REVERSE MATHEMATICS AND PROPERTIES OF FINITE CHARACTER

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Abstract. We study the reverse mathematics of the principle stating that, for every property of finite character, every set has a maximal subset satisfying the property. In the context of set theory, this variant of Tukey’s lemma is equivalent to the axiom of choice. We study its behavior in the context of second-order arithmetic, where it applies to sets of natural numbers only, and give a full characterization of its strength in terms of the quantifier structure of the formula defining the property. We then study the interaction between properties of finite character and finitary closure operators, and the interaction between these properties and a class of nondeterministic closure operators.

1. Introduction

A formula $\varphi$ with one free set variable is of finite character, and has the finite character property, if $\varphi(\emptyset)$ holds and, for every set $A$, $\varphi(A)$ holds if and only if $\varphi(F)$ holds for every finite $F \subseteq A$. In this paper, we restrict our attention to formulas of second-order arithmetic, and consider several variants and restrictions of the principle FCP (Definition 2.1) which asserts that for every formula of finite character, every subset of $\mathbb{N}$ has a maximal subset satisfying that formula. Because the empty set satisfies any formula of finite character, the soundness of this principle in second-order arithmetic can be verified in ZFC by straightforward application of Zorn’s lemma. Detailed definitions of second-order arithmetic and the subsystems studied in this paper are given by Simpson [4].

The principle CE (Definition 3.3) asserts that given sets $A \subseteq B \subseteq \mathbb{N}$, a formula $\varphi$ of finite character and a finitary closure operator $D$, such that $A$ is a $D$-closed set satisfying the formula, there is a set $X$ which is maximal with respect to the conditions that $A \subseteq X \subseteq B$, $\varphi(X)$ holds, and $X$ is $D$-closed. In the third section, we give a full characterization of the strength of fragments of CE in terms of the complexity of the formulas of finite character to which they apply.

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We can further generalize CE by replacing the finitary closure operator with a more general kind of operator which we name a nondeterministic closure operator. The corresponding principle, NCE (Definition 4.2), is studied in the final section, where a full characterization of its strength is obtained.

We were led to study the reverse mathematics of FCP by our separate work [1] on the principle FIP which states that every countable family of subsets of \( \mathbb{N} \) has a maximal subfamily with the finite intersection property. All the principles studied there are consequences of appropriate restrictions of FCP. Similarly, Propositions 3.7 and 4.4 below demonstrate how CE and NCE can be used to prove facts about countable algebraic objects in second-order arithmetic. In light of these applications, we find it worthwhile to have a complete understanding of the reverse mathematics strengths of these principles.

Considering this paper together with our work on FIP gives a new example of two principles, FCP and FIP, which are each equivalent to the axiom of choice when formalized in set theory, but which have drastically different strengths when formalized in second-order arithmetic. The axiom scheme for FCP is equivalent to full comprehension in second-order arithmetic, while FIP is weaker than ACA\(_0\) and incomparable with WKL\(_0\).

2. Properties of finite character

We begin with the study of various forms of the following principle.

**Definition 2.1.** The following scheme is defined in RCA\(_0\).

(FCP) For each \( L_2 \) formula \( \varphi \) of finite character, which may have arbitrary set parameters, every set \( A \) has a \( \subseteq \)-maximal subset \( B \) such that \( \varphi(B) \) holds.

FCP is analogous to the set-theoretic principle \( M7 \) in the catalog of Rubin and Rubin [3], which is equivalent to the axiom of choice [3, p. 34 and Theorem 4.3].

In order to better gauge the reverse mathematical strength of FCP, we consider restrictions of the formulas to which it applies. As with other such ramifications, we will primarily be interested in restrictions to classes in the arithmetical and analytical hierarchies. In particular, for each \( i \in \{0, 1\} \) and \( n \geq 0 \), we make the following definitions:

- \( \Sigma^i_n \)-FCP is the restriction of FCP to \( \Sigma^i_n \) formulas;
- \( \Pi^i_n \)-FCP is the restriction of FCP to \( \Pi^i_n \) formulas;
- \( \Delta^i_n \)-FCP is the scheme which says that for every \( \Sigma^i_n \) formula \( \varphi(X) \) and every \( \Pi^i_n \) formula \( \psi(X) \), if \( \varphi(X) \) is of finite character and
  \[
  (\forall X)[\varphi(X) \iff \psi(X)],
  \]
  then every set \( A \) has a \( \subseteq \)-maximal set \( B \) such that \( \varphi(B) \) holds.

We also define QF-FCP to be the restriction of FCP to the class of quantifier-free formulas without parameters.

The following proposition demonstrates two monotonicity properties of formulas of finite character.
Proposition 2.2. Let \( \varphi(X) \) be a formula of finite character. The following are provable in \( \text{RCA}_0 \):

1. If \( A \subseteq B \) and \( \varphi(B) \) holds then \( \varphi(A) \) holds;
2. If \( A_0 \subseteq A_1 \subseteq A_2 \subseteq \cdots \) is a sequence of sets such that \( \varphi(A_i) \) holds for each \( i \in \mathbb{N} \), and \( \bigcup_{i \in \mathbb{N}} A_i \) exists, then \( \varphi(\bigcup_{i \in \mathbb{N}} A_i) \) holds.

Proof. The proof of (1) is immediate from the definitions. For (2), the key point is to show that if \( F \) is a finite subset of \( \bigcup_{i \in \mathbb{N}} A_i \) then there is some \( j \in \mathbb{N} \) with \( F \subseteq A_j \). This follows from induction on the \( \Sigma^0_1 \) formula \( \psi(n, F) \equiv (\exists m)(\forall i < n)(i \in F \implies i \in A_m) \), in which \( F \) is a set parameter. \( \square \)

Our first theorem in this section characterizes most of the above restrictions of FCP (see Corollary 2.5). We draw particular attention to part (2) of the theorem, where \( \Sigma^0_1 \) does not appear in the list of classes of formulas. The reason behind this will be made apparent by Theorem 2.6.

