

Levelled O-minimal structures.

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Abstract

We introduce the notion of “levelled structure” and show that every structure elementarily equivalent to the real exponential field expanded by all restricted analytic functions is levelled.

An expansion \mathfrak{R} of an ordered field $(R, <, +, \cdot, 0, 1)$ is *o-minimal* if every subset of R (parametrically) definable in \mathfrak{R} is a finite union of points and open intervals; it is *exponential* if it defines an isomorphism of the ordered groups $(R, <, +)$ and $((0, \infty), <, \cdot)$, where $(0, \infty)$ denotes the positive elements of R .

Example The *ordered field of real numbers with restricted analytic functions* is the structure

$$\mathbb{R}_{\text{an}} := (\mathbb{R}, <, +, -, \cdot, 0, 1, (\tilde{f})_{f \in \mathbb{R}\{X, m\}, m \in \mathbb{N}}),$$

where $\mathbb{R}\{X, m\}$ denotes the ring of all power series in X_1, \dots, X_m over \mathbb{R} that converge in a neighborhood of $[-1, 1]^m$, and where $\tilde{f} : \mathbb{R}^m \rightarrow \mathbb{R}$ is defined for each $f \in \mathbb{R}\{X, m\}$ by

$$\tilde{f}(x) := \begin{cases} f(x), & x \in [-1, 1]^m \\ 0, & \text{otherwise.} \end{cases}$$

We let $\mathbb{R}_{\text{an,exp}}$ denote the o-minimal (see e. g. [2]) expansion of \mathbb{R}_{an} by the function $x \mapsto e^x : \mathbb{R} \rightarrow \mathbb{R}$.

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Given an exponential o-minimal expansion \mathfrak{R} of an ordered field $(R, <, +, \cdot, 0, 1)$ there is a unique definable differentiable ordered group isomorphism

$$E : (R, <, +, 0) \rightarrow ((0, \infty), <, \cdot, 1)$$

satisfying $E' = E$ on R . We denote this unique (hence 0-definable) function by \exp . The function \exp behaves (in \mathfrak{R}) to a large extent as the real exponential function e^x behaves when working over the real numbers. (See [5] for details on the above.) The compositional inverse of \exp from $(0, \infty)$ onto R is denoted by \log , and is called the *logarithm* function (of \mathfrak{R}); we extend \log to be defined on R by setting $\log(x) := 0$ for $x \leq 0$. For $r \in R$ and $a > 0$, we put $a^r := \exp(r \log a)$.

Below, let \mathfrak{R} denote an o-minimal expansion of an ordered exponential field $(R, <, +, -, \cdot, 0, 1, \exp)$; “definable” means “ \mathfrak{R} -definable”—that is, “definable in \mathfrak{R} with parameters from R ”—unless stated otherwise. The reader is assumed to be familiar with the basic properties of o-minimal expansions of ordered exponential fields.

Whenever convenient, we regard any particular partial function as being totally defined by setting the function equal to 0 off its domain of definition.

Let e_0 denote the identity on R and put $e_{n+1}(t) := \exp(e_n(t))$ for $n \in \mathbb{N}$ and $t \in R$. Similarly, ℓ_0 denotes the identity on R and $\ell_{n+1}(t) := \log(\ell_n(t))$ for each $n \in \mathbb{N}$ and $t \in R$. We may also write ℓ_{-n} for e_n , depending on convenience; for example, ultimately we have $\ell_{j+k}(t) = \ell_j(\ell_k(t))$ for all $j, k \in \mathbb{Z}$. (*Ultimately* abbreviates “for all sufficiently large positive arguments”.)

A function $f : R \rightarrow R$ is said to be *infinitely increasing* if f is ultimately strictly increasing and unbounded. Note that if f is definable, then f is infinitely increasing if and only if $\lim_{t \rightarrow +\infty} f(t) = +\infty$.

For functions $f, g : R \rightarrow R$ with g ultimately nonzero, we write $f(t) \sim g(t)$ if $\lim_{t \rightarrow +\infty} f(t)/g(t) = 1$.

Suppose that $f : R \rightarrow R$ is a definable infinitely increasing function and there exists $s \in \mathbb{Z}$ such that for some $k \in \mathbb{Z}$ we have $\ell_k(f(t)) \sim \ell_{k-s}(t)$. Then s is unique and $\ell_j(f(t)) \sim \ell_{j-s}(t)$ for all $j \geq k$. Following Rosenlicht [7], we then say that f has *level* s and we write $\text{level}(f) = s$. Equivalently, a definable infinitely increasing unary function f has level s if and only if there exists $N \in \mathbb{N}$ such that $\ell_{N+s}(f(t)) \sim \ell_N(t)$.

Definition. *The structure \mathfrak{R} is levelled if every definable infinitely increasing unary function has level; its complete theory $Th(\mathfrak{R})$ is levelled if every $\mathfrak{A} \equiv \mathfrak{R}$ is levelled.*

We can now state the main result of this note.

Theorem ($\mathbb{R}_{an,exp}$) *is levelled.*

We defer the proof until later.

Levelled structures have nice properties that can show up in unexpected ways. For example, it is shown in [6] that if \mathfrak{R} is levelled, and $*$: $R^2 \rightarrow R$ is definable, continuous and $(R, *)$ is a group, then $(R, *)$ is definably homeomorphic to $(R, +)$. (It is not known whether this property holds for \mathfrak{R} without the assumption that \mathfrak{R} be levelled.)

We now list some basic properties of level; the proofs are easy and we omit them.

Proposition. *Let f, f_1, f_2 be definable infinitely increasing unary functions with $level(f) = s$, $level(f_1) = s_1$ and $level(f_2) = s_2$.*

- (1) *For each $k \in \mathbb{Z}$, l_k has level k .*
- (2) *If ultimately $f_1(t) \leq f_2(t)$, then $s_1 \leq s_2$.*
- (3) *If $\alpha, \beta \in [1, \infty)$ are such that ultimately $f_1(t) \leq f_2(t)^\alpha$ and $f_2(t) \leq f_1(t)^\beta$, then $s_1 = s_2$.*
- (4) *Both $f_1 + f_2$ and $f_1 \cdot f_2$ have level equal to $\max(s_1, s_2)$.*
- (5) *The (ultimately defined) composition $f_1 \circ f_2$ has level $s_1 + s_2$.*

For $A \subseteq R^{m+1}$ and $x \in R^m$ put $A_x := \{t \in R : (x, t) \in A\}$, and for $f : A \rightarrow R$ and $x \in R^m$ define $f_x : A_x \rightarrow R$ by $f_x(t) := f(x, t)$.

Definition. *The structure \mathfrak{R} is exponentially bounded, or e -bounded for short, if for each definable $f : R \rightarrow R$ there exists $n \in \mathbb{N}$ such that ultimately $|f(t)| \leq e_n(t)$.*

Note. Clearly, if \mathfrak{R} is levelled then \mathfrak{R} is e -bounded. On the other hand, if \mathfrak{R} is e -bounded, then for every $m \in \mathbb{N}$ and definable function $f : R^{m+1} \rightarrow R$ the set

$$\{level(f_x) : f_x \text{ has level } \}$$

is finite. This follows from (1) and (2) of the previous proposition, and the fact that for f as above there is some $N \in \mathbb{N}$ such that for each $x \in R^m$ ultimately we have $|f_x(t)| \leq e_N(t)$. (This fact is established over the reals using 4.18 of [4], but the proof given there goes through for o-minimal expansions of arbitrary ordered fields.)

Proposition. *The following are equivalent:*

- (1) $\text{Th}(\mathfrak{R})$ is levelled.
- (2) For every $m \in \mathbb{N}$ and definable function $f : R^{m+1} \rightarrow R$ there exist integers $N, s(1), \dots, s(k)$ with $N \geq 0, s(1), \dots, s(k)$ such that for every $x \in R^m$, if f_x is infinitely increasing, then $\ell_N(f_x(t)) \sim \ell_{N-s(i)}(t)$ for some $i \in \{1, \dots, k\}$.
- (3) \mathfrak{R} is e -bounded, and for every $m \in \mathbb{N}$ and definable function $f : R^{m+1} \rightarrow R$ there exists $N \in \mathbb{N}$ such that for every $x \in R^m$, if f_x is infinitely increasing, then $\ell_{N+s}(f_x(t)) \sim \ell_N(t)$ for some integer $s (= s(x))$.

Proof. (1) \Rightarrow (2). We may assume that f is 0-definable, say by an $(m + 2)$ -ary formula φ in the language of \mathfrak{R} . Let $v = (v_1, \dots, v_m)$, and for each pair of integers (j, s) let $\psi_{j,s}(v)$ be the m -ary formula expressing: “If $\varphi(v, t, y)$ defines an infinitely increasing function $y = F_v(t)$, then $\ell_j(F_v(t)) \sim \ell_{j-s}(t)$.” Since $\text{Th}(\mathfrak{R})$ is levelled, for every $\mathfrak{A} \equiv \mathfrak{R}$ and every $a \in A^m$ (where A is the underlying set of \mathfrak{A}) there exist $j, s \in \mathbb{Z}$ such that $\mathfrak{A} \models \psi_{j,s}(a)$. By compactness, there exist integers $j(1), \dots, j(k), s(1), \dots, s(k)$ such that

$$\mathfrak{R} \models \forall v \left[\psi_{j(1),s(1)}(v) \vee \dots \vee \psi_{j(k),s(k)}(v) \right].$$

Put $N := \max\{0, j(1), \dots, j(k), s(1), \dots, s(k)\}$.

(2) \Rightarrow (1). Let $\mathfrak{A} \equiv \mathfrak{R}$ and g be an \mathfrak{A} -definable infinitely increasing unary function; say that g is defined by $\varphi(a, t, y)$ with $a \in A^m$ for some $m \in \mathbb{N}$ and φ an $(m + 2)$ -ary formula in the language of \mathfrak{R} . Let X be the 0-definable set consisting of all $x \in A^m$ such that $\varphi(x, t, y)$ defines an infinitely increasing unary function $y = f_x(t)$. Now define $f : A^{m+1} \rightarrow A$ by

$$f(x, t) := \begin{cases} f_x(t), & x \in X \\ 0, & \text{otherwise} . \end{cases}$$

Then f is 0-definable, and by elementary equivalence there exist $N \in \mathbb{N}$ and $s \in \mathbb{Z}$ with $\ell_N(f_a(t)) \sim \ell_{N-s}(t)$; that is, g has level s .

That (2) \Rightarrow (3) is clear, and (3) \Rightarrow (2) follows from the note preceding the statement of this proposition. ■

Note. If $\text{Th}(\mathfrak{R})$ is levelled and $\mathfrak{R}' := (R, <, +, \cdot, 0, 1, \exp, \dots)$ is a reduct of \mathfrak{R} , then $\text{Th}(\mathfrak{R}')$ is levelled.

(This is immediate from the preceding proposition, but this fact can also be established directly by a basic model-theoretic argument.)

We have no example at present of an \mathcal{O} -minimal expansion of an ordered exponential field whose complete theory is known to be not levelled. However, Boshernitzan [1] has shown that there are real analytic functions $f : (a, \infty) \rightarrow \mathbb{R}$ satisfying $f(t + 1) = e^{f(t)}$ for $t > a$ whose germs at $+\infty$ belong to Hardy fields; such a function clearly cannot be ultimately bounded by any fixed compositional iterate of e^x , hence does not have level. Also established in [1] is the existence of ultimately real analytic solutions to the functional equation $g(g(x)) = e^x$ (a so-called “half-iterate” of e^x) whose germs belong to Hardy fields. No such function could have level (otherwise, $1 = \text{level}(g \circ g) = 2\text{level}(g)$). It seems plausible that $(\mathbb{R}, <, +, \cdot, \exp)$ could be expanded by some such functions to an \mathcal{O} -minimal structure.

Proof of the Theorem

We now fix some $\mathfrak{R} \equiv \mathbb{R}_{\text{an}, \text{exp}}$, with underlying set R . We must show that \mathfrak{R} is levelled.

We let \mathcal{L}_{an} and T_{an} denote respectively the language and the theory of \mathbb{R}_{an} , and $\mathcal{L}_{\text{an}, \text{exp}}$ and $T_{\text{an}, \text{exp}}$ denote respectively the language and the theory of $\mathbb{R}_{\text{an}, \text{exp}}$.

We assume familiarity with the main results from [2,3]; we must first modify some of the constructions from those papers.

If G is a divisible ordered abelian group, then $R((t^G))$ denotes the field of formal power series of the form $f = \sum a_g t^g$, where g ranges over G , each $a_g \in R$ and $\text{supp } f := \{g : a_g \neq 0\}$ is well ordered. Since the reduct of \mathfrak{R} to \mathcal{L}_{an} is a model of T_{an} , we can naturally equip $R((t^G))$ with an \mathcal{L}_{an} -structure so that $R((t^G)) \models T_{\text{an}}$.

There is a natural valuation $v : R((t^G))^{\times} \rightarrow G$ given by $v(f) := \min \text{supp } f$. We extend this valuation to $R((t^G))$ by putting $v(0) := \infty$, with $v(f) < \infty$ for all $f \in R((t^G))^{\times}$.

In the following, we say that a map F from an ordered ring D into an ordered ring D' is a *partial exponential* if F is an order-preserving homomorphism from the additive group of D into the multiplicative group of positive elements of D' .

Construction of $R((t))^E$

We construct a chain of divisible ordered abelian groups

$$\{0\} := \Gamma_{-1} \subset \Gamma_0 \subset \Gamma_1 \subset \dots$$

such that Γ_{n-1} is a convex subgroup of Γ_n for each $n \in \mathbb{N}$. Putting $K_n := R((t^{\Gamma_n}))$ for each $n \in \mathbb{Z}$ with $n \geq -1$, we will obtain an \mathcal{L}_{an} -elementary chain

$$K_{-1} \prec K_0 \prec K_1 \prec \dots$$

where Γ_{n-1} is an ordered R -subspace of K_n for each $n \in \mathbb{N}$. We identify $K_{-1} = R((t^{\{0\}}))$ with R . We will define partial exponential maps $E_{n-1} : K_{n-1} \rightarrow K_n$ such that $E_{n-1} \subset E_n$ for each $n \in \mathbb{N}$.

Let $\Gamma_0 := R$. Let $E_{-1} : R \rightarrow R((t^R))$ be given by $E_{-1}(r) := \exp(r)$. Suppose now that $n > 0$ and that Γ_m and E_{m-1} have been constructed for $m < n$. Put

$$O_n := \{x \in K_n : v(x) \geq \gamma \text{ for some } \gamma \in \Gamma_{n-1}\}$$

and

$$\mathfrak{m}_n := \{x \in K_n : v(x) > \Gamma_{n-1}\}.$$

Note that $O_n = K_{n-1} \oplus \mathfrak{m}_n$. We extend E_{n-1} to a partial exponential $\widehat{E}_n : O_n \rightarrow K_n$ by setting $\widehat{E}_n(x) := E_{n-1}(r) \sum_{i \in \mathbb{N}} (\alpha^i / i!)$ for $x = r + \alpha$ with $r \in K_{n-1}$ and $\alpha \in \mathfrak{m}_n$. (Note that $\sum_{i \in \mathbb{N}} (\alpha^i / i!)$ is well-defined since $v(\alpha) > 0$.) Let $J_n := \{x \in K_n : \text{supp } x < \Gamma_{n-1}\}$; so $K_n = J_n \oplus O_n$ as K_{n-1} -linear spaces. Then we put $\Gamma_{n+1} := J_n \oplus \Gamma_n \subseteq K_n$, ordered as an R -linear subspace of K_n , so Γ_n is convex in Γ_{n+1} .

Finally, extend \widehat{E}_n to the partial exponential $E_n : K_n \rightarrow K_{n+1}$ given by

$$E_n(x) := t^{-a} \widehat{E}_n(b) \text{ for } x = a + b \text{ with } a \in J_n \text{ and } b \in O_n.$$

Put $R((t))^E := \bigcup K_n$, $\Gamma := \bigcup \Gamma_n$ and $E := \bigcup E_n$. Then $R((t))^E \models T_{\text{an}}$ and $E : R((t))^E \rightarrow R((t))^E$ is a partial exponential that

agrees with the restricted exponential function on $[-1, 1]$ and ultimately dominates all polynomials. Note that $R((t))^E$ is a subfield of $R((t^\Gamma))$.

Construction of $R((t))^{LE}$

Similarly as in §2 of [3] we obtain an $\mathcal{L}_{\text{an,exp}}$ -embedding $\Phi : R((t))^E \rightarrow R((t))^E$ such that $\Phi(t^{-1}) = E(t^{-1})$. Let x denote t^{-1} . Put $L_0 := R((t))^E$. We can find an $\mathcal{L}_{\text{an,exp}}$ -extension L_1 of L_0 and an isomorphism $\eta_1 : L_1 \rightarrow R((t))^E$ such that η_1 maps $R((t))^E$ onto $\Phi(R((t))^E)$. Then $E(\eta_1^{-1}(x)) = x$. Indeed, every positive element g of $R((t))^E$ has a logarithm in L_1 (that is, there exists $h \in L_1$ such that $E(h) \doteq g$). We continue by constructing for each $n \in \mathbb{N}$ an $\mathcal{L}_{\text{an,exp}}$ -extension L_{n+1} of L_n and an isomorphism $\eta_{n+1} : L_{n+1} \rightarrow R((t))^E$ such that η_{n+1} maps L_n onto $\Phi(R((t))^E)$. Every element of L_n has a logarithm in L_{n+1} . Finally, put $R((t))^{LE} := \bigcup L_n$.

Every positive element of $R((t))^{LE}$ has a logarithm in $R((t))^{LE}$. Thus, from the axiomatization of $T_{\text{an,exp}}$ from [2], we see that $R((t))^{LE} \models T_{\text{an,exp}}$. By §5 of [2], we may identify the field \mathcal{H} of germs at $+\infty$ of definable unary functions with the smallest elementary substructure of $R((t))^{LE}$ containing R and the element $x = t^{-1} \in R((t))^{LE}$. Therefore, in what follows we routinely identify any given definable unary function f with its germ $f \in \mathcal{H}$, which in turn is identified with the element $f \in R((t))^{LE}$. In particular, note that for every definable unary function f we have $E(f) = \exp(f)$, and if f is ultimately positive then $E(\ell(f)) = f$. Thus, there is no harm in denoting the logarithm function for $R((t))^{LE}$ by ℓ , and using the notation ℓ_k for $k \in \mathbