_i)(\psi)$ ,  $i > r$ . Then  $\psi$  has all free variables among  $v_1, \dots, v_i$ , and we can write  $\psi = \psi(v_1, \dots, v_i)$ . By the induction hypothesis, let  $A(i, n, m, \psi, a, b)$ . By Lemma 5.4.6, let  $A(i, n, m+1, \varphi, d, e)$ . By Lemma 5.4.8, there exists  $f, g$  such that  $A(r, n, m+2, \varphi, f, g)$ .

QED

We now extend the indiscernibility in Lemma 5.3.18 iv) to formulas.

LEMMA 5.4.10. Let  $r \geq 1$  and  $\varphi(v_1, \dots, v_{2r})$  be a formula in  $L(E)$ . Let  $1 \leq i_1, \dots, i_{2r} < n$ , where  $(i_1, \dots, i_r)$  and  $(i_{r+1}, \dots, i_{2r})$  have the same order type and the same min. Let  $Y_1, \dots, Y_r \in E$ ,  $y_1, \dots, y_r \leq \min(c_{i_1}, \dots, c_{i_r})$ . Then  $\varphi(c_{i_1}, \dots, c_{i_r}, Y_1, \dots, Y_r)^{c-n} \leftrightarrow \varphi(c_{i_{r+1}}, \dots, c_{i_{2r}}, Y_1, \dots, Y_r)^{c-n}$ .

Proof: Let  $r, \varphi, i_1, \dots, i_{2r}$  be as given. Let  $n > i_1, \dots, i_{2r}$ . By Lemma 5.4.9, let  $m, a, b$  be such that the following holds. For all  $x_1, \dots, x_{2r} \in E \cap [0, c_n]$ ,

$$\varphi(x_1, \dots, x_{2r})^{c-n} \leftrightarrow \text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_{2r}) + b \in E.$$

Let  $y_1, \dots, y_r$  be as given. Then



$$1) \quad \varphi(c_{i_1}, \dots, c_{i_r}, y_1, \dots, y_r)^{c_n} \leftrightarrow \\ \text{aCODE}(c_m; c_n, \dots, c_{m-1}, c_{i_1}, \dots, c_{i_r}, y_1, \dots, y_r) + b \in E.$$

$$\varphi(c_{i_{r+1}}, \dots, c_{i_{2r}}, y_1, \dots, y_r)^{c_n} \leftrightarrow \\ \text{aCODE}(c_m; c_n, \dots, c_{m-1}, c_{i_{r+1}}, \dots, c_{i_{2r}}, y_1, \dots, y_r) + b \in E.$$

By Lemma 5.3.18 ix),

$$2) \quad \text{aCODE}(c_m; c_n, \dots, c_{m-1}, c_{i_1}, \dots, c_{i_r}, y_1, \dots, y_r) + b \in E \leftrightarrow \\ \text{aCODE}(c_m; c_n, \dots, c_{m-1}, c_{i_{r+1}}, \dots, c_{i_{2r}}, y_1, \dots, y_r) + b \in E.$$

By 1), 2),

$$\varphi(c_{i_1}, \dots, c_{i_r}, y_1, \dots, y_r)^{c_n} \leftrightarrow \\ \varphi(c_{i_{r+1}}, \dots, c_{i_{2r}}, y_1, \dots, y_r)^{c_n}.$$

QED

LEMMA 5.4.11. Let  $k, n \geq 1$  and  $\varphi(v_1, \dots, v_k)$  be a formula of  $L(E)$ . There exist  $m, a, b \in \mathbb{N} \setminus \{0\}$ ,  $n < m$ , and  $y_n, \dots, y_m \in E \cap [0, c_{n+1}]$  such that for all  $x_1, \dots, x_k \in E \cap [0, c_n]$ ,

$$\varphi(x_1, \dots, x_k)^{c_n} \leftrightarrow \\ \text{aCODE}(y_m; y_n, \dots, y_{m-1}, x_1, \dots, x_k) + b \in E.$$

Proof: Let  $k, n, \varphi$  be as given. By Lemma 5.4.9, there exist  $m, a, b \in \mathbb{N} \setminus \{0\}$  such that

$$1) \quad (\forall x_1, \dots, x_k \in E \cap [0, c_n]) (\varphi(x_1, \dots, x_r)^{c_n} \\ \leftrightarrow$$

$$\text{aCODE}(c_m; c_n, \dots, c_{m-1}, x_1, \dots, x_r) + b \in E).$$

$$2) \quad (\exists y_n, \dots, y_m \in E) (\forall x_1, \dots, x_k \in E \cap [0, c_n])$$

$$(\varphi(x_1, \dots, x_r)^{c_n} \leftrightarrow \text{aCODE}(y_m; y_n, \dots, y_{m-1}, x_1, \dots, x_r) + b \in E).$$

$$3) \quad (\exists y_n, \dots, y_m \in E) (\forall x_1, \dots, x_k \in E \cap [0, c_n])$$

$$(\varphi(x_1, \dots, x_r)^{c_n} \leftrightarrow (\exists z \in E) (z = \text{aCODE}(y_m; y_n, \dots, y_{m-1}, x_1, \dots, x_r) + b)).$$

By Lemma 5.3.18 iii), choose  $t$  so large that

$$4) \quad (\exists y_n, \dots, y_m \in E \cap [0, c_t]) (\forall x_1, \dots, x_k \in E \cap \\ [0, c_n]) (\varphi(x_1, \dots, x_r)^{c_n}$$

$$\Leftrightarrow$$

$$(\exists z \in E \cap [0, c_{t+1}]) (z = \text{aCODE}(y_m; y_n, \dots, y_{m-1}, x_1, \dots, x_r) + b)).$$

By Lemma 5.4.10,

$$5) (\exists y_n, \dots, y_m \in E \cap [0, c_{n+1}]) (\forall x_1, \dots, x_k \in E \cap [0, c_n]) (\varphi(x_1, \dots, x_r)^{c-n} \Leftrightarrow (\exists z \in E \cap [0, c_{n+2}]) (z = \text{aCODE}(y_m; y_n, \dots, y_{m-1}, x_1, \dots, x_r) + b)).$$

$$6) (\exists y_n, \dots, y_m \in E \cap [0, c_{n+1}]) (\forall x_1, \dots, x_k \in E \cap [0, c_n]) (\varphi(x_1, \dots, x_r)^{c-n} \Leftrightarrow (\exists z \in E) (z = \text{aCODE}(y_m; y_n, \dots, y_{m-1}, x_1, \dots, x_r) + b)).$$

$$7) (\exists y_n, \dots, y_m \in E \cap [0, c_{n+1}]) (\forall x_1, \dots, x_k \in E \cap [0, c_n]) (\varphi(x_1, \dots, x_r)^{c-n} \Leftrightarrow \text{aCODE}(y_m; y_n, \dots, y_{m-1}, x_1, \dots, x_r) + b \in E).$$

QED

Recall that  $\alpha(E)$  is the set of all values of terms in  $L$  at arguments from  $E$  (Definition 5.3.3).

LEMMA 5.4.12.  $\alpha(E) = E - E$ . Let  $n \geq 1$ .  $\alpha(E \cap [0, c_n]) \subseteq (E \cap [0, c_{n+1}]) - (E \cap [0, c_{n+1}])$ .

Proof: Since  $E - E \subseteq \alpha(E)$ , it suffices to prove  $\alpha(E) \subseteq E - E$ . Let  $t(v_1, \dots, v_k)$  be a term in  $L$ , and let  $x_1, \dots, x_k \in E$ . Let  $n$  be such that  $x_1, \dots, x_k < c_n$ .

Note that by Lemma 5.3.18 iv), v),

$$\begin{aligned} & t(x_1, \dots, x_k) < c_{n+1}. \\ & 2c_{n+1} + t(x_1, \dots, x_k), 3c_{n+1} + t(x_1, \dots, x_k) \in \alpha(E; 1, < \infty). \\ & 3(2c_{n+1} + t(x_1, \dots, x_k)) + 1, 2(3c_{n+1} + t(x_1, \dots, x_k)) + 1 \in E. \\ & 6c_{n+1} + 3t(x_1, \dots, x_k) + 1, 6c_{n+1} + 2t(x_1, \dots, x_k) + 1 \in E. \\ & (6c_{n+1} + 3t(x_1, \dots, x_k) + 1) - (6c_{n+1} + 2t(x_1, \dots, x_k) + 1) = \\ & \quad t(x_1, \dots, x_k) \in E - E. \end{aligned}$$

Thus we have written  $t(x_1, \dots, x_k)$  as the difference between two elements of  $E$ . This establishes the first claim.

For the second claim, let  $n \geq 1$ . Let  $t(v_1, \dots, v_k)$  be a term in  $L$ . By the proof of the first claim,

$$1) (\forall x_1, \dots, x_k \in E \cap [0, c_n]) (\exists y, z \in E \cap [0, c_{n+2}]) (t(x_1, \dots, x_k) = y - z).$$

By Lemma 5.4.10,

$$2) (\forall x_1, \dots, x_k \in E \cap [0, c_n]) (\exists y, z \in E \cap [0, c_{n+1}]) \\ (t(x_1, \dots, x_k) = y - z).$$

QED

LEMMA 5.4.13. Let  $k, r \geq 1$  and  $x_1, \dots, x_k, y_1, \dots, y_r \in A$ . Then  $P(y_1, \dots, y_r, x_1, \dots, x_k) = P(P(y_1, \dots, y_r), x_1, \dots, x_k)$ .

Proof: Recall the definition of  $P$  in section 5.3, right after the proof of Lemma 5.3.10. We prove the following by induction on  $r \geq 1$ :

$$\text{for all } k \geq 1 \text{ and } x_1, \dots, x_k, y_1, \dots, y_r \in A, \\ P(y_1, \dots, y_r, x_1, \dots, x_k) = P(P(y_1, \dots, y_r), x_1, \dots, x_k).$$

For the basis case  $r = 1$ , this asserts that for all  $k \geq 1$

$$P(y_1, x_1, \dots, x_k) = P(P(y_1), x_1, \dots, x_k)$$

which follows from  $P(y_1) = y_1$ .

Fix  $r \geq 1$ . Suppose that for all  $k \geq 1$  and  $x_1, \dots, x_k, y_1, \dots, y_r$ ,

$$1) P(y_1, \dots, y_r, x_1, \dots, x_k) = \\ P(P(y_1, \dots, y_r), x_1, \dots, x_k).$$

We want to verify that for all  $k \geq 1$  and  $x_1, \dots, x_k, y_1, \dots, y_{r+1}$ ,

$$P(y_1, \dots, y_{r+1}, x_1, \dots, x_k) = \\ P(P(y_1, \dots, y_{r+1}), x_1, \dots, x_k).$$

Let  $k \geq 1$  and  $x_1, \dots, x_k, y_1, \dots, y_{r+1} \in A$ . By the induction hypothesis 1) using  $k = k+1$ ,

$$2) P(y_1, \dots, y_{r+1}, x_1, \dots, x_k) = \\ P(P(y_1, \dots, y_r), y_{r+1}, x_1, \dots, x_k).$$

By the definition of  $P$ ,

$$3) P(P(y_1, \dots, y_r), y_{r+1}, x_1, \dots, x_k) = \\ P(P(P(y_1, \dots, y_r), y_{r+1}), x_1, \dots, x_k).$$

By the induction hypothesis 1) using  $k = 1$ ,

$$4) P(P(y_1, \dots, y_r), y_{r+1}) = P(y_1, \dots, y_{r+1}).$$

By 2), 3), 4),

$$P(y_1, \dots, y_{r+1}, x_1, \dots, x_k) = P(P(y_1, \dots, y_{r+1}), x_1, \dots, x_k)$$

as required. QED

LEMMA 5.4.14. Let  $k, n, r \geq 1$ , and  $\varphi(v_1, \dots, v_{r+k})$  be a formula of  $L(E)$ . Let  $y_1, \dots, y_r \in E \cap [0, c_n]$ . There exist  $d, e, f, g, h, i, j, p \in E \cap [0, c_{n+1}]$  such that for all  $x_1, \dots, x_k \in E \cap [0, c_n]$ ,

$$\varphi(y_1, \dots, y_r, x_1, \dots, x_k)^{c-n} \leftrightarrow (d-e) \text{CODE}(f-g; h-i, x_1, \dots, x_k) + (j-p) \in E.$$

Proof: Let  $k, n, r, \varphi$  be as given. By Lemma 5.4.11, let  $m, a, b \in N \setminus \{0\}$ ,  $n < m$ , and  $z_n, \dots, z_m \in E \cap [0, c_{n+1}]$ , be such that for all  $y_1, \dots, y_r, x_1, \dots, x_k \in E \cap [0, c_n]$ ,

$$\varphi(y_1, \dots, y_r, x_1, \dots, x_k)^{c-n} \leftrightarrow a \text{CODE}(z_m; z_n, \dots, z_{m-1}, y_1, \dots, y_r, x_1, \dots, x_k) + b \in E.$$

By the definition of CODE introduced right after the proof of Lemma 5.3.10,

$$1) \varphi(y_1, \dots, y_r, x_1, \dots, x_k)^{c-n} \leftrightarrow a(8((\log(z_m)) \uparrow + P(z_n, \dots, z_{m-1}, y_1, \dots, y_r, x_1, \dots, x_k)) + 1) + b \in E.$$

Now fix  $y_1, \dots, y_r$  as given. These are in addition to the already fixed  $z_n, \dots, z_m \in E$ .

By Lemma 5.4.13 and 1), for all  $x_1, \dots, x_k \in E \cap [0, c_n]$ ,

$$\varphi(y_1, \dots, y_r, x_1, \dots, x_k)^{c-n} \leftrightarrow a(8((\log(z_m)) \uparrow + P(P(z_n, \dots, z_{m-1}, y_1, \dots, y_r), x_1, \dots, x_k)) + 1) + b \in E.$$

$$2) \varphi(y_1, \dots, y_r, x_1, \dots, x_k)^{c-n} \leftrightarrow a \text{CODE}(z_m; P(z_n, \dots, z_{m-1}, y_1, \dots, y_r), x_1, \dots, x_k) + b \in E.$$

By Lemma 5.4.12, let  $a = d-e$ ,  $z_m = f-g$ ,  $P(z_n, \dots, z_{m-1}, y_1, \dots, y_r) = h-i$ ,  $b = j-p$ , where  $d, e, f, g, h, i, j, p \in E \cap$

$[0, c_{n+2}]$ . Make these substitutions for  $a, z_m, P(z_n, \dots, z_{m-1}, y_1, \dots, y_r), b$ , respectively, in 2).

The Lemma requires that  $d, e, f, g, h, i, j, p \in E \cap [0, c_{n+1}]$ , and we only have  $d, e, f, g, h, i, j, p \in E \cap [0, c_{n+2}]$ . However, we can apply Lemma 5.4.10 in the obvious way to reduce to  $E \cap [0, c_{n+1}]$ . QED

LEMMA 5.4.15. For all  $k \geq 1$  there exists a term  $t(v_1, \dots, v_{k+8})$  of  $L(E)$  such that the following holds. Let  $n, r \geq 1$ ,  $\varphi(v_1, \dots, v_{r+k})$  be a formula of  $L(E)$ , and  $y_1, \dots, y_r \in E \cap [0, c_n]$ . There exists  $w_1, \dots, w_8 \in E \cap [0, c_{n+1}]$  such that for all  $x_1, \dots, x_k \in E \cap [0, c_n]$ ,

$$\begin{aligned} \varphi(y_1, \dots, y_r, x_1, \dots, x_k) \stackrel{c_n}{\leftrightarrow} \\ t(x_1, \dots, x_k, w_1, \dots, w_8) \in E. \end{aligned}$$

Proof: Let  $k \geq 1$ . Let  $t(v_1, \dots, v_{k+8})$  be the obvious term of  $L(E)$  such that for all  $x_1, \dots, x_k, w_1, \dots, w_8 \in A$ ,

$$\begin{aligned} t(x_1, \dots, x_k, w_1, \dots, w_8) = \\ (w_1 - w_2) \text{CODE}(w_3 - w_4; w_5 - w_6, x_1, \dots, x_k) + (w_7 - w_8). \end{aligned}$$

Let  $n, r, \varphi, y_1, \dots, y_r$  be as given. By Lemma 5.4.14, there exist  $w_1, \dots, w_8 \in E \cap [0, c_{n+1}]$  such that for all  $x_1, \dots, x_k \in E \cap [0, c_n]$ ,

$$\begin{aligned} \varphi(y_1, \dots, y_r, x_1, \dots, x_k) \stackrel{c_n}{\leftrightarrow} \\ (w_1 - w_2) \text{CODE}(w_3 - w_4; w_5 - w_6, x_1, \dots, x_k) + (w_7 - w_8) \in E. \end{aligned}$$

QED

DEFINITION 5.4.6. Let  $k \geq 1$  and  $x \in E$ . An  $x$ -definable  $k$ -ary relation is a relation  $R$  of the form

$$R = \{(x_1, \dots, x_k) \in E^k \cap [0, x]^k : \varphi(x_1, \dots, x_p)^x\}$$

where  $p \geq k$ ,  $\varphi(v_1, \dots, v_p)$  is a formula of  $L(E)$ , and  $x_{k+1}, \dots, x_p \in E \cap [0, x]$ .

It is essential that  $x$ -definability requires boundedness. These are the internal relations, and this requirement is in analogy with the set/class distinct in set (class) theory.

LEMMA 5.4.16. Let  $k, n \geq 1$  and  $R$  be a  $c_n$ -definable  $k$ -ary relation. Let  $t_k$  is the term of  $L(E)$  given by Lemma 5.4.15.

There exists  $y_1, \dots, y_8 \in E \cap [0, c_{n+1}]$  such that  $R = \{(x_1, \dots, x_k) \in E^k \cap [0, c_n]^k : t_k(x_1, \dots, x_k, y_1, \dots, y_8) \in E\}$ .

Proof: Let  $n \geq 1$  and  $R$  be a  $c_n$ -definable  $k$ -ary relation. Write

$$R = \{(x_1, \dots, x_k) \in E^k \cap [0, c_n]^k : \varphi(x_1, \dots, x_p)^{c_n}\}$$

where  $p \geq k \geq 1$ ,  $\varphi(v_1, \dots, v_p)$  is a formula of  $L(E)$ , and  $x_{k+1}, \dots, x_p \in E \cap [0, c_n]$ .

We now apply Lemma 5.4.15 to the formula

$$\varphi'(v_1, \dots, v_p) = \varphi(v_{p-k+1}, \dots, v_p, v_1, \dots, v_{p-k}).$$

We use the present  $x_{k+1}, \dots, x_p$  for the parameters  $y_1, \dots, y_r$  in Lemma 5.4.15.

Let  $y_1, \dots, y_8 \in E \cap [0, c_{n+1}]$ , where for all  $x_1, \dots, x_k \in E \cap [0, c_n]$ ,

$$\begin{aligned} \varphi'(x_{k+1}, \dots, x_p, x_1, \dots, x_k)^{c_n} &\leftrightarrow \varphi(x_1, \dots, x_p)^{c_n} \leftrightarrow \\ R(x_1, \dots, x_k) &\leftrightarrow t_k(x_1, \dots, x_k, z_1, \dots, z_8) \in E. \end{aligned}$$

QED

Below, the new features over Lemma 5.3.18 are items vi) and vii).

LEMMA 5.4.17. There exists a countable structure  $M = (A, <, 0, 1, +, -, \cdot, \uparrow, \log, E, c_1, c_2, \dots)$ , and terms  $t_1, t_2, \dots$  of  $L$ , where for all  $i$ ,  $t_i$  has variables among  $v_1, \dots, v_{i+8}$ , such that the following holds.

- i)  $(A, <, 0, 1, +, -, \cdot, \uparrow, \log)$  satisfies  $\text{TR}(\Pi_1^0, L)$ ;
- ii)  $E \subseteq A \setminus \{0\}$ ;
- iii) The  $c_n$ ,  $n \geq 1$ , form a strictly increasing sequence of nonstandard elements in  $E \setminus \alpha(E; 2, < \infty)$  with no upper bound in  $A$ ;
- iv) Let  $r, n \geq 1$  and  $t(v_1, \dots, v_r)$  be a term of  $L$ , and  $x_1, \dots, x_r \leq c_n$ . Then  $t(x_1, \dots, x_r) < c_{n+1}$ ;
- v)  $2\alpha(E; 1, < \infty) + 1, 3\alpha(E; 1, < \infty) + 1 \subseteq E$ ;
- vi) Let  $k, n \geq 1$  and  $R$  be a  $c_n$ -definable  $k$ -ary relation. There exists  $y_1, \dots, y_8 \in E \cap [0, c_{n+1}]$  such that  $R = \{(x_1, \dots, x_k) \in E^k \cap [0, c_n]^k : t_k(x_1, \dots, x_k, y_1, \dots, y_8) \in E\}$ ;
- vii) Let  $r \geq 1$  and  $\varphi(v_1, \dots, v_{2r})$  be a formula of  $L(E)$ . Let  $1 \leq i_1, \dots, i_{2r} < n$ , where  $(i_1, \dots, i_r)$  and  $(i_{r+1}, \dots, i_{2r})$  have the same order type and the same min. Let  $y_1, \dots, y_r \in E$ ,

$Y_1, \dots, Y_r \leq \min(c_{i_1}, \dots, c_{i_r})$ . Then  $\varphi(c_{i_1}, \dots, c_{i_r}, Y_1, \dots, Y_r)^{c-n}$   
 $\Leftrightarrow \varphi(c_{i_{r+1}}, \dots, c_{i_{2r}}, Y_1, \dots, Y_r)^{c-n}$ .

Proof: The  $t$ 's are given by Lemma 5.4.15. i)-v) are from Lemma 5.3.18 i)-v). vi) is by Lemma 5.4.16. vii) is by Lemma 5.4.10. QED