# Ultrafilters Throughout Mathematics 

Isaac Goldbring

# Ultrafilters <br> Throughout Mathematics 

## 

# Ultrafilters <br> Throughout Mathematics 

Isaac Goldbring

# EDITORIAL COMMITTEE 

Marco Gualtieri<br>Bjorn Poonen<br>Gigliola Staffilani (Chair)<br>Jeff A. Viaclovsky<br>Rachel Ward

2020 Mathematics Subject Classification. Primary 03C20, 54D80, 03H05, 03E55, 03C50.

During the writing of this book, the author was partially supported by NSF grants DMS-1349399 (CAREER) and DMS-2054477.

For additional information and updates on this book, visit www.ams.org/bookpages/gsm-220

## Library of Congress Cataloging-in-Publication Data

Names: Goldbring, Isaac, author.
Title: Ultrafilters throughout mathematics / Isaac Goldbring.
Description: Providence, Rhode Island : American Mathematical Society, [2022] | Series: Graduate studies in mathematics, 1065-7339;220| Includes bibliographical references and index.
Identifiers: LCCN 2021055552 | ISBN 9781470469009 (hardback) | ISBN 9781470469610 (paperback) | ISBN 9781470469603 (ebook)
Subjects: LCSH: Ultrafilters (Mathematics) | AMS: Mathematical logic and foundations - Model theory - Ultraproducts and related constructions. | General topology - Fairly general properties of topological spaces - Special constructions of topological spaces (spaces of ultrafilters, etc.). | Mathematical logic and foundations - Nonstandard models - Nonstandard models in mathematics. | Mathematical logic and foundations - Set theory - Large cardinals. | Mathematical logic and foundations - Model theory - Models with special properties (saturated, rigid, etc.).
Classification: LCC QA248 .G574 2022 | DDC 511.3-dc23/eng/20220112
LC record available at https://lccn.loc.gov/2021055552

Copying and reprinting. Individual readers of this publication, and nonprofit libraries acting for them, are permitted to make fair use of the material, such as to copy select pages for use in teaching or research. Permission is granted to quote brief passages from this publication in reviews, provided the customary acknowledgment of the source is given.

Republication, systematic copying, or multiple reproduction of any material in this publication is permitted only under license from the American Mathematical Society. Requests for permission to reuse portions of AMS publication content are handled by the Copyright Clearance Center. For more information, please visit www.ams.org/publications/pubpermissions.

Send requests for translation rights and licensed reprints to reprint-permission@ams.org.
(C) 2022 by the American Mathematical Society. All rights reserved.

The American Mathematical Society retains all rights
except those granted to the United States Government.
Printed in the United States of America.
@ The paper used in this book is acid-free and falls within the guidelines established to ensure permanence and durability.
Visit the AMS home page at https://www.ams.org/

To Karina, Kaylee, and Daniella

## Contents

Preface ..... xiii
Part 1. Ultrafilters and their applications
Chapter 1. Ultrafilter basics ..... 3
§1.1. Basic definitions ..... 3
§1.2. The ultrafilter quantifier ..... 6
§1.3. The category of ultrafilters ..... 7
§1.4. The number of ultrafilters ..... 11
§1.5. The ultrafilter number $\mathfrak{u}$ ..... 13
§1.6. The Rudin-Keisler order ..... 14
§1.7. Notes and references ..... 17
Chapter 2. Arrow's theorem on fair voting ..... 19
§2.1. Statement of the theorem ..... 19
§2.2. The connection with ultrafilters ..... 21
§2.3. Block voting ..... 23
§2.4. Finishing the proof ..... 24
§2.5. Notes and references ..... 26
Chapter 3. Ultrafilters in topology ..... 27
§3.1. Ultralimits ..... 27
§3.2. The Stone-Čech compactification: the discrete case ..... 31
$\S 3.3$. $z$-ultrafilters and the Stone-Čech compactifications in general ..... 33
§3.4. The Stone representation theorem ..... 38
§3.5. Notes and References ..... 44
Chapter 4. Ramsey theory and combinatorial number theory ..... 45
§4.1. Ramsey's theorem ..... 45
§4.2. Idempotent ultrafilters and Hindman's theorem ..... 46
§4.3. Banach density, means, and measures ..... 50
§4.4. Furstenberg's correspondence principle ..... 53
§4.5. Jin's sumset theorem ..... 55
§4.6. Notes and references ..... 57
Chapter 5. Foundational concerns ..... 59
§5.1. The ultrafilter theorem and the axiom of choice: Part I ..... 59
§5.2. Can there exist a "definable" ultrafilter on $\mathbb{N}$ ? ..... 62
§5.3. The ultrafilter game ..... 66
§5.4. Selective ultrafilters and P-points ..... 70
§5.5. Notes and references ..... 77
Part 2. Classical ultraproducts
Chapter 6. Classical ultraproducts ..... 81
§6.1. Motivating the definition of ultraproducts ..... 82
§6.2. Ultraproducts of sets ..... 83
§6.3. Ultraproducts of structures ..... 85
§6.4. Łoś's theorem ..... 86
$\S 6.5$. The ultrafilter theorem and the axiom of choice: Part II ..... 89
$\S 6.6$. Countably incomplete ultrafilters ..... 92
§6.7. Revisiting the Rudin-Keisler order ..... 94
§6.8. Cardinalities of ultraproducts ..... 96
§6.9. Iterated ultrapowers ..... 98
$\S 6.10$. A category-theoretic perspective on ultraproducts ..... 101
§6.11. The Feferman-Vaught theorem ..... 104
§6.12. Notes and references ..... 108
Chapter 7. Applications to geometry, commutative algebra, and number theory ..... 109
§7.1. Ax's theorem on polynomial functions ..... 109
§7.2. Bounds in the theory of polynomial rings ..... 111
§7.3. The Ax-Kochen theorem and Artin's conjecture ..... 116
§7.4. Notes and references ..... 122
Chapter 8. Ultraproducts and saturation ..... 123
§8.1. Saturation ..... 123
§8.2. First saturation properties of ultraproducts ..... 127
§8.3. Regular ultrafilters ..... 128
§8.4. Good ultrafilters: Part 1 ..... 134
§8.5. Good ultrafilters: Part 2 ..... 141
§8.6. Keisler's order ..... 145
§8.7. Notes and references ..... 155
Chapter 9. Nonstandard analysis ..... 157
§9.1. Naïve axioms for nonstandard analysis ..... 157
§9.2. Nonstandard numbers big and small ..... 159
§9.3. Some nonstandard calculus ..... 161
§9.4. Ultrapowers as a model of nonstandard analysis ..... 163
§9.5. Complete extensions and limit ultrapowers ..... 164
§9.6. Many-sorted structures and internal sets ..... 168
§9.7. Nonstandard generators of ultrafilters ..... 173
§9.8. Hausdorff ultrafilters ..... 177
§9.9. Notes and references ..... 178
Chapter 10. Limit groups ..... 181
§10.1. Introducing the class of limit groups ..... 181
$\S 10.2$. First examples and properties of limit groups ..... 183
§10.3. Connection with fully residual freeness ..... 186
§10.4. Explaining the terminology: the space of marked groups ..... 189
§10.5. Notes and references ..... 191
Part 3. Metric ultraproducts and their applications
Chapter 11. Metric ultraproducts ..... 195
§11.1. Definition of the metric ultraproduct ..... 195
§11.2. Metric ultraproducts and nonstandard hulls of metric spaces ..... 198
§11.3. Completeness properties of the metric ultraproduct ..... 199
§11.4. Continuous logic ..... 201
§11.5. Reduced products of metric structures ..... 208
§11.6. Notes and references ..... 209
Chapter 12. Asymptotic cones and Gromov's theorem ..... 211
§12.1. Some group-theoretic preliminaries ..... 212
§12.2. Growth rates of groups ..... 213
§12.3. Gromov's theorem on polynomial growth ..... 216
§12.4. Definition of asymptotic cones ..... 221
§12.5. General properties of asymptotic cones ..... 223
§12.6. Growth functions and properness of the asymptotic cones ..... 226
$\S 12.7$. Properness of asymptotic cones revisited ..... 229
§12.8. Nonhomeomorphic asymptotic cones ..... 231
§12.9. Notes and references ..... 232
Chapter 13. Sofic groups ..... 233
§13.1. Ultraproducts of bi-invariant metric groups ..... 233
§13.2. Definition of sofic groups ..... 235
§13.3. Examples of sofic groups ..... 240
§13.4. An application of sofic groups ..... 245
§13.5. Notes and references ..... 248
Chapter 14. Functional analysis ..... 249
§14.1. Banach space ultraproducts ..... 249
§14.2. Applications to local geometry of Banach spaces ..... 254
§14.3. Commutative $\mathrm{C}^{*}$-algebras and ultracoproducts of compact spaces ..... 259
§14.4. The tracial ultraproduct construction ..... 264
§14.5. The Connes embedding problem ..... 273
§14.6. Notes and references ..... 277
Part 4. Advanced topics
Chapter 15. Does an ultrapower depend on the ultrafilter? ..... 281
§15.1. Statement of results ..... 281
§15.2. The case when $\mathcal{M}$ is unstable ..... 284
$\S 15.3$. The case when $\mathcal{M}$ is stable ..... 292
§15.4. Notes and references ..... 295
Chapter 16. The Keisler-Shelah theorem ..... 297
§16.1. The Keisler-Shelah theorem ..... 297
§16.2. Application: Elementary classes ..... 305
§16.3. Application: Robinson's joint consistency theorem ..... 306
§16.4. Application: Elementary equivalence of matrix rings ..... 307
§16.5. Notes and references ..... 307
Chapter 17. Large cardinals ..... 309
§17.1. Worldly cardinals ..... 309
§17.2. Inaccessible cardinals ..... 311
§17.3. Measurable cardinals ..... 314
§17.4. Strongly and weakly compact cardinals ..... 320
§17.5. Ramsey cardinals ..... 325
§17.6. Measurable cardinals as critical points of elementary embeddings ..... 327
§17.7. An application of large cardinals ..... 333
§17.8. Notes and references ..... 338
Part 5. Appendices
Appendix A. Logic ..... 341
§A.1. Languages and structures ..... 341
§A.2. Syntax and semantics ..... 342
§A.3. Embeddings ..... 344
§A.4. References ..... 346
Appendix B. Set theory ..... 347
§B.1. The axioms of ZFC ..... 347
§B.2. Ordinals ..... 350
§B.3. Cardinals ..... 351
§B.4. $\quad V$ and $L$ ..... 353
§B.5. Relative consistency statements ..... 353
§B.6. Relativization and absoluteness ..... 355
§B.7. References ..... 356
Appendix C. Category theory ..... 357
§C.1. Categories ..... 357
§C.2. Functors, natural transformations, and equivalences of categories ..... 359
§C.3. Limits ..... 360
§C.4. References ..... 362
Appendix D. Hints and solutions to selected exercises ..... 363
Bibliography ..... 385
Index ..... 395

## Preface

## What is this book about?

This book is about ultrafilters. So what is an ultrafilter? Given a set $X$, an ultrafilter on $X$ is simply a "sensible" division of all of the subsets of $X$ into two categories: small and large. For this division to be sensible, one should impose some axioms:

- $X$ should be a large subset of $X$, while $\emptyset$ should be a small subset of $X$.
- If $Y$ is a large subset of $X$ and $Y \subseteq Z \subseteq X$, then $Z$ should also be large; that is, a set containing a large set should also be large.
- If $Y$ and $Z$ are two large subsets of $X$, then so is $Y \cap Z$.

The last axiom is perhaps not entirely intuitive, but becomes more intuitive when stated in terms of small sets: the union of two small sets is once again small. The axioms also imply that a set is large precisely when its complement is small.

Why write a book about such a seemingly simple notion? It turns out that this notion is very useful for describing limits of various objects. For example, much to the chagrin of many calculus students, one knows that there are many sequences $\left(a_{n}\right)_{n \in \mathbb{N}}$ from $[0,1]$ that have no limit. However, limit in the usual sense is very restrictive in that it requires $a_{n}$ to be close to the limit for a large number of $n$, where large here means for all but finitely many $n$. Note that this restrictive notion of largeness does not lead to an ultrafilter on $\mathbb{N}$ as there are certainly sets that are infinite and which have infinite complement. However, if one works with a notion of largeness as given by an ultrafilter, then all of a sudden every sequence in $[0,1]$ has a
limit! This fact can be used as a powerful tool in analytic and topological endeavors.

The notion of ultrafilter also allows one to consider limits of families of structures like groups, rings, graphs, or Banach spaces. The limiting structures alluded to here are called ultraproducts and will become a central part of this book. These limiting objects can be very useful in solving problems, for often various desirable properties are approximately true in the individual structures of the family, while in the limit they become exactly true.

## Who should read this book?

The short answer is: everyone! More precisely, the thesis of this book is that, while ultrafilters and ultraproducts are often relegated to graduatelevel courses in logic, we believe that this practice is entirely misguided. Indeed, the notion of ultrafilter and ultraproduct are entirely accessible to an advanced undergraduate or beginning graduate student in mathematics (the target audience of this book). Moreover, as we will see throughout the course of this book, ultrafilters and ultraproducts have had numerous applications to nearly every area of mathematics. Thus, no matter what area of mathematics the reader is interested in, it is quite likely that ultrafilters and ultraproducts have made an impact in that area. An attempt has been made to present as diverse a sample of such applications as possible.

That being said, this book is being written by a logician, and ultrafilters present numerous fascinating foundational concerns, many of which are discussed in this book. If the reader is purely interested in mathematical applications, they may safely skip the portions of this book discussing these metamathematical issues.

## What is in this book?

Let us briefly summarize the contents of this book. Part $\mathbb{1}$ is entirely devoted to ultrafilters. Chapter 1 introduces the basic facts about ultrafilters, including what it means for them to be isomorphic and how many of them there are. Chapter 22 provides one with a first application of ultrafilters, namely to a proof of Arrow's theorem on fair voting. This application is nice in the sense that it requires little to no mathematical background and yet exemplifies a perfect use of ultrafilters. Chapter 3 introduces the use of ultrafilters in topology, including the aforementioned facts about generalized limits. This chapter also shows how ultrafilters can be used to describe the important Stone-Čech compactification construction. Chapter 4 is a brief introduction to how ultrafilters can be used in certain parts of combinatorics; a much more detailed investigation of that line of research can be found in
the book 42, written by the author with Mauro Di Nasso and Martino Lupini. Chapter 5, the last chapter in Part 1 of the book, discusses many of the interesting foundational issues presented by the existence of ultrafilters.

Part 2 of the book is concerned with the classical ultraproduct construction. As alluded to above, this construction allows one to take the limit of families of objects such as groups, rings, graphs, etc., ... The lengthy Chapter 6 introduces this construction and proves the Fundamental Theorem of Ultraproducts (otherwise known as Łoś's theorem), which states that the truth of a first-order sentence in an ultraproduct is determined by whether or not the sentence is true in a large (as measured by the ultrafilter) number of the individual structures. This chapter includes many other important facts about ultraproducts, including cardinalities of ultraproducts and a discussion of what happens when one tries to iterate the ultraproduct construction.

Chapter 7 gives one a first look at how ultraproducts can be used "in practice." The applications in this chapter are all algebraic in nature, and include Ax's theorem on polynomial functions and the Ax-Kochen theorem relating the rings $\mathbb{Z}_{p}$ of $p$-adic integers with the power series rings $\mathbb{F}_{p}[[T]]$. One important feature of ultraproducts is that they are often very "rich" in the precise sense of being saturated. Chapter 8 gives a detailed discussion of exactly how saturated ultraproducts can be. Chapter 9 gives a brief introduction to nonstandard analysis. While nonstandard analysis is a subject of its own, it is often presented using ultraproducts and we discuss this approach here. This chapter is far from a complete story on nonstandard analysis and we refer the interested reader to 42] for a more thorough discussion. Chapter 10 discusses the class of subgroups of nonstandard (in the sense of Chapter (9) free groups; the finitely generated such subgroups are called limit groups and have become a widely studied class of groups in geometric group theory.

The ultraproduct construction referred to above is suitable for discrete spaces such as those arising in algebra and combinatorics, but is not very useful for structures appearing in analysis. Part 3 of the book is concerned with a modification of the ultraproduct construction for structures based on metric spaces. Chapter 11 introduces this metric ultraproduct and discusses some of its basic properties. That chapter also includes a discussion of a relatively new logic, aptly called continuous logic, which is the logic naturally connected to this metric ultraproduct construction.

The remainder of Part 3 details several applications of the metric ultraproduct construction. Chapter 12 describes a fascinating theorem of Gromov from geometric group theory, where the key ingredient to the proof is a particular metric ultraproduct called an asymptotic cone. Chapter 13
discusses the class of sofic groups, which can be defined in terms of metric ultraproducts of symmetric groups. Chapter [14, the final chapter of Part 3, discusses some applications of metric ultraproducts to functional analysis. One might argue that functional analysis is an area of mathematics where ultraproducts have played an increasingly more important role. Unfortunately, the mathematical background needed by the reader is much larger in this area of mathematics and thus this section cannot quite do justice to the importance of ultraproducts in functional analysis.

Part 4, the last part of this book, is devoted to three advanced topics. Chapter 15 discusses a question that often arises to many people seeing ultraproducts for the first time: does the ultraproduct depend on the ultrafilter being used? The answer to this question is surprisingly subtle and a more or less complete answer to a specific case of this question is discussed. Chapter 16 discusses the fantastic Keisler-Shelah theorem, which shows how elementary equivalence, a notion from logic, can be reformulated in terms of isomorphic ultrapowers, a purely algebraic notion. This chapter also includes a few applications of the Keisler-Shelah theorem. Chapter 17, the final chapter of the book, shows how the study of large cardinals in set theory can be recast in terms of ultrafilters satisfying certain extra properties. This part of the book might require a bit more maturity and/or background from the reader.

## What are the prerequisites for reading this book?

We have no illusions that any one student has all of the prerequisites necessary to read the entire book. However, this fact is by design! As discussed above, we are trying to convey to the reader that ultrafilters and ultraproducts are applicable in most areas of mathematics and thus we have tried to describe a wide variety of applications.

That being said, we have assumed that the reader is familiar with some basic facts from real analysis, topology, and algebra. Any facts that we believe are not part of the usual curricula from those disciplines are often described in full detail here. Sometimes certain topics are outside of the scope of this book and we provide references to the reader for places in the literature where they can learn more. It is also our hope that a reader interested in, for example, algebra sees the chapter on, say, functional analysis, and finds the general idea interesting enough that they decide to learn more about this area. In today's mathematical world, breadth is everything and an aspiring mathematician should keep their eyes open to all areas of mathematics.

In discussing ultrafilters, one cannot hide the fact that logic and set theory play an important role. Moreover, there is a high probability that
the average reader might not have the requisite knowledge in these areas to follow the main parts of this book. For the reader's convenience, appendices on these subjects are included in this book. Also, occasionally in the text, very basic parts of category theory are needed and the necessary facts from category theory are collected in the final appendix.

## How to read this book

Some later chapters rely somewhat heavily on earlier chapters. The following flowchart lists some of these dependencies. The blue arrows indicate dependencies that are not strictly necessary but possibly helpful.


## Exercises

Rather than ending each section or chapter with a list of exercises, we have instead sprinkled them throughout the text itself. Some of the exercises are simply checks for understanding, but others are more involved. Often,
the exercises themselves will be used in the proofs of later results. We recommend that the reader stop reading when they encounter an exercise and attempt a solution at that moment. Solutions to a handful of exercises appear in Appendix $D$ but we urge the reader not to consult these solutions unless the situation becomes dire!

## Acknowledgements

We thank Andreas Blass, Bradd Hart, Alessandro Sisto, Eleftherios Tachtsis, and Martin Zeman for helpful discussions during the writing of this book.

We also extend our deepest gratitude to Ryan Burkhart, Alec Fox, Michael Hehmann, Jennifer Pi, Brian Ransom, and Jessica Schirle for a very thorough reading of an earlier draft of this book and for offering many, many corrections and suggestions for improvement.

Isaac Goldbring

Irvine, CA

## Bibliography

[1] C. Anantharaman and S. Popa, An introduction to $I I_{1}$ factors, book in preparation.
[2] K. J. Arrow, A difficulty in the concept of social welfare, Journal of political economy, 58 (1950), pp. 328-346.
[3] James Ax, The elementary theory of finite fields, Ann. of Math. (2) 88 (1968), 239-271, DOI 10.2307/1970573. MR229613
[4] James E. Baumgartner, A short proof of Hindman's theorem, J. Combinatorial Theory Ser. A 17 (1974), 384-386, DOI 10.1016/0097-3165(74)90103-4. MR 354394
[5] James E. Baumgartner and Richard Laver, Iterated perfect-set forcing, Ann. Math. Logic 17 (1979), no. 3, 271-288, DOI 10.1016/0003-4843(79)90010-X. MR 556894
[6] Benjamin Baumslag, Residually free groups, Proc. London Math. Soc. (3) 17 (1967), 402418, DOI 10.1112/plms/s3-17.3.402. MR215903
[7] Gilbert Baumslag, Alexei Myasnikov, and Vladimir Remeslennikov, Discriminating completions of hyperbolic groups, Geom. Dedicata 92 (2002), 115-143, DOI 10.1023/A:1019687202544. Dedicated to John Stallings on the occasion of his 65 th birthday. MR 1934015
[8] Mathias Beiglböck, An ultrafilter approach to Jin's theorem, Israel J. Math. 185 (2011), 369-374, DOI 10.1007/s11856-011-0114-5. MR2837141
[9] Itaï Ben Yaacov, Alexander Berenstein, C. Ward Henson, and Alexander Usvyatsov, Model theory for metric structures, Model theory with applications to algebra and analysis. Vol. 2, London Math. Soc. Lecture Note Ser., vol. 350, Cambridge Univ. Press, Cambridge, 2008, pp. 315-427, DOI 10.1017/CBO9780511735219.011. MR 2436146
[10] Itaï Ben Yaacov and Alexander Usvyatsov, Continuous first order logic and local stability, Trans. Amer. Math. Soc. 362 (2010), no. 10, 5213-5259, DOI 10.1090/S0002-9947-10-048373. MR2657678
[11] Vitaly Bergelson, Combinatorial and Diophantine applications of ergodic theory, Handbook of dynamical systems. Vol. 1B, Elsevier B. V., Amsterdam, 2006, pp. 745-869, DOI 10.1016/S1874-575X(06)80037-8. Appendix A by A. Leibman and Appendix B by Anthony Quas and Máté Wierdl. MR2186252
[12] Vitaly Bergelson, Ultrafilters, IP sets, dynamics, and combinatorial number theory, Ultrafilters across mathematics, Contemp. Math., vol. 530, Amer. Math. Soc., Providence, RI, 2010, pp. 23-47, DOI 10.1090/conm/530/10439. MR 2757532
[13] Andreas Blass, A model without ultrafilters (English, with Russian summary), Bull. Acad. Polon. Sci. Sér. Sci. Math. Astronom. Phys. 25 (1977), no. 4, 329-331. MR476510
[14] Andreas Blass, Combinatorial cardinal characteristics of the continuum, in Handbook of Set Theory, Springer, 2010, pp. 395-489.
[15] Andreas Blass and Saharon Shelah, Ultrafilters with small generating sets, Israel J. Math. 65 (1989), no. 3, 259-271, DOI 10.1007/BF02764864. MR 1005010
[16] Andreas Raphael Blass, Orderings of ultrafilters, ProQuest LLC, Ann Arbor, MI, 1970. Thesis (Ph.D.)-Harvard University. MR 2939947
[17] William Boos, Infinitary compactness without strong inaccessibility, J. Symbolic Logic 41 (1976), no. 1, 33-38, DOI 10.2307/2272942. MR409184
[18] David Booth, Ultrafilters on a countable set, Ann. Math. Logic 2 (1970/71), no. 1, 1-24, DOI 10.1016/0003-4843(70)90005-7. MR277371
[19] N. Bourbaki, Éléments de mathématique. Topologie algébrique. Chapitres 1 à 4 (French), Springer, Heidelberg, 2016. MR3617167
[20] Emmanuel Breuillard, Ben Green, and Terence Tao, The structure of approximate groups, Publ. Math. Inst. Hautes Études Sci. 116 (2012), 115-221, DOI 10.1007/s10240-012-0043-9. MR3090256
[21] J. W. Cannon, W. J. Floyd, and W. R. Parry, Introductory notes on Richard Thompson's groups, Enseign. Math. (2) 42 (1996), no. 3-4, 215-256. MR1426438
[22] Valerio Capraro and Martino Lupini, Introduction to sofic and hyperlinear groups and Connes' embedding conjecture, Lecture Notes in Mathematics, vol. 2136, Springer, Cham, 2015. With an appendix by Vladimir Pestov, DOI 10.1007/978-3-319-19333-5. MR3408561
[23] H. Cartan, Filtres et ultrafiltres, Comptes Rendus de l'Académie des Sciences, 205 (1937), pp. 777-779.
[24] H. Cartan, Théorie des filtres, Comptes Rendus de l'Académie des Sciences, 205 (1937), pp. 595-598.
[25] Eduard Čech, On bicompact spaces, Ann. of Math. (2) 38 (1937), no. 4, 823-844, DOI 10.2307/1968839. MR 1503374
[26] Christophe Champetier and Vincent Guirardel, Limit groups as limits of free groups, Israel J. Math. 146 (2005), 1-75, DOI 10.1007/BF02773526. MR2151593
[27] Chen-chung Chang and H. Jerome Keisler, Continuous model theory, Annals of Mathematics Studies, No. 58, Princeton Univ. Press, Princeton, N.J., 1966. MR0231708
[28] Chen-chung Chang and H. Jerome Keisler, Model theory, Dover Publications, 1990.
[29] Charles Chidume, Geometric properties of Banach spaces and nonlinear iterations, Lecture Notes in Mathematics, vol. 1965, Springer-Verlag London, Ltd., London, 2009. MR2504478
[30] Ian Chiswell, Introduction to $\Lambda$-trees, World Scientific Publishing Co., Inc., River Edge, NJ, 2001, DOI 10.1142/4495. MR 1851337
[31] Matt Clay and Dan Margalit, Groups, Office hours with a geometric group theorist, Princeton Univ. Press, Princeton, NJ, 2017, pp. 3-20. MR3587214
[32] E. Coleman, Banach space ultraproducts, Irish Math. Soc. Bull. 18 (1987), 30-39. MR885794
[33] W. W. Comfort, Ultrafilters: some old and some new results, Bull. Amer. Math. Soc. 83 (1977), no. 4, 417-455, DOI 10.1090/S0002-9904-1977-14316-4. MR454893
[34] A. Connes, Classification of injective factors. Cases $I I_{1}, I I_{\infty}, I I I_{\lambda}, \lambda \neq 1$, Ann. of Math. (2) $\mathbf{1 0 4}$ (1976), no. 1, 73-115, DOI 10.2307/1971057. MR454659
[35] John B. Conway, A course in functional analysis, 2nd ed., Graduate Texts in Mathematics, vol. 96, Springer-Verlag, New York, 1990. MR 1070713
[36] Abraham Robinson, A result on consistency and its application to the theory of definition, Nederl. Akad. Wetensch. Proc. Ser. A. 59 = Indag. Math. 18 (1956), 47-58. MR0078307
[37] V. B. Dem'yanov, On cubic forms in discretely normed fields (Russian), Doklady Akad. Nauk SSSR (N.S.) 74 (1950), 889-891. MR0037836
[38] Keith J. Devlin, Fundamentals of contemporary set theory, Universitext, Springer-Verlag, New York-Heidelberg, 1979. MR541746
[39] Mauro Di Nasso, Hypernatural numbers as ultrafilters, Nonstandard analysis for the working mathematician, Springer, Dordrecht, 2015, pp. 443-474. MR3409522
[40] Mauro Di Nasso, Iterated hyper-extensions and an idempotent ultrafilter proof of Rado's theorem, Proc. Amer. Math. Soc. 143 (2015), no. 4, 1749-1761, DOI 10.1090/S0002-9939-2014-12342-2. MR3314087
[41] Mauro Di Nasso and Marco Forti, Hausdorff ultrafilters, Proc. Amer. Math. Soc. 134 (2006), no. 6, 1809-1818, DOI 10.1090/S0002-9939-06-08433-4. MR2207497
[42] Mauro Di Nasso, Isaac Goldbring, and Martino Lupini, Nonstandard methods in Ramsey theory and combinatorial number theory, Lecture Notes in Mathematics, vol. 2239, Springer, Cham, 2019, DOI 10.1007/978-3-030-17956-4. MR 3931702
[43] Mauro Di Nasso and Eleftherios Tachtsis, Idempotent ultrafiters without Zorn's lemma, Proc. Amer. Math. Soc. 146 (2018), no. 1, 397-411, DOI 10.1090/proc/13719. MR3723149
[44] Seán Dineen, The second dual of a JB* triple system, Complex analysis, functional analysis and approximation theory (Campinas, 1984), North-Holland Math. Stud., vol. 125, NorthHolland, Amsterdam, 1986, pp. 67-69. MR893410
[45] Hans-Dieter Donder, Regularity of ultrafilters and the core model, Israel J. Math. 63 (1988), no. 3, 289-322, DOI 10.1007/BF02778036. MR969944
[46] Alan Dow, Saturated Boolean algebras and their Stone spaces, Topology Appl. 21 (1985), no. 2, 193-207, DOI 10.1016/0166-8641(85)90104-X. MR813288
[47] Cornelia Druţu and Mark Sapir, Tree-graded spaces and asymptotic cones of groups, Topology 44 (2005), no. 5, 959-1058, DOI 10.1016/j.top.2005.03.003. With an appendix by Denis Osin and Mark Sapir. MR2153979
[48] Gábor Elek and Endre Szabó, On sofic groups, J. Group Theory 9 (2006), no. 2, 161-171, DOI 10.1515/JGT.2006.011. MR 2220572
[49] Herbert B. Enderton, Elements of set theory, Academic Press [Harcourt Brace Jovanovich, Publishers], New York-London, 1977. MR0439636
[50] Herbert B. Enderton, A mathematical introduction to logic, Elsevier, 2001.
[51] Herbert B. Enderton, Computability theory: An introduction to recursion theory, Academic Press, 2010.
[52] P. Enflo, Uniform structures and square roots in topological groups. I, II, Israel J. Math. 8 (1970), 230-252; ibid. 8 (1970), 253-272, DOI 10.1007/bf02771561. MR263969
[53] Ilijas Farah, Bradd Hart, and David Sherman, Model theory of operator algebras I: stability, Bull. Lond. Math. Soc. 45 (2013), no. 4, 825-838, DOI 10.1112/blms/bdt014. MR 3081550
[54] Ilijas Farah, Bradd Hart, and David Sherman, Model theory of operator algebras II: model theory, Israel J. Math. 201 (2014), no. 1, 477-505, DOI 10.1007/s11856-014-10467. MR3265292
[55] Ilijas Farah and Saharon Shelah, A dichotomy for the number of ultrapowers, J. Math. Log. 10 (2010), no. 1-2, 45-81, DOI 10.1142/S0219061310000936. MR 2802082
[56] S. Feferman and R. L. Vaught, The first order properties of products of algebraic systems, Fund. Math. 47 (1959), 57-103, DOI 10.4064/fm-47-1-57-103. MR108455
[57] Ben Fine, Anthony M. Gaglione, Gerhard Rosenberger, and Dennis Spellman, On CT and CSA groups and related ideas, J. Group Theory 19 (2016), no. 5, 923-940, DOI 10.1515/jgth-2016-0005. MR3545911
[58] Edward R. Fisher, Abelian structures. I, Abelian group theory (Proc. Second New Mexico State Univ. Conf., Las Cruces, N.M., 1976), Springer, Berlin, 1977, pp. 270-322. Lecture Notes in Math., Vol. 616. MR0540014
[59] T. Frayne, A. C. Morel, and D. S. Scott, Reduced direct products, Fund. Math. 51 (1962/63), 195-228, DOI 10.4064/fm-51-3-195-228. MR 142459
[60] Tobias Fritz, Tsirelson's problem and Kirchberg's conjecture, Rev. Math. Phys. 24 (2012), no. 5, 1250012, 67, DOI 10.1142/S0129055X12500122. MR2928100
[61] Zdeněk Frolík, Non-homogeneity of $\beta P-P$, Comment. Math. Univ. Carolinae 8 (1967), 705-709. MR266160
[62] Harry Furstenberg, Ergodic behavior of diagonal measures and a theorem of Szemerédi on arithmetic progressions, J. Analyse Math. 31 (1977), 204-256, DOI 10.1007/BF02813304. MR 498471
[63] Anthony M. Gaglione and Dennis Spellman, Even more model theory of free groups, Infinite groups and group rings (Tuscaloosa, AL, 1992), Ser. Algebra, vol. 1, World Sci. Publ., River Edge, NJ, 1993, pp. 37-40. MR1377955
[64] D. Galvin, Ultrafilters, with applications to analysis, social choice and combinatorics, unpublished notes, 2009.
[65] Murray Gerstenhaber and Oscar S. Rothaus, The solution of sets of equations in groups, Proc. Nat. Acad. Sci. U.S.A. 48 (1962), 1531-1533, DOI 10.1073/pnas.48.9.1531. MR166296
[66] Saeed Ghasemi, Reduced products of metric structures: a metric Feferman-Vaught theorem, J. Symb. Log. 81 (2016), no. 3, 856-875, DOI 10.1017/jsl.2016.20. MR3569108
[67] Leonard Gillman and Meyer Jerison, Rings of continuous functions, Graduate Texts in Mathematics, No. 43, Springer-Verlag, New York-Heidelberg, 1976. Reprint of the 1960 edition. MR0407579
[68] Robert Goldblatt, Lectures on the hyperreals: An introduction to nonstandard analysis, Graduate Texts in Mathematics, vol. 188, Springer-Verlag, New York, 1998, DOI 10.1007/978-1-4612-0615-6. MR 1643950
[69] I. Goldbring and H. J. Keisler, Continuous sentences preserved under reduced products, to appear in Journal of Symbolic Logic.
[70] R. I. Grigorchuk, Degrees of growth of finitely generated groups and the theory of invariant means (Russian), Izv. Akad. Nauk SSSR Ser. Mat. 48 (1984), no. 5, 939-985. MR764305
[71] Mikhael Gromov, Groups of polynomial growth and expanding maps, Inst. Hautes Études Sci. Publ. Math. 53 (1981), 53-73. MR 623534
[72] M. Gromov, Endomorphisms of symbolic algebraic varieties, J. Eur. Math. Soc. (JEMS) 1 (1999), no. 2, 109-197, DOI 10.1007/PL00011162. MR1694588
[73] A. Grothendieck and J. A. Dieudonné, Éléments de géométrie algébrique. I (French), Grundlehren der mathematischen Wissenschaften [Fundamental Principles of Mathematical Sciences], vol. 166, Springer-Verlag, Berlin, 1971. MR3075000
[74] A. Grothendieck, Éléments de géométrie algébrique. II. Étude globale élémentaire de quelques classes de morphismes (French), Inst. Hautes Études Sci. Publ. Math. 8 (1961), 222. MR217084
[75] A. Grothendieck, Éléments de géométrie algébrique. III. Étude cohomologique des faisceaux cohérents. I, Inst. Hautes Études Sci. Publ. Math. 11 (1961), 167. MR217085
[76] R. Gurevič, On ultracoproducts of compact Hausdorff spaces, J. Symbolic Logic 53 (1988), no. 1, 294-300, DOI 10.2307/2274446. MR929393
[77] Eric J. Hall, Kyriakos Keremedis, and Eleftherios Tachtsis, The existence of free ultrafilters on $\omega$ does not imply the extension of filters on $\omega$ to ultrafilters, MLQ Math. Log. Q. 59 (2013), no. 4-5, 258-267, DOI 10.1002/malq.201100092. MR3100753
[78] C. Ward Henson, Foundations of nonstandard analysis: a gentle introduction to nonstandard extensions, Nonstandard analysis (Edinburgh, 1996), NATO Adv. Sci. Inst. Ser. C: Math. Phys. Sci., vol. 493, Kluwer Acad. Publ., Dordrecht, 1997, pp. 1-49. MR 1603228
[79] Horst Herrlich, Kyriakos Keremedis, and Eleftherios Tachtsis, Remarks on the Stone spaces of the integers and the reals without AC, Bull. Pol. Acad. Sci. Math. 59 (2011), no. 2, 101-114, DOI 10.4064/ba59-2-1. MR2852866
[80] Edwin Hewitt, Rings of real-valued continuous functions. I, Trans. Amer. Math. Soc. 64 (1948), 45-99, DOI 10.2307/1990558. MR26239
[81] Neil Hindman, The existence of certain ultra-filters on $N$ and a conjecture of Graham and Rothschild, Proc. Amer. Math. Soc. 36 (1972), 341-346, DOI 10.2307/2039156. MR307926
[82] Neil Hindman, Finite sums from sequences within cells of a partition of N, J. Combinatorial Theory Ser. A 17 (1974), 1-11, DOI 10.1016/0097-3165(74)90023-5. MR 349574
[83] Neil Hindman and Dona Strauss, Algebra in the Stone-Čech compactification: Theory and applications, De Gruyter Textbook, Walter de Gruyter \& Co., Berlin, 2012. Second revised and extended edition [of MR1642231]. MR2893605
[84] Paul Howard and Jean E. Rubin, Consequences of the axiom of choice, Mathematical Surveys and Monographs, vol. 59, American Mathematical Society, Providence, RI, 1998. With 1 IBM-PC floppy disk (3.5 inch; WD), DOI 10.1090/surv/059. MR1637107
[85] Paul E. Howard, Eos' theorem and the Boolean prime ideal theorem imply the axiom of choice, Proc. Amer. Math. Soc. 49 (1975), 426-428, DOI 10.2307/2040659. MR384548
[86] Ehud Hrushovski, Stable group theory and approximate subgroups, J. Amer. Math. Soc. 25 (2012), no. 1, 189-243, DOI 10.1090/S0894-0347-2011-00708-X. MR2833482
[87] José Iovino, Applications of model theory to functional analysis, Dover Publications, Inc., Mineola, NY, 2014. Revised reprint of the 2002 original; With a new preface, notes, and an updated bibliography. MR 3362124
[88] C. Ward Henson, José Iovino, Alexander S. Kechris, and Edward Odell, Analysis and logic, London Mathematical Society Lecture Note Series, vol. 262, Cambridge University Press, Cambridge, 2002. Lectures from the mini-courses offered at the International Conference held at the University of Mons-Hainaut, Mons, August 25-29, 1997; Edited by Catherine Finet and Christian Michaux. MR1967837
[89] T. Jech, Set theory, Springer Science \& Business Media, 2002.
[90] Thomas J. Jech, The axiom of choice, Studies in Logic and the Foundations of Mathematics, Vol. 75, North-Holland Publishing Co., Amsterdam-London; Amercan Elsevier Publishing Co., Inc., New York, 1973. MR0396271
[91] Z. Ji, A. Natarajan, T. Vidick, J. Wright, and H. Yuen, MIP* $=R E$, arXiv preprint arXiv:2001.04383 2020.
[92] Renling Jin, The sumset phenomenon, Proc. Amer. Math. Soc. 130 (2002), no. 3, 855-861, DOI 10.1090/S0002-9939-01-06088-9. MP1866042
[93] M. Junge, M. Navascues, C. Palazuelos, D. Perez-Garcia, V. B. Scholz, and R. F. Werner, Connes embedding problem and Tsirelson's problem, J. Math. Phys. 52 (2011), no. 1, 012102, 12, DOI 10.1063/1.3514538. MR2790067
[94] Akihiro Kanamori, The higher infinite: Large cardinals in set theory from their beginnings, 2nd ed., Springer Monographs in Mathematics, Springer-Verlag, Berlin, 2009. Paperback reprint of the 2003 edition. MR2731169
[95] A. Karrass and D. Solitar, On a theorem of Cohen and Lyndon about free bases for normal subgroups, Canadian J. Math. 24 (1972), 1086-1091, DOI 10.4153/CJM-1972-112-0. MR 320150
[96] Alexander S. Kechris, Classical descriptive set theory, Graduate Texts in Mathematics, vol. 156, Springer-Verlag, New York, 1995, DOI 10.1007/978-1-4612-4190-4. MR1321597
[97] H. Jerome Keisler, Ultraproducts and elementary classes, Nederl. Akad. Wetensch. Proc. Ser. A $64=$ Indag. Math. 23 (1961), 477-495. MR0140396
[98] H. Jerome Keisler, Limit ultrapowers, Trans. Amer. Math. Soc. 107 (1963), 382-408, DOI 10.2307/1993808. MR148547
[99] H. Jerome Keisler, Good ideals in fields of sets, Ann. of Math. (2) $\mathbf{7 9}$ (1964), 338-359, DOI 10.2307/1970549. MR 166105
[100] H. Jerome Keisler, Ultraproducts and saturated models, Nederl. Akad. Wetensch. Proc. Ser. A $67=$ Indag. Math. 26 (1964), 178-186. MR0168483
[101] H. Jerome Keisler, Ultraproducts which are not saturated, J. Symbolic Logic 32 (1967), 23-46, DOI 10.2307/2271240. MR218224
[102] H. Jerome Keisler, The ultraproduct construction, Ultrafilters across mathematics, Contemp. Math., vol. 530, Amer. Math. Soc., Providence, RI, 2010, pp. 163-179, DOI 10.1090/conm/530/10444. MR 2757537
[103] Juliette Kennedy, Saharon Shelah, and Jouko Väänänen, Regular ultrapowers at regular cardinals, Notre Dame J. Form. Log. 56 (2015), no. 3, 417-428, DOI 10.1215/002945273132788. MR3373611
[104] Kyriakos Keremedis, Tychonoff products of two-element sets and some weakenings of the Boolean prime ideal theorem, Bull. Pol. Acad. Sci. Math. 53 (2005), no. 4, 349-359, DOI 10.4064/ba53-4-1. MR 2214925
[105] Jonathan Kirby, An invitation to model theory, Cambridge University Press, Cambridge, 2019, DOI 10.1017/9781316683002. MR3967730
[106] Eberhard Kirchberg, On nonsemisplit extensions, tensor products and exactness of group $C^{*}$-algebras, Invent. Math. 112 (1993), no. 3, 449-489, DOI 10.1007/BF01232444. MR 1218321
[107] V. L. Klee Jr., Invariant metrics in groups (solution of a problem of Banach), Proc. Amer. Math. Soc. 3 (1952), 484-487, DOI 10.2307/2031907. MR47250
[108] Péter Komjáth and Vilmos Totik, Ultrafilters, Amer. Math. Monthly 115 (2008), no. 1, 33-44, DOI 10.1080/00029890.2008.11920493. MR 2375774
[109] Linus Kramer, Saharon Shelah, Katrin Tent, and Simon Thomas, Asymptotic cones of finitely presented groups, Adv. Math. 193 (2005), no. 1, 142-173, DOI 10.1016/j.aim.2004.04.012. MR2132762
[110] J. L. Krivine, Sous-espaces et cônes convexes dans les espaces Lp, PhD thesis, Centre national de la recherche scientifique, 1967.
[111] Kenneth Kunen, Ultrafilters and independent sets, Trans. Amer. Math. Soc. 172 (1972), 299-306, DOI 10.2307/1996350. MR 314619
[112] Kenneth Kunen, Weak P-points in $\mathbb{N}^{*}$, Colloquia Mathematica Societatis Janos Bolyai, 23 (1978), pp. 741-749.
[113] Jerzy Łoś, Quelques remarques, théorèmes et problèmes sur les classes définissables d'algèbres (French), Mathematical interpretation of formal systems, North-Holland Publishing Co., Amsterdam, 1955, pp. 98-113. MR 0075156
[114] D. J. Lewis, Cubic homogeneous polynomials over p-adic number fields, Ann. of Math. (2) 56 (1952), 473-478, DOI 10.2307/1969655. MR49947
[115] W. A. J. Luxemburg, A general theory of monads, Applications of Model Theory to Algebra, Analysis, and Probability (Internat. Sympos., Pasadena, Calif., 1967), Holt, Rinehart and Winston, New York, 1969, pp. 18-86. MR0244931
[116] Saunders Mac Lane, Categories for the working mathematician, 2nd ed., Graduate Texts in Mathematics, vol. 5, Springer-Verlag, New York, 1998. MR 1712872
[117] Dugald Macpherson, Model theory of finite and pseudofinite groups, Arch. Math. Logic 57 (2018), no. 1-2, 159-184, DOI 10.1007/s00153-017-0584-1. MR3749405
[118] Anatoliĭ Ivanovič Mal'cev, The metamathematics of algebraic systems. Collected papers: 1936-1967, Studies in Logic and the Foundations of Mathematics, Vol. 66, North-Holland Publishing Co., Amsterdam-London, 1971. Translated, edited, and provided with supplementary notes by Benjamin Franklin Wells, III. MR0349383
[119] Maryanthe Elizabeth Malliaris, Persistence and regularity in unstable model theory, ProQuest LLC, Ann Arbor, MI, 2009. Thesis (Ph.D.)-University of California, Berkeley. MR2713926
[120] M. E. Malliaris, Hypergraph sequences as a tool for saturation of ultrapowers, J. Symbolic Logic 77 (2012), no. 1, 195-223, DOI 10.2178/jsl/1327068699. MR2951637
[121] M. Malliaris and S. Shelah, Cofinality spectrum theorems in model theory, set theory, and general topology, J. Amer. Math. Soc. 29 (2016), no. 1, 237-297, DOI 10.1090/jams830. MR 3402699
[122] M. Malliaris and S. Shelah, An example of a new simple theory, arXiv preprint arXiv:1804.03254 2018.
[123] Maryanthe Malliaris and Saharon Shelah, Keisler's order has infinitely many classes, Israel J. Math. 224 (2018), no. 1, 189-230, DOI 10.1007/s11856-018-1647-7. MR3799754
[124] M. Malliaris and S. Shelah, Keisler's order is not simple (and simple theories may not be either), arXiv preprint arXiv:1906.10241, 2019.
[125] M. Malliaris and S. Shelah, A new look at interpretability and saturation, Ann. Pure Appl. Logic 170 (2019), no. 5, 642-671, DOI 10.1016/j.apal.2019.01.001. MR3926500
[126] David Marker, Model theory: An introduction, Graduate Texts in Mathematics, vol. 217, Springer-Verlag, New York, 2002. MR1924282
[127] Donald A. Martin, The axiom of determinateness and reduction principles in the analytical hierarchy, Bull. Amer. Math. Soc. 74 (1968), 687-689, DOI 10.1090/S0002-9904-1968-119950. MR227022
[128] Donald A. Martin, Measurable cardinals and analytic games, in Mathematical Logic in the 20th Century, World Scientific, 2003, pp. 264-268.
[129] D. A. Martin and R. M. Solovay, Internal Cohen extensions, Ann. Math. Logic 2 (1970), no. 2, 143-178, DOI 10.1016/0003-4843(70)90009-4. MR270904
[130] Donald A. Martin and John R. Steel, Projective determinacy, Proc. Nat. Acad. Sci. U.S.A. 85 (1988), no. 18, 6582-6586, DOI 10.1073/pnas.85.18.6582. MR959109
[131] Antonio Martínez-Abejón, An elementary proof of the principle of local reflexivity, Proc. Amer. Math. Soc. 127 (1999), no. 5, 1397-1398, DOI 10.1090/S0002-9939-99-04687-0. MR1476378
[132] A. R. D. Mathias, Solution of problems of Choquet and Puritz, Conference in Mathematical Logic-London ' 70 (Bedford Coll., London, 1970), Springer, Berlin, 1972, pp. 204-210. Lecture Notes in Math., Vol. 255. MR0363911
[133] Hideyuki Matsumura, Commutative ring theory, 2nd ed., Cambridge Studies in Advanced Mathematics, vol. 8, Cambridge University Press, Cambridge, 1989. Translated from the Japanese by M. Reid. MR1011461
[134] Dusa McDuff, Central sequences and the hyperfinite factor, Proc. London Math. Soc. (3) 21 (1970), 443-461, DOI 10.1112/plms/s3-21.3.443. MR281018
[135] Arnold W. Miller, There are no Q-points in Laver's model for the Borel conjecture, Proc. Amer. Math. Soc. 78 (1980), no. 1, 103-106, DOI 10.2307/2043048. MR548093
[136] John Milnor, Growth of finitely generated solvable groups, J. Differential Geometry 2 (1968), 447-449. MR244899
[137] Deane Montgomery and Leo Zippin, Topological transformation groups, Interscience Publishers, New York-London, 1955. MR0073104
[138] Itay Neeman, Ultrafilters and large cardinals, Ultrafilters across mathematics, Contemp. Math., vol. 530, Amer. Math. Soc., Providence, RI, 2010, pp. 181-200, DOI 10.1090/conm/530/10445. MR2757538
[139] Alexander Yu. Ol'shanskii and Mark V. Sapir, A finitely presented group with two nonhomeomorphic asymptotic cones, Internat. J. Algebra Comput. 17 (2007), no. 2, 421-426, DOI 10.1142/S021819670700369X. MR2310154
[140] D. Osin and A. O. Houcine, Finitely presented groups with infinitely many nonhomeomorphic asymptotic cones, to appear in Algebraic and Geometric Topology.
[141] Narutaka Ozawa, Tsirelson's problem and asymptotically commuting unitary matrices, J. Math. Phys. 54 (2013), no. 3, 032202, 8, DOI 10.1063/1.4795391. MR3059438
[142] Pierre Pansu, Croissance des boules et des géodésiques fermées dans les nilvariétés (French, with English summary), Ergodic Theory Dynam. Systems 3 (1983), no. 3, 415-445, DOI 10.1017/S0143385700002054. MR741395
[143] Vladimir G. Pestov, Hyperlinear and sofic groups: a brief guide, Bull. Symbolic Logic 14 (2008), no. 4, 449-480, DOI 10.2178/bsl/1231081461. MR2460675
[144] Bedřich Pospísili, Remark on bicompact spaces, Ann. of Math. (2) 38 (1937), no. 4, 845-846, DOI 10.2307/1968840. MR1503375
[145] Florin Rădulescu, The von Neumann algebra of the non-residually finite Baumslag group $\left\langle a, b \mid a b^{3} a^{-1}=b^{2}\right\rangle$ embeds into $R^{\omega}$, Hot topics in operator theory, Theta Ser. Adv. Math., vol. 9, Theta, Bucharest, 2008, pp. 173-185. MR 2436761
[146] F. P. Ramsey, On a problem of formal logic, Proc. London Math. Soc. (2) 30 (1929), no. 4, 264-286, DOI 10.1112/plms/s2-30.1.264. MR1576401
[147] V. N. Remeslennikov, $\exists$-free groups (Russian), Sibirsk. Mat. Zh. 30 (1989), no. 6, 193-197, DOI 10.1007/BF00970922; English transl., Siberian Math. J. 30 (1989), no. 6, 998-1001 (1990). MR 1043446
[148] Abraham Robinson, Non-standard analysis, Princeton Landmarks in Mathematics, Princeton University Press, Princeton, NJ, 1996. Reprint of the second (1974) edition; With a foreword by Wilhelmus A. J. Luxemburg, DOI 10.1515/9781400884223. MR1373196
[149] Walter Roelcke and Susanne Dierolf, Uniform structures on topological groups and their quotients, Advanced Book Program, McGraw-Hill International Book Co., New York, 1981. MR644485
[150] Mary Ellen Rudin, Partial orders on the types in $\beta N$, Trans. Amer. Math. Soc. 155 (1971), 353-362, DOI 10.2307/1995690. MR 273581
[151] Volker Runde, Lectures on amenability, Lecture Notes in Mathematics, vol. 1774, SpringerVerlag, Berlin, 2002, DOI 10.1007/b82937. MR 1874893
[152] Mark Sapir, On groups with locally compact asymptotic cones, Internat. J. Algebra Comput. 25 (2015), no. 1-2, 37-40, DOI 10.1142/S0218196715400020. MR 3325875
[153] Hans Schoutens, The use of ultraproducts in commutative algebra, Lecture Notes in Mathematics, vol. 1999, Springer-Verlag, Berlin, 2010, DOI 10.1007/978-3-642-13368-8. MR 2676525
[154] D. Scott, Measurable cardinals and constructible sets, in Mathematical Logic in the 20th Century, World Scientific, 2003, pp. 407-410.
[155] Zlil Sela, Diophantine geometry over groups. I. Makanin-Razborov diagrams, Publ. Math. Inst. Hautes Études Sci. 93 (2001), 31-105, DOI 10.1007/s10240-001-8188-y. MR1863735
[156] Zlil Sela, Diophantine geometry over groups VIII: Stability, Annals of Mathematics, 177 (2013), pp. 787-868.
[157] Saharon Shelah, Every two elementarily equivalent models have isomorphic ultrapowers, Israel J. Math. 10 (1971), 224-233, DOI 10.1007/BF02771574. MR297554
[158] Saharon Shelah, Saturation of ultrapowers and Keisler's order, Ann. Math. Logic 4 (1972), 75-114, DOI 10.1016/0003-4843(72)90012-5. MR294113
[159] Saharon Shelah, Proper forcing, in Proper Forcing, Springer, 1982, pp. 73-113.
[160] Saharon Shelah, Vive la différence I: Nonisomorphism of ultrapowers of countable models, in Set Theory of the Continuum, Springer, 1992, pp. 357-405.
[161] Saharon Shelah, Proper and improper forcing, vol. 5 of Perspectives in Logic, Cambridge University Press, 2017.
[162] S. Shelah and M. E. Rudin, Unordered types of ultrafilters, Topology Proc. 3 (1978), no. 1, 199-204 (1979). MR540490
[163] W. Sierpiński, Fonctions additives non complètement additives et fonctions non mesurables, Fundamenta Mathematicae, 1 (1938), pp. 96-99.
[164] T. Skolem, Über die Nicht-charakterisierbarkeit der Zahlenreihe mittels endlich oder abzählbar unendlich vieler Aussagen mit ausschliesslich Zahlenvariablen, Fundamenta mathematicae, 23 (1934), pp. 150-161.
[165] R. Solovay, Measurable cardinals and the axiom of determinateness, Lecture Notes of UCLA Summer Institute on Axiomatic Set Theory, Los Angeles, (1967).
[166] R. M. Solovay, $2^{\aleph_{0}}$ can be anything it ought to be, in The Theory of Models, Proceedings of the 1963 International Symposium at Berkeley, Studies in Logic and the Foundations of Mathematics, North-Holland, Amsterdam, 1965, p. 435.
[167] R. M. Solovay, On the cardinality of $\sigma_{2}^{1}$ sets of reals, in Foundations of Mathematics, Springer, 1969, pp. 58-73.
[168] Robert M. Solovay, A model of set-theory in which every set of reals is Lebesgue measurable, Ann. of Math. (2) 92 (1970), 1-56, DOI 10.2307/1970696. MR265151
[169] M. H. Stone, The theory of representations for Boolean algebras, Trans. Amer. Math. Soc. 40 (1936), no. 1, 37-111, DOI 10.2307/1989664. MR1501865
[170] M. H. Stone, Applications of the theory of Boolean rings to general topology, Trans. Amer. Math. Soc. 41 (1937), no. 3, 375-481, DOI 10.2307/1989788. MR1501905
[171] E. Szemerédi, On sets of integers containing no $k$ elements in arithmetic progression, Acta Arith. 27 (1975), 199-245, DOI 10.4064/aa-27-1-199-245. MR369312
[172] Terence Tao, Hilbert's fifth problem and related topics, Graduate Studies in Mathematics, vol. 153, American Mathematical Society, Providence, RI, 2014, DOI 10.1088/02536102/41/3/335. MR3237440
[173] A. Tarski, Une contribution à la théorie de la mesure, Fundamenta Mathematicae, 15 (1930), pp. 42-50.
[174] Katrin Tent and Martin Ziegler, A course in model theory, Lecture Notes in Logic, vol. 40, Association for Symbolic Logic, La Jolla, CA; Cambridge University Press, Cambridge, 2012, DOI 10.1017/CBO9781139015417. MR2908005
[175] Guy Terjanian, Un contre-exemple à une conjecture d'Artin (French), C. R. Acad. Sci. Paris Sér. A-B 262 (1966), A612. MR 197450
[176] Simon Thomas and Boban Velickovic, Asymptotic cones of finitely generated groups, Bull. London Math. Soc. 32 (2000), no. 2, 203-208, DOI 10.1112/S0024609399006621. MR 1734187
[177] Stevo Todorcevic, Introduction to Ramsey spaces, Annals of Mathematics Studies, vol. 174, Princeton University Press, Princeton, NJ, 2010, DOI 10.1515/9781400835409. MR2603812
[178] Douglas Ulrich, Keisler's order is not linear, assuming a supercompact, J. Symb. Log. 83 (2018), no. 2, 634-641, DOI 10.1017/jsl.2018.1. MR 3835081
[179] Lou van den Dries, Lectures on the model theory of valued fields, Model theory in algebra, analysis and arithmetic, Lecture Notes in Math., vol. 2111, Springer, Heidelberg, 2014, pp. 55-157, DOI 10.1007/978-3-642-54936-6_4. MR3330198
[180] L. van den Dries and K. Schmidt, Bounds in the theory of polynomial rings over fields. A nonstandard approach, Invent. Math. 76 (1984), no. 1, 77-91, DOI 10.1007/BF01388493. MR 739626
[181] L. van den Dries and A. J. Wilkie, Gromov's theorem on groups of polynomial growth and elementary logic, J. Algebra 89 (1984), no. 2, 349-374, DOI 10.1016/0021-8693(84)90223-0. MR 751150
[182] Nik Weaver, Forcing for mathematicians, World Scientific Publishing Co. Pte. Ltd., Hackensack, NJ, 2014, DOI 10.1142/8962. MR3184751
[183] Benjamin Weiss, Sofic groups and dynamical systems, Sankhyā Ser. A 62 (2000), no. 3, 350-359. Ergodic theory and harmonic analysis (Mumbai, 1999). MR1803462
[184] Fred B. Wright, A reduction for algebras of finite type, Ann. of Math. (2) 60 (1954), 560570, DOI 10.2307/1969851. MR65037

## Index

$\Delta_{r}$-set, 55
$\Delta_{r}^{*}$-set, 55
$\alpha$-inaccessible cardinal, 313
$\epsilon$-isomorphism, 254
$\kappa$-regularizing set, 129
$\kappa$-saturated structure, 124
$\kappa$-universal structure, 126
C*-algebra, 104, 260
faithful tracial state on a, 267
projection in a, 262
real rank 0,263
tracial state on a, 267
unitary in a, 275
$p$-adic integers, 119
$z$-filter, 36
$z$-ultrafilter, 33, 36
Los's theorem
for $\mathcal{L}_{\kappa}, 321$
for continuous logic, 206
for first-order logic, 87
abelianization of a group, 212
amenable group, 240
approximate subgroup, 229
property, 229
Arrow's theorem, 19, 20
Artin's conjecture, 121
asymptotic cone, 221
Ax's theorem, 110
Ax-Kochen-Ershov theorem, 121
axiom of determinacy, 68
for a pointclass, 68
Baire category theorem, 64
Baire measurable set, 64
Baire space, 63
Banach *-algebra, 259
Banach algebra, 253
Banach density, 5057
Banach space, 250
complemented subspace of a, 257
dual space of a, 255
reflexive, 256
super-reflexive, 256
uniformly convex, 250
weak*-topology on a, 258
block decisive set of voters, 23
Boolean algebra, 39
concrete, 39
Borel determinacy, 69
Borel sets, 63
bounded linear transformation, 252
adjoint of a, 260
Cantor space, 63
category, 357
club filter, 313
club subset of a cardinal, 313
cofinality, 352
comeager, 64
commutative transitive group, 184
compactification, 32
compactness theorem, 89
complete embedding, 164
complete expansion, 164
complete extension, 164
complete structure, 164
completely regular space, 34
completely separated, 37
computability theory, 318
Connes embedding problem, 274
consistency strength, 310
consistent pair, 142, 298
consistent triple, 300
constructible set, 111,116
continuous language, 203
continuous logic, 201
continuum hypothesis, 13,72
critical point, 329
CSA group, 185
decisive set of voters, 22
definable
function, 111
set, 111
density character of a metric space, 200
derived subgroup, 212
descriptive set theory, 62
determined game, 67
diagonal embedding, 84
for metric ultrapowers, 197
diagram, 345
elementary, 345
dictator, 20
distribution, 136
accurate, 137
election, 19
state of a, 20
election procedure, 20
fair, 20
elementary class, 305
elementary equivalence, 344
embedding, 345
elementary, 345
equivalent categories, 360
Erdős cardinal, 334
existentially closed structure, 128
expansion, 342
external set, 170
Følner sequence, 240
Følner set, 240
faithfully flat ring extension, 115
Feferman-Vaught theorem, 104
filter, 3
base for a, — $^{4}$
Fréchet, 4
generated by a base, 4
on a Boolean algebra, 39
finite cover property (fcp), 147
finite intersection property (FIP), 4
finitely representable, 254
flat ring extension, 112
formulae, 343
atomic, 343
Frayne's theorem, 131
FS-set, 47
fully residually free group, 186
functor, 359
Furstenberg's correspondence principle, 53
Furstenberg's recurrence theorem, 54
galaxy, 161
Gale-Stewart theorem, 334
gap, 284
Gelfand duality, 104, 261
geodesic metric space, 224
GNS construction, 271
Greenleaf-Ax-Kochen theorem, 120
Gromov's theorem on polynomial growth, 216
growth function of a group, 213
exponential growth, 215
near polynomial growth, 226
polynomial growth, 214
Hausdorff dimension, 227
Heisenberg group, 212
Hilbert space, 252
Hilbert-Schmidt metric, 235
Hindman's theorem, 47
strong version, 49
homogeneous metric space, 223
hyperfinite $\mathrm{II}_{1}$ factor, 274
hyperfinite set, 173
internal cardinality of a, 173
hyperlinear group, 247
hyperreal numbers, 158
finite elements, 159
infinite elements, 159
infinitesimal elements, 158, 159
ideal on a set, 64
$\sigma-, 64$
idempotent hyperinteger, 175
independence property, 153
independence relation, 293
independent sequence, 293
indicable group, 212
kernel of, 212
indiscernible sequence, 293
induced embedding between ultrapowers, 165
inner product space, 252
internal definition principle, 171
internal set, 170198
iterated ultrapower, 98, 99, 166
Jin's sumset theorem, 55, 56
Keisler's order, 146, 288
Keisler-Shelah theorem, 100, 141, 297
Kervaire-Lajudenbach conjecture, 246
KL-group, 246
strong, 246
Kleene-Brouwer ordering, 335
language, 341
large oscillation, 142
Lebesgue measurable set, 63
Lie group, 218
limit group, 182
limit ultrapower, 166
Lindenbaum algebra, 82
local ring, 117
henselian, 119
lower cofinality, 285
Mahlo cardinal, 314
malnormal subgroup, 185
marked group(s), 189
isomorphic, 189
space of, 189
ultraproducts of, 190
meager set, 64
mean, 51
invariant, 52
measurable cardinal, 69, 93, 314
measure-preserving transformation, 53
metric group, 233
bi-invariant, 234
uniform, 233
metric structure, 201, 203
Milnor-Wolf theorem, 216
modulus of uniform continuity, 202
Morley sequence, 293
natural transformation, 360
nfcp, 147, 283
nilpotent group, 212
nonstandard hull, 198
normalized Hamming metric, 235
normed algebra, 253
unital, 253
normed space(s), 250
ultraproduct of, 250
nowhere dense set, 64
null set, 63
operator norm, 252
ordinal, 350
orthogonal projection, 262
overflow principle, 171
P-point, 73
partition regular property, 4956
perfectly normal space, 35
piecewise syndetic set, 55, 57
point-homogeneous space, 75
pointed metric space, 196
Polish space, 62, 63
polycyclic group, 216
powerset algebra, 39
principle of local reflexivity, 257
projective set, 65
proper metric space, 198
pseudo-intersection, 72

Ramsey cardinal, 325
Ramsey's theorem
finite version, 89
infinite version, 46
reduced power
of sets, 84
of structures, 85
reduced product
of metric spaces, 208
of metric structures, 209
of sets, 84
of structures, 85
reduct, 342
regular cardinal, 352
regular equation, 246
residually finite group, 243
residually free group, 186
residue field, 117
Robinson's joint consistency
theorem, 306
Rudin-Keisler order, 149498
S-subsemigroup, 175
S-topology, 174
saturated structure, 124
Scott's theorem, 330
sentence, 344
singular cardinal, 352
sofic group, 235
solvable group, 212
stable
formula, 282
structure, 283
theory, 149, 283
standard part, 160
stationary subset of a cardinal, 313
Stone duality theorem, 43
Stone representation theorem, 38, 44
Stone space, 38 of a Boolean algebra, 40
Stone-Čech compactification, 3132
strict order property, 153
strong limit cardinal, 311
strong operator topology, 265
strongly compact cardinal, 321
strongly inaccessible cardinal, 311
structure, 341
substructure, 345
elementary, 345
supercompact cardinal, 323
supercompact elementary embedding, 331
syndetic set, 54
Szemerédi's theorem, 54
tail set, 64
terms, 342
theory, 344
complete, 344
of a class of structures, 305
satisfiable, 344
thick set, 50
tracial ultraproduct, 270
tree, 335
ill founded, 335
infinite branch in a, 335
root of a, 335
well founded, 335
Turing degree(s), 318
cone of, 318
Turing reducible, 318
Tychonoff space, 34
Tychonoff's theorem, 3061
type, 292
ultrafilter theorem, 6
for Boolean algebras, 40
intermediate version, 60
weak version, 60
ultrafilter(s), 4
$\kappa$-regular, 129
$\kappa^{+}$-good, 136
countably complete, 92
countably incomplete, 92
fine, 322
game, 66
good, 136
Hausdorff, 177
idempotent, 48 6175
induced, 511
isomorphic, 9
minimal, 70, 95
morphism between, 8
nonprincipal, 5
normal, 316, 322
number, 1315
on a Boolean algebra, 39
principal, 5
product of, 16, 98
pushforward, 8, 41
quantifier, 6
quasi-normal, 71
Ramsey, 70
regular, 101129
saturating a theory, 146
selective, 70
strongly summable, 75
sum of, 47
uniform, 6
union, 76
weakly selective, 73
weakly summable, 75
ultralimit, 27
ultrapower
chain, 100
extension, 100
of sets, 84
of structures, 85
of the set-theoretic universe, 327
system, 166
ultraproduct
embedding, 88
of metric structures, 204
of sets, 84
of structures, 85
uncountably categorical theory, 146
underflow principle, 171
universal structure, 126
universal theory, 132
universally free group, 182
virtual property of a group, 212
von Neumann algebra, 265
normal tracial state on a, 271
of a group, 266
trace on a, 271
tracial, 271
weakly compact cardinal, 324
weakly inaccessible cardinal, 311
Woodin cardinals, 337
word-length function, 213
worldly cardinal, 310

Zariski closed set, 111
zero-dimensional, 31
zeroset, 35

## Selected Published Titles in This Series

220 Isaac Goldbring, Ultrafilters Throughout Mathematics, 2022
219 Michael Joswig, Essentials of Tropical Combinatorics, 2021
218 Riccardo Benedetti, Lectures on Differential Topology, 2021
217 Marius Crainic, Rui Loja Fernandes, and Ioan Mărcuţ, Lectures on Poisson Geometry, 2021
216 Brian Osserman, A Concise Introduction to Algebraic Varieties, 2021
215 Tai-Ping Liu, Shock Waves, 2021
214 Ioannis Karatzas and Constantinos Kardaras, Portfolio Theory and Arbitrage, 2021
213 Hung Vinh Tran, Hamilton-Jacobi Equations, 2021
212 Marcelo Viana and José M. Espinar, Differential Equations, 2021
211 Mateusz Michałek and Bernd Sturmfels, Invitation to Nonlinear Algebra, 2021
210 Bruce E. Sagan, Combinatorics: The Art of Counting, 2020
209 Jessica S. Purcell, Hyperbolic Knot Theory, 2020
208 Vicente Muñoz, Ángel González-Prieto, and Juan Ángel Rojo, Geometry and Topology of Manifolds, 2020
207 Dmitry N. Kozlov, Organized Collapse: An Introduction to Discrete Morse Theory, 2020
206 Ben Andrews, Bennett Chow, Christine Guenther, and Mat Langford, Extrinsic Geometric Flows, 2020
205 Mikhail Shubin, Invitation to Partial Differential Equations, 2020
204 Sarah J. Witherspoon, Hochschild Cohomology for Algebras, 2019
203 Dimitris Koukoulopoulos, The Distribution of Prime Numbers, 2019
202 Michael E. Taylor, Introduction to Complex Analysis, 2019
201 Dan A. Lee, Geometric Relativity, 2019
200 Semyon Dyatlov and Maciej Zworski, Mathematical Theory of Scattering Resonances, 2019
199 Weinan E, Tiejun Li, and Eric Vanden-Eijnden, Applied Stochastic Analysis, 2019
198 Robert L. Benedetto, Dynamics in One Non-Archimedean Variable, 2019
197 Walter Craig, A Course on Partial Differential Equations, 2018
196 Martin Stynes and David Stynes, Convection-Diffusion Problems, 2018
195 Matthias Beck and Raman Sanyal, Combinatorial Reciprocity Theorems, 2018
194 Seth Sullivant, Algebraic Statistics, 2018
193 Martin Lorenz, A Tour of Representation Theory, 2018
192 Tai-Peng Tsai, Lectures on Navier-Stokes Equations, 2018
191 Theo Bühler and Dietmar A. Salamon, Functional Analysis, 2018
190 Xiang-dong Hou, Lectures on Finite Fields, 2018
189 I. Martin Isaacs, Characters of Solvable Groups, 2018
188 Steven Dale Cutkosky, Introduction to Algebraic Geometry, 2018
187 John Douglas Moore, Introduction to Global Analysis, 2017
186 Bjorn Poonen, Rational Points on Varieties, 2017
185 Douglas J. LaFountain and William W. Menasco, Braid Foliations in Low-Dimensional Topology, 2017
184 Harm Derksen and Jerzy Weyman, An Introduction to Quiver Representations, 2017
183 Timothy J. Ford, Separable Algebras, 2017
182 Guido Schneider and Hannes Uecker, Nonlinear PDEs, 2017
181 Giovanni Leoni, A First Course in Sobolev Spaces, Second Edition, 2017

For a complete list of titles in this series, visit the AMS Bookstore at www.ams.org/bookstore/gsmseries/.

Ultrafilters and ultraproducts provide a useful generalization of the ordinary limit processes which have applications to many areas of mathematics. Typically, this topic is presented to students in specialized courses such as logic, functional analysis, or geometric group theory. In this book, the basic facts about ultrafilters and ultraproducts are presented to readers with no prior knowledge of the subject and then these techniques are applied to a wide variety of topics. The first part of the book deals solely with ultrafilters and presents applications to voting
 theory, combinatorics, and topology, while also dealing also with foundational issues. The second part presents the classical ultraproduct construction and provides applications to algebra, number theory, and nonstandard analysis. The third part discusses a metric generalization of the ultraproduct construction and gives example applications to geometric group theory and functional analysis. The final section returns to more advanced topics of a more foundational nature.
The book should be of interest to undergraduates, graduate students, and researchers from all areas of mathematics interested in learning how ultrafilters and ultraproducts can be applied to their specialty.

For additional information and updates on this book, visit www.ams.org/bookpages/gsm-220