Theorem 2.3. For \( i \in \{0, 1\} \) and \( n \geq 1 \), let \( \Gamma \) be any of \( \Pi^i_n \), \( \Sigma^i_n \), or \( \Delta^i_n \).

1. \( \Gamma\text{-FCP} \) is provable in \( \Gamma\text{-CA}_0 \);
2. If \( \Gamma \) is \( \Pi^0_n, \Pi^1_n, \Sigma^1_n \), or \( \Delta^1_n \), then \( \Gamma\text{-FCP} \) implies \( \Gamma\text{-CA}_0 \) over \( \text{RCA}_0 \).

The proof of this theorem will make use of the following technical lemma, which is needed only because there are no term-forming operations for sets in the language \( L_2 \) of second-order arithmetic. For example, there is no term in \( L_2 \) that takes a set \( X \) and a number \( n \) and returns \( X \cup D_n \) where, as in the rest of this paper, \( D_n \) denotes the finite set with canonical index \( n \), or \( \emptyset \) if \( n \) is not a canonical index. The moral of the lemma is that such terms can be interpreted into \( L_2 \) in a natural way.

The coding of finite sets by their canonical indices can be formalized in \( \text{RCA}_0 \) in such a way that the predicate \( i \in D_n \) is defined by a formula \( \rho(i, n) \) with only bounded quantifiers, and such that the set of canonical indices is also definable by a bounded-quantifier formula [4, Theorem II.2.5]. Moreover, \( \text{RCA}_0 \) proves that every finite set has a canonical index. We use the notation \( Y = D_n \) to abbreviate the formula \( (\forall i)[i \in Y \iff \rho(i, n)] \), along with similar notation for subsets of finite sets.

Lemma 2.4. Let \( \varphi(X) \) be a formula with one free set variable. There is a formula \( \hat{\varphi}(x) \) with one free number variable such that \( \text{RCA}_0 \) proves

\[
(\forall A)(\forall n)[A = D_n \implies (\varphi(A) \iff \hat{\varphi}(n))].
\]

Moreover, we may take \( \hat{\varphi} \) to have the same complexities in the arithmetical and analytic hierarchies as \( \varphi \).

Proof. Let \( \rho(i, n) \) be the formula defining the relation \( i \in D_n \), as discussed above. We may assume \( \varphi \) is written in prenex normal form. Form \( \hat{\varphi}(n) \) by replacing each occurrence \( t \in X \) of \( \varphi \), \( t \) a term, with the formula \( \rho(t, n) \).

Let \( \psi(X, Y, \bar{m}) \) be the quantifier-free matrix of \( \varphi \), where \( Y \) and \( \bar{m} \) are sequences of variables that are quantified in \( \varphi \). Similarly, let \( \hat{\psi}(n, Y, \bar{m}) \) be the matrix of \( \hat{\varphi} \). Fix any model \( \mathcal{M} \) of \( \text{RCA}_0 \) and fix \( n, A \in \mathcal{M} \) such that
$\mathcal{M} \models A = D_n$. A straightforward metainduction on the structure of $\psi$ proves that

$$\mathcal{M} \models (\forall \bar{Y})(\forall \bar{m})[\psi(A, \bar{Y}, \bar{m}) \iff \widehat{\psi}(n, \bar{Y}, \bar{m})].$$

The key point is that the atomic formulas in $\psi(A, \bar{Y}, \bar{m})$ are the same as those in $\widehat{\psi}(n, \bar{Y}, \bar{m})$, with the exception of formulas of the form $t \in A$, which have been replaced with the equivalent formulas of the form $\rho(t, n)$.

A second metainduction on the quantifier structure of $\varphi$ shows that we may adjoin quantifiers to $\psi$ and $\widehat{\psi}$ until we have obtained $\varphi$ and $\widehat{\varphi}$, while maintaining logical equivalence. Thus every model of RCA$_0$ satisfies (2.4.1).

Because $\rho$ has only bounded quantifiers, the substitution required to pass from $\varphi$ to $\widehat{\varphi}$ does not change the complexity of the formula.

We shall sometimes identify a finite set with its canonical index. Thus, if $F$ is finite and $n$ is its canonical index, we may write $\widehat{\varphi}(F)$ for $\widehat{\varphi}(n)$.

**Proof of Theorem 2.3.** For (1), let $\varphi(X)$ and $A = \{a_i : i \in \mathbb{N}\}$ be an instance of $\Gamma$-FCP. Define $g: 2^{<\mathbb{N}} \times \mathbb{N} \to \{0, 1\}$ by

$$g(\tau, i) = \begin{cases} 1 & \text{if } \widehat{\varphi}\{a_j : \tau(j) = 1\} \cup \{a_i\} \text{ holds,} \\ 0 & \text{otherwise.} \end{cases}$$

where $\widehat{\varphi}$ is as in the lemma. The function $g$ exists by $\Gamma$ comprehension. By primitive recursion, there exists a function $h: \mathbb{N} \to \{0, 1\}$ such that for all $i \in \mathbb{N}$, $h(i) = 1$ if and only if $g(h \upharpoonright i, i) = 1$. For each $i \in \mathbb{N}$, let $B_i = \{a_j : j < i \land h(j) = 1\}$. An induction on $\varphi$ shows that $\varphi(B_i)$ holds for every $i \in \mathbb{N}$.

Let $B = \{a_i : h(i) = 1\} = \bigcup_{i \in \mathbb{N}} B_i$. Because Proposition 2.2 is provable in RCA$_0$ and hence in $\Gamma$-CA$_0$, it follows that $\varphi(B)$ holds. By the same token, if $\varphi(B \cup \{a_k\})$ holds for some $k$ then so must $\varphi(B_k \cup \{a_k\})$, and therefore $a_k \in B_{k+1}$, which means that $a_k \in B$. Therefore $B$ is $\subseteq$-maximal, and we have shown that $\Gamma$-CA$_0$ proves $\Gamma$-FCP.

For (2), we assume $\Gamma$ is one of $\Pi^0_n$, $\Pi^1_n$, or $\Sigma^1_n$; the proof for $\Delta^1_n$ is similar. We work in RCA$_0 + \Gamma$-FCP. Let $\varphi(n)$ be a formula in $\Gamma$ and let $\psi(X)$ be the formula $(\forall n)[n \in X \implies \varphi(n)]$. It is easily seen that $\psi$ is of finite character, and it belongs to $\Gamma$ because $\Gamma$ is closed under universal number quantification. By $\Gamma$-FCP, $\mathbb{N}$ contains a $\subseteq$-maximal subset $B$ such that $\psi(B)$ holds. For any $y$, if $y \in B$ then $\varphi(y)$ holds. On the other hand, if $\varphi(y)$ holds then so does $\psi(B \cup \{y\})$, so $y$ must belong to $B$ by maximality. Therefore $B = \{y \in \mathbb{N} : \varphi(y)\}$, and we have shown that $\Gamma$-FCP implies $\Gamma$-CA$_0$.

The corollary below summarizes the theorem as it applies to the various classes of formulas we are interested in. Of special note is part (5), which says that FCP itself (that is, FCP for arbitrary $\text{L}_2$-formulas) is as strong as any theorem of second-order arithmetic can be.

**Corollary 2.5.** The following are provable in RCA$_0$:

$\mathcal{M} \models A = D_n$. A straightforward metainduction on the structure of $\psi$ proves that

$$\mathcal{M} \models (\forall \bar{Y})(\forall \bar{m})[\psi(A, \bar{Y}, \bar{m}) \iff \widehat{\psi}(n, \bar{Y}, \bar{m})].$$

The key point is that the atomic formulas in $\psi(A, \bar{Y}, \bar{m})$ are the same as those in $\widehat{\psi}(n, \bar{Y}, \bar{m})$, with the exception of formulas of the form $t \in A$, which have been replaced with the equivalent formulas of the form $\rho(t, n)$.

A second metainduction on the quantifier structure of $\varphi$ shows that we may adjoin quantifiers to $\psi$ and $\widehat{\psi}$ until we have obtained $\varphi$ and $\widehat{\varphi}$, while maintaining logical equivalence. Thus every model of RCA$_0$ satisfies (2.4.1).

Because $\rho$ has only bounded quantifiers, the substitution required to pass from $\varphi$ to $\widehat{\varphi}$ does not change the complexity of the formula.

We shall sometimes identify a finite set with its canonical index. Thus, if $F$ is finite and $n$ is its canonical index, we may write $\widehat{\varphi}(F)$ for $\widehat{\varphi}(n)$.

**Proof of Theorem 2.3.** For (1), let $\varphi(X)$ and $A = \{a_i : i \in \mathbb{N}\}$ be an instance of $\Gamma$-FCP. Define $g: 2^{<\mathbb{N}} \times \mathbb{N} \to \{0, 1\}$ by

$$g(\tau, i) = \begin{cases} 1 & \text{if } \widehat{\varphi}\{a_j : \tau(j) = 1\} \cup \{a_i\} \text{ holds,} \\ 0 & \text{otherwise.} \end{cases}$$

where $\widehat{\varphi}$ is as in the lemma. The function $g$ exists by $\Gamma$ comprehension. By primitive recursion, there exists a function $h: \mathbb{N} \to \{0, 1\}$ such that for all $i \in \mathbb{N}$, $h(i) = 1$ if and only if $g(h \upharpoonright i, i) = 1$. For each $i \in \mathbb{N}$, let $B_i = \{a_j : j < i \land h(j) = 1\}$. An induction on $\varphi$ shows that $\varphi(B_i)$ holds for every $i \in \mathbb{N}$.

Let $B = \{a_i : h(i) = 1\} = \bigcup_{i \in \mathbb{N}} B_i$. Because Proposition 2.2 is provable in RCA$_0$ and hence in $\Gamma$-CA$_0$, it follows that $\varphi(B)$ holds. By the same token, if $\varphi(B \cup \{a_k\})$ holds for some $k$ then so must $\varphi(B_k \cup \{a_k\})$, and therefore $a_k \in B_{k+1}$, which means that $a_k \in B$. Therefore $B$ is $\subseteq$-maximal, and we have shown that $\Gamma$-CA$_0$ proves $\Gamma$-FCP.

For (2), we assume $\Gamma$ is one of $\Pi^0_n$, $\Pi^1_n$, or $\Sigma^1_n$; the proof for $\Delta^1_n$ is similar. We work in RCA$_0 + \Gamma$-FCP. Let $\varphi(n)$ be a formula in $\Gamma$ and let $\psi(X)$ be the formula $(\forall n)[n \in X \implies \varphi(n)]$. It is easily seen that $\psi$ is of finite character, and it belongs to $\Gamma$ because $\Gamma$ is closed under universal number quantification. By $\Gamma$-FCP, $\mathbb{N}$ contains a $\subseteq$-maximal subset $B$ such that $\psi(B)$ holds. For any $y$, if $y \in B$ then $\varphi(y)$ holds. On the other hand, if $\varphi(y)$ holds then so does $\psi(B \cup \{y\})$, so $y$ must belong to $B$ by maximality. Therefore $B = \{y \in \mathbb{N} : \varphi(y)\}$, and we have shown that $\Gamma$-FCP implies $\Gamma$-CA$_0$.

The corollary below summarizes the theorem as it applies to the various classes of formulas we are interested in. Of special note is part (5), which says that FCP itself (that is, FCP for arbitrary $\text{L}_2$-formulas) is as strong as any theorem of second-order arithmetic can be.

**Corollary 2.5.** The following are provable in RCA$_0$:
The case of FCP for Σ₀¹ formulas is anomalous. The proof of part (2) of Theorem 2.3 does not go through for Σ₀¹ because this class is not closed under universal quantification. As the next theorem shows, this limitation is quite significant. Intuitively, the proof uses the fact that a Σ₀¹ formula ϕ is continuous in the sense that if ϕ(X) holds then there is an N such that ϕ(Y) holds for any Y with X ∩ {0, ..., N} = Y ∩ {0, ..., N}.

Theorem 2.6. Σ₀¹-FCP is provable in RCA₀.

Proof. Let ϕ(X) be a Σ₀¹ formula of finite character. We claim that there exists some c_ϕ ∈ N such that for every set A, if A ∩ {0, ..., c_ϕ} = ∅ then ϕ(A) holds. To show this, put ϕ(X) in normal form, so that
ϕ(X) ≡ (∃m)ρ(X[m])
where ρ is Σ₀⁰. As ϕ(∅) holds, there is some c = c_ϕ such that ρ(∅[c]) holds. Now let A be any set such that A ∩ {0, ..., c} = ∅. Then ρ(A[c]) holds, so ϕ(A) holds. This proves the claim.

Now fix any set A. By the claim, we know that ϕ(A − {0, ..., c_ϕ}) holds. We may use bounded Σ₀¹ comprehension [4, Theorem II.3.9] to form the set I of m such that D_m ⊆ {0, ..., c_ϕ} and ϕ(D_m ∪ (A − {0, ..., c_ϕ})) holds. We may then choose m ∈ I such that D_m has maximal cardinality among the sets with indices in I. It follows immediately that D_m ∪ (A − {0, ..., c_ϕ}) is a maximal subset of A satisfying ϕ. □

The above proof contains an implicit non-uniformity in choosing a finite set of maximal cardinality. The next proposition shows that this non-uniformity is essential, by showing that a sequential form of Σ₀¹-FCP is a strictly stronger principle.
Proposition 2.7. The following are equivalent over RCA$_0$:

(1) ACA$_0$;

(2) for every family $A = \langle A_i : i \in \mathbb{N} \rangle$ of sets, and every $\Sigma^0_1$ formula $\varphi(X, x)$ with one free set variable and one free number variable such that for all $i \in \mathbb{N}$, the formula $\varphi(X, i)$ is of finite character, there exists a family $B = \langle B_i : i \in \mathbb{N} \rangle$ of sets such that for all $i$, $B_i$ is a $\subseteq$-maximal subset of $A_i$ satisfying $\varphi(X, i)$.

Proof. The forward implication follows by a straightforward modification of the proof of Theorem 2.3. For the reversal, let a one-to-one function $f : \mathbb{N} \to \mathbb{N}$ be given. For each $i \in \mathbb{N}$, let $A_i = \{i\}$, and let $\varphi(X, x)$ be the formula

$$(\exists y)[x \in X \implies f(y) = x].$$

Then, for each $i$, $\varphi(X, i)$ has the finite character property, and for every set $S$ that contains $i$, $\varphi(S, i)$ holds if and only if $i \in \text{range}(f)$. Thus, if $B = \langle B_i : i \in \mathbb{N} \rangle$ is the subfamily obtained by applying part (2) to the family $A = \langle A_i : i \in \mathbb{N} \rangle$ and the formula $\varphi(X, x)$, then

$$i \in \text{range}(f) \iff B_i = \{i\} \iff i \in B_i.$$

It follows that the range of $f$ exists. \qed

Remark 2.8. Proposition 2.7 would not hold with the class of bounded-quantifier formulas of finite character in place of the class of $\Sigma^0_1$ such formulas, because in that case part (2) is provable in RCA$_0$. Thus, in spite of the similarity between the two classes suggested by the proof of Theorem 2.6, they do not coincide.

3. Finitary closure operators

We can strengthen FCP by imposing additional requirements on the maximal set being constructed. In particular, we now consider requiring the maximal set to satisfy a finitary closure property as well as a property of finite character.

Definition 3.1. A finitary closure operator is a set of pairs $\langle F, n \rangle$ in which $F$ is (the canonical index for) a finite (possibly empty) subset of $\mathbb{N}$ and $n \in \mathbb{N}$. A set $A \subseteq \mathbb{N}$ is closed under a finitary closure operator $D$, or $D$-closed, if for every $\langle F, n \rangle \in D$, if $F \subseteq A$ then $n \in A$.

This definition of a closure operator is not the standard set-theoretic definition presented by Rubin and Rubin [3, Definition 6.3]. However, it is easy to see that for each operator of the one kind there is an operator of the other such that the same sets are closed under both. Our definition has the advantage of being readily formalizable in RCA$_0$.

The following principle expresses the monotonicity of finitary closure operators. The proof follows directly from definitions.
Proposition 3.2. It can be proved in RCA₀ that if D is a finitary closure operator and A₀ ⊆ A₁ ⊆ A₂ · · · is a sequence of sets such that ∪ᵢ∈ℕ Aᵢ exists and each Aᵢ is D-closed, then ∪ᵢ∈ℕ Aᵢ is D-closed.

The principle in the next definition is analogous to principle AL′ 3 of Rubin and Rubin [3], which is equivalent to the axiom of choice in the context of set theory [3, p. 96, and Theorems 6.4 and 6.5].

Definition 3.3. The following scheme is defined in RCA₀.

(CE) If D is a finitary closure operator, ϕ is an L₂ formula of finite character, and A is any set, then every D-closed subset of A satisfying ϕ is contained in a maximal such subset.

In the terminology of Rubin and Rubin [3], this is a “primed” statement, meaning that it asserts the existence not merely of a maximal subset of a given set, but the existence of a maximal extension of any given subset. Primed versions of FCP and its restrictions can be formed, and are equivalent to the unprimed versions over RCA₀. By contrast, CE has only a primed form. This is because if A is a set, ϕ is a formula of finite character, and D is a finitary closure operator, A need not have any D-closed subset of which ϕ holds. For example, suppose ϕ holds only of ∅, and D contains a pair of the form (∅, a) for some a ∈ A.

This leads to the observation that the requirements in the CE scheme that the maximal set must both be D-closed and satisfy a property of finite character are, intuitively, in opposition to each other. Satisfying a finitary closure property is a positive requirement, in the sense that forming the closure of a set usually requires adding elements to the set. Satisfying a property of finite character can be seen as a negative requirement in light of part (1) of Proposition 2.2.

We consider restrictions of CE as we did restrictions of FCP above. By analogy, if Γ is a class of formulas, we use the notation Γ-CE to denote the restriction of CE to the formulas in Γ. We begin with the following analogue of part (1) of Theorem 2.3 from the previous section.

Theorem 3.4. For i ∈ {0, 1} and n ≥ 1, let Γ be Πⁿ, Σⁿ, or Δ¹ⁿ. Then Γ-CE is provable in Γ-CA₀.

Proof. Let ϕ be a formula of finite character in Γ, which may have parameters, and let D be a finitary closure operator. Let A be any set and let C be a D-closed subset of A such that ϕ(C) holds.

For any X ⊆ A, let cl_D(X) denote the D-closure of X. That is, cl_D(X) = ∪ᵢ∈ℕ Xᵢ, where X₀ = X and for each i ∈ ℕ, Xᵢ₊₁ is the set of all n ∈ ℕ such that either n ∈ Xᵢ or there is a finite set F ⊆ Xᵢ such that ⟨F, n⟩ ∈ D. Because we take D to be a set, cl_D(X) can be defined using a Σ₀¹ formula with parameter D. Define a formula ψ(k, X) by

ψ(k, X) ↔ (∀n)[(Dₙ ⊆ cl_D(X ∪ Dₖ) → ϕ(n)]
∧ cl_D(X ∪ Dₖ) ⊆ A,
where \( \hat{\varphi} \) is as in Lemma 2.4. Note that \( \psi \) is arithmetical if \( \Gamma \) is \( \Pi^0_n \) or \( \Sigma^0_n \), and is in \( \Gamma \) otherwise.

Define a function \( f : \mathbb{N} \to \{0, 1\} \) inductively such that \( f(i) = 1 \) if and only if \( \psi(\{j < i : f(j) = 1\} \cup \{i\}, C) \) holds. The characterization of the complexity of \( \psi \) ensures that this \( f \) can be constructed using \( \Gamma \) comprehension, by first forming the oracle \( \{k : \psi(k, C)\} \).

Now, for each \( i \in \mathbb{N} \), let
\[
B_i = \text{cl}_D(C \cup \{j < i : f(j) = 1\}),
\]
and let \( B = \bigcup_{i \in \mathbb{N}} B_i \). The construction of \( f \) ensures that \( \varphi(B_i) \) implies \( \varphi(B_{i+1}) \) for all \( i \in \mathbb{N} \), and we have assumed that \( \varphi \) holds of \( B_0 = \text{cl}_D(C) = C \). Therefore, an instance of induction shows that \( \varphi \) holds of \( B_i \) for all \( i \in \mathbb{N} \), and thus also of \( B \) by Proposition 2.2. This also shows that \( B \subseteq A \). Similarly, because each \( B_i \) is \( D \)-closed, the formalized version of Proposition 3.2 implies \( B \) is \( D \)-closed.

Finally, we check that \( B \) is maximal. Suppose that \( H \) is a \( D \)-closed set such that \( B \subseteq H \subseteq A \) and \( \varphi(H) \) holds. Fixing \( i \in H \), because \( B_i \subseteq B \subseteq H \) and \( H \) is \( D \)-closed, we have \( \text{cl}_D(B_i \cup \{i\}) \subseteq H \). Thus, \( \varphi(F) \) holds for every finite subset \( F \) of \( \text{cl}_D(B_i \cup \{i\}) \), so by construction \( f(i) = 1 \) and \( B_{i+1} = \text{cl}_D(B_i \cup \{i\}) \). Because \( B_{i+1} \subseteq B \), we conclude that \( i \in B \). Thus \( B = H \), as desired.

It follows that for most standard syntactical classes \( \Gamma \), \( \Gamma \)-CE is equivalent to \( \Gamma \)-FCP. Indeed, for any class \( \Gamma \) we have that \( \Gamma \)-CE implies \( \Gamma \)-FCP, because any instance of the latter can be regarded as an instance of the former by adding an empty finitary closure operator. Conversely, if \( \Gamma \) is \( \Pi^0_n \), \( \Pi^1_n \), \( \Sigma^1_n \), or \( \Delta^1_n \), then \( \Gamma \)-FCP is equivalent to \( \Gamma \)-CA_0 by Theorem 2.3 (2), and hence equivalent to \( \Gamma \)-CE. Thus, in particular, parts (2)–(5) of Corollary 2.5 hold for \( \text{CE} \) in place of \( \text{FCP} \), and the full scheme \( \text{CE} \) itself is equivalent to \( Z_2 \).

The proof of the preceding theorem does not work for \( \Gamma = \Delta^0_\lambda \), because then \( \Gamma \)-CA_0 is just \( \text{RCA}_0 \), and we need at least \( \text{ACA}_0 \) to prove the existence of the function \( f \) defined there (the formula \( \psi(\sigma, X) \) being arithmetical at best). The next theorem shows that this cannot be avoided, even for a class of considerably weaker formulas.

**Theorem 3.5.** \( \text{QF-CE} \) implies \( \text{ACA}_0 \) over \( \text{RCA}_0 \).

**Proof.** Assume a one-to-one function \( f : \mathbb{N} \to \mathbb{N} \) is given. Let \( \varphi(X) \) be the quantifier-free formula \( \emptyset \notin X \), which trivially has finite character, and let \( \langle p_i : i \in \mathbb{N} \rangle \) be an enumeration of all primes. Let \( D \) be the finitary closure operator consisting, for all \( i, n \in \mathbb{N} \), of all pairs of the form

- \( \langle p_i^{n+1}, p_i^{n+2} \rangle \);
- \( \langle p_i^{n+2}, p_i^{n+1} \rangle \);
- \( \langle p_i^{n+1}, 0 \rangle \), if \( f(n) = i \).

The set \( D \) exists by \( \Delta^0_\lambda \) comprehension relative to \( f \) and our enumeration of primes.
Note that $\emptyset$ is a $D$-closed subset of $\mathbb{N}$ and $\varphi(\emptyset)$ holds. Thus, we may apply $\text{CE}$ for quantifier-free formulas to obtain a maximal $D$-closed subset $B$ of $\mathbb{N}$ such that $\varphi(B)$ holds. By definition of $D$, for every $i \in \mathbb{N}$, $B$ either contains every positive power of $p_i$ or no positive power. Now if $f(n) = i$ for some $n$, then no positive power of $p_i$ can be in $B$, because otherwise $p_i^{n+1}$ would necessarily be in $B$ and hence so would $0$. On the other hand, if $f(n) \neq i$ for all $n$ then $B \cup \{p_i^{n+1} : n \in \mathbb{N}\}$ is $D$-closed and satisfies $\varphi$, so by maximality $p_i^{n+1}$ must belong to $B$ for every $n$. It follows that $i \in \text{range}(f)$ if and only if $p_i \not\in B$, so the range of $f$ exists. \hfill $\square$

The next corollary can be contrasted with 2.5 part (1) and Theorem 2.6 to illustrate a difference between $\text{CE}$ from $\text{FCP}$ in terms of some of their weakest restrictions.

**Corollary 3.6.** The following are equivalent over $\text{RCA}_0$:

1. $\text{ACA}_0$;
2. $\Sigma^0_1$-$\text{CE}$;
3. $\Sigma^0_0$-$\text{CE}$;
4. $\text{QF}$-$\text{CE}$.

We conclude this section with one additional illustration of how formulas of finite character can be used in conjunction with finitary closure operators. Recall the following concepts from order theory:

- a countable join-semilattice is a countable poset $\langle L, \leq_L \rangle$ with a maximal element $1_L$ and a join operation $\vee_L : L \times L \to L$ such that for all $a, b \in L$, $a \vee_L b$ is the least upper bound of $a$ and $b$;
- an ideal on a countable join-semilattice $L$ is a subset $I$ of $L$ that is downward closed under $\leq_L$ and closed under $\vee_L$.

The principle in the following proposition is the countable analogue of a variant of $\text{AL}'_1$ in Rubin and Rubin [3]; compare with Proposition 4.4 below. For more on the computability theory of ideals on lattices, see Turlington [5].

**Proposition 3.7.** Over $\text{RCA}_0$, $\text{QF}$-$\text{CE}$ implies that every proper ideal on a countable join-semilattice extends to a maximal proper ideal.

**Proof.** Let $L$ be a countable join-semilattice. Let $\varphi$ be the formula $1 \not\in X$, and let $D$ be the finitary closure operator consisting of all pairs of the form

- $\langle\{a, b\}, c \rangle$ where $a, b \in L$ and $c = a \vee b$;
- $\langle\{a\}, b \rangle$, where $b \leq_L a$.

Because we define a join-semilattice to come with both the order relation and the join operation, the set $D$ is $\Delta^0_0$ with parameters, so $\text{RCA}_0$ proves $D$ exists. It is immediate that a set $X$ is closed under $D$ if and only if $X$ is an ideal in $L$. \hfill $\square$

We have not been able to prove a reversal corresponding to the previous proposition.
Question 3.8. What is the strength of the principle asserting that every proper ideal on a countable join-semilattice extends to a maximal proper ideal?

This question is further motivated by work of Turlington [5, Theorem 2.4.11] on the similar problem of constructing prime ideals on computable lattices. However, because a maximal ideal on a countable lattice need not be a prime ideal, Turlington’s results do not directly resolve our question.

4. Nondeterministic finitary closure operators

It appears that the underlying reason that the restriction of CE to arithmetical formulas is provable in ACA₀ (and more generally, why Γ-CE is provable in Γ-CA₀ if Γ is as in Theorem 3.4) is that our definition of finitary closure operator is very constraining. Intuitively, if D is such an operator and ϕ is an arithmetical formula, and we seek to extend some D-closed subset B satisfying ϕ to a maximal such subset, we can focus largely on ensuring that ϕ holds. Achieving closure under D is relatively straightforward, because at each stage we only need to search through all finite subsets F of our current extension, and then adjoin all n such that ⟨F, n⟩ ∈ D. This closure process becomes far less trivial if we are given a choice of which elements to adjoin. We now consider the case when each finite subset F can be associated with a possibly infinite set of numbers from which we must choose at least one to adjoin. Intuitively, this change adds an aspect of dependent choice when we wish to form the closure of a set. We will show that this weaker notion of closure operator leads to a strictly stronger analogue of CE.

Definition 4.1. A nondeterministic finitary closure operator is a sequence of sets of the form ⟨F, S⟩ where F is (the canonical index for) a finite (possibly empty) subset of N and S is a nonempty subset of N. A set A ⊆ N is closed under a nondeterministic finitary closure operator N, or N-closed, if for each ⟨F, S⟩ in N, if F ⊆ A then A ∩ S ≠ ∅.

Note that if D is a deterministic finitary closure operator, that is, a finitary closure operator in the stronger sense of the previous section, then for any set A there is a unique ⊆-minimal D-closed set extending A. This is not true for nondeterministic finitary closure operators. For example, let N be the operator such that ⟨0, N⟩ ∈ N and, for each i ∈ N and each j > i, ⟨{i}, {j}⟩ ∈ N. Then any N-closed set extending 0 will be of the form {i ∈ N : i ≥ k} for some k, and any set of this form is N-closed. Thus there is no ⊆-minimal N-closed set.

In this section we study the following nondeterministic version of CE.

Definition 4.2. The following scheme is defined in RCA₀.
(NCE) If N is a nondeterministic closure operator, ϕ is an L₂ formula of finite character, and A is any set, then every N-closed subset of A satisfying ϕ is contained in a maximal such subset.
Because the union of a chain of \(N\)-closed sets is again \(N\)-closed, \(NCE\) can be proved in set theory using Zorn’s lemma. Restrictions of \(NCE\) to various syntactical classes of formulas are defined as for \(CE\) and \(FCP\).

**Remark 4.3.** We might expect to be able to prove \(NCE\) from \(CE\) by suitably transforming a given nondeterministic finitary closure operator \(N\) into a deterministic one. For instance, we could go through the members of \(N\) one by one, and for each such member \(⟨F,S⟩\) add \(⟨F,n⟩\) to \(D\) for some \(n ∈ S\) (e.g., the least \(n\)). All \(D\)-closed sets would then indeed be \(N\)-closed.

The converse, however, would not necessarily be true, because a set could have \(F\) as a subset for some \(⟨F,S⟩∈N\), yet it could contain a different \(n ∈ S\) than the one chosen in defining \(D\). In particular, a maximal \(D\)-closed subset of a given set might not be maximal among \(N\)-closed subsets. The results of this section demonstrate that it is impossible, in general, to reduce nondeterministic closure operators to deterministic ones in weak systems.

Recall that an **ideal** on a countable poset \(⟨P,≤_P⟩\) is a subset \(I\) of \(P\) downward closed under \(≤_P\) and such that for all \(p,q ∈ I\) there is an \(r ∈ I\) with \(p ≤_P r\) and \(q ≤_P r\). The next proposition is similar to Proposition 3.7 above, which dealt with ideals on countable join-semilattices. In the proof of that proposition, we defined a deterministic finitary closure operator \(D\) in such a way that \(D\)-closed sets were closed under the join operation. For this we relied on the fact that for every two elements in the semilattice there is a unique element witnessing the relevant closure property.

**Proposition 4.4.** Over \(RCA_0\), \(QF-NCE\) implies that every ideal on a countable poset can be extended to a maximal ideal.

**Proof.** Let \(⟨P,≤_P⟩\) be a countable poset; without loss of generality we may assume \(P\) is infinite. Form an extended poset \(\hat{P}\) by adjoining a new element \(t\) to \(P\) and declaring \(q <_\hat{P} t\) for all \(q ∈ P\). It follows immediately that the ideals on \(P\) correspond exactly to the ideals of \(\hat{P}\) that do not contain \(t\), and each ideal on \(\hat{P}\) which is maximal among ideals not containing \(t\) corresponds to a maximal ideal on \(P\).

Fix an enumeration \(\{p_i : i ∈ \mathbb{N}\}\) of \(\hat{P}\). We form a nondeterministic closure operator \(N = (N_i : i ∈ \mathbb{N})\) such that, for each \(i ∈ \mathbb{N}\),

- if \(i = 2⟨j,k⟩\) and \(p_j ≤_\hat{P} p_k\) then \(N_i = ⟨\{p_k\}, \{p_j\}⟩\);
- if \(i = 2⟨j,k,l⟩ + 1\) and \(p_j ≤_\hat{P} p_l\) and \(p_k ≤_\hat{P} p_l\) then \(N_i = ⟨\{p_j,p_k\}, \{p_n : (p_j ≤_\hat{P} p_n) ∧ (p_k ≤_\hat{P} p_n)\}⟩\);
- otherwise, \(N_i = ⟨\{p_i\}, \{p_i\}⟩\).

This construction gives a quantifier-free definition of each \(N_i\) uniformly in \(i\), so \(RCA_0\) is able to construct \(N\). Moreover, a subset of \(\hat{P}\) is \(N\)-closed if and only if it is an ideal.
Let \( \varphi(X) \) be the formula \( t \not\in X \), which is of finite character. Fix an ideal \( I \subseteq P \). Viewing \( I \) as a subset of \( \hat{P} \), we see that \( I \) is \( N \)-closed and \( \varphi(I) \) holds. Thus, by QF-NCE, there is a maximal \( N \)-closed extension \( J \subseteq \hat{P} \) satisfying \( \varphi \). This immediately yields a maximal ideal on \( P \) extending \( I \). \( \square \)

Mummert [2, Theorem 2.4] showed that the proposition that every ideal on a countable poset extends to a maximal ideal is equivalent to \( \Pi^1_1 \)-CA\(_0\) over RCA\(_0\), which leads to the following corollary. This contrasts sharply with Theorem 3.4, which showed that CE for arithmetical formulas is provable in ACA\(_0\).

**Corollary 4.5.** QF-NCE implies \( \Pi^1_1 \)-CA\(_0\) over RCA\(_0\).

We will state the precise strength of QF-NCE in Corollary 4.7 below. We must first prove the following upper bound. The proof uses a technique involving countable coded \( \beta \)-models, parallel to Lemma 2.4 of Mummert [2]. In ACA\(_0\), a countable coded \( \beta \)-model is defined as a sequence \( M = \langle M_i : i \in \mathbb{N} \rangle \) of subsets of \( \mathbb{N} \) such that for every \( \Sigma^1_1 \) formula \( \varphi \) with parameters from \( M \), \( \varphi \) holds if and only if \( M \models \varphi \). \( \Pi^1_1 \)-CA\(_0\) proves that every set is included in some countable coded \( \beta \)-model. Complete information on countable coded \( \beta \)-models is given by Simpson [4, Section VII.2].

**Theorem 4.6.** \( \Sigma^1_1 \)-NCE is provable in \( \Pi^1_1 \)-CA\(_0\).

**Proof.** Let \( \varphi \) be a \( \Sigma^1_1 \) formula of finite character (possibly with parameters) and let \( N \) be a nondeterministic closure operator. Let \( A \) be any set and let \( C \) be an \( N \)-closed subset of \( A \) such that \( \varphi(C) \) holds.

Let \( \mathcal{M} = \langle M_i : i \in \mathbb{N} \rangle \) be a countable coded \( \beta \)-model containing \( A \), \( C \), \( N \), and any parameters of \( \varphi \). Using \( \Pi^1_1 \) comprehension, we may form the set \( \{ i : \mathcal{M} \models \varphi(M_i) \} \).

Working outside \( \mathcal{M} \), we build an increasing sequence \( \langle B_i : i \in \mathbb{N} \rangle \) of \( N \)-closed extensions of \( C \). Let \( B_0 = C \). Given \( i \), ask whether there is a \( j \) such that

- \( M_j \) is an \( N \)-closed subset of \( A \);
- \( B_i \subseteq M_j \);
- \( i \in M_j \);
- and \( \varphi(M_j) \) holds.

If there is, choose the least such \( j \) and let \( B_{i+1} = M_j \). Otherwise, let \( B_{i+1} = B_i \). Finally, let \( B = \bigcup_{i \in \mathbb{N}} B_i \).

Because the inductive construction only asks arithmetical questions about \( \mathcal{M} \), it can be carried out in \( \Pi^1_1 \)-CA\(_0\), and so \( \Pi^1_1 \)-CA\(_0\) proves that \( B \) exists. Clearly \( C \subseteq B \subseteq A \). An arithmetical induction shows that for all \( i \in \mathbb{N} \), \( \varphi(B_i) \) holds and \( B_i \) is \( N \)-closed. Therefore, the formalized version of Proposition 2.2 shows that \( \varphi(B) \) holds, and the analogue of Proposition 3.2 for nondeterministic finitary closure operators shows that \( B \) is \( N \)-closed.
Now suppose that $H$ is an $N$-closed set such that $B \subseteq H \subseteq A$ and $\varphi(H)$ holds. Fix $i \in H$. Because $\varphi$ is $\Sigma^1_1$, the property
\begin{equation}
(4.6.1) \quad (\exists X)[X \text{ is } N\text{-closed} \land B_i \subseteq X \subseteq A \land i \in X \land \varphi(X)]
\end{equation}
is expressible by a $\Sigma^1_1$ sentence with parameters from $\mathcal{M}$, and $H$ witnesses that it is true. Thus, because $\mathcal{M}$ is a $\beta$-model, this sentence must be satisfied by $\mathcal{M}$, which means that some $M_j$ must also witness it. The inductive construction must therefore have selected such an $M_j$ to be $B_{i+1}$, which means $i \in B_{i+1}$ and hence $i \in B$. It follows that $B$ is maximal. \qed

We can now characterize the strength of $\Sigma^1_1$-NCE and its restrictions.

**Corollary 4.7.** For each $n \geq 1$, the following are equivalent over $\text{RCA}_0$:

1. $\Pi^1_n\text{-CA}_0$;
2. $\Sigma^1_1$-NCE;
3. $\Sigma^0_n$-NCE;
4. QF-NCE.

**Proof.** Theorem 4.6 shows that (1) implies (2), and it is obvious that (2) implies (3) and (3) implies (4). Corollary 4.5 shows that (4) implies (1). \qed

Our final results characterize the strength of NCE for formulas higher in the analytical hierarchy.

**Theorem 4.8.** For each $n \geq 1$,

1. $\Sigma^1_n\text{-NCE}$ and $\Pi^1_n\text{-NCE}$ are provable in $\Pi^1_n\text{-CA}_0$;
2. $\Delta^1_n\text{-NCE}$ is provable in $\Delta^1_n\text{-CA}_0$.

**Proof.** We prove part (1), the proof of part (2) being similar. Let $\varphi(X)$ be a $\Sigma^1_n$ formula of finite character, respectively a $\Pi^1_n$ such formula. Let $N$ be a nondeterministic closure operator, let $A$ be any set, and let $C$ be an $N$-closed subset of $A$ such that $\varphi(C)$ holds.

By Lemma 4.5, let $\hat{\varphi}$ be a $\Sigma^1_n$ formula, respectively a $\Pi^1_n$ formula, such that
\[(\forall X)(\forall n)[X = D_n \implies (\varphi(X) \iff \hat{\varphi}(n))].
\]
We may use $\Pi^1_n$ comprehension to form the set $W = \{n : \hat{\varphi}(n)\}$. Define $\psi(X)$ to be the arithmetical formula $\psi(X)$ to be the arithmetical formula $(\forall n)[D_n \subseteq X \implies n \in W]$.

We claim that for every set $X$, $\psi(X)$ holds if and only if $\varphi(X)$ holds. The definitions of $W$ and $\psi$ ensure that $\psi(X)$ holds if and only if $\varphi(D_n)$ holds for every finite $D_n \subseteq X$, which is true if and only if $\varphi(X)$ holds because $\varphi$ has finite character. This establishes the claim.

By the claim, $\psi$ is a property of finite character and $\psi(C)$ holds. Using $\Sigma^1_1\text{-NCE}$, which is provable in $\Pi^1_1\text{-CA}_0$ by Theorem 4.6 and thus is provable in $\Pi^1_n\text{-CA}_0$, there is a maximal $N$-closed subset $B$ of $A$ extending $C$ with property $\psi$. Again by the claim, $B$ is a maximal $N$-closed subset of $A$ extending $B$ with property $\varphi$. \qed
**Corollary 4.9.** The following are provable in RCA₀:

1. for each $n \geq 1$, $\Delta^1_n\text{-CA}_0$ is equivalent to $\Delta^1_n\text{-NCE}$;
2. for each $n \geq 1$, $\Pi^1_n\text{-CA}_0$ is equivalent to $\Pi^1_n\text{-NCE}$ and to $\Sigma^1_n\text{-NCE}$;
3. $\mathbb{Z}_2$ is equivalent to NCE.

**Proof.** The implications from $\Delta^1_n\text{-CA}_0$, $\Pi^1_n\text{-CA}_0$, and $\mathbb{Z}_2$ follow by Theorem 4.8. On the other hand, each restriction of NCE trivially implies the corresponding restriction of FCP, so the reversals follow by Corollary 2.5. □

**Remark 4.10.** The characterizations in this section shed light on the role of the closure operator in the principles CE and NCE. For $n \geq 1$, we have shown that $\Sigma^1_n\text{-FCP}$, $\Sigma^1_n\text{-CE}$, and $\Sigma^1_n\text{-NCE}$ are all equivalent over RCA₀. However, QF-FCP is provable in RCA₀, QF-CE is equivalent to ACA₀ over RCA₀, and QF-NCE is equivalent to $\Pi^1_1\text{-CA}_0$ over RCA₀. Thus the closure operators in the stronger principles serve as a sort of replacement for arithmetical quantification in the case of CE, and for $\Sigma^1_1$ quantification in the case of NCE. This allows these principles to have greater strength than might be suggested by the property of finite character alone. At higher levels of the analytical hierarchy, the principles become equivalent because the complexity of the property of finite character overtakes the complexity of the closure notions.

**References**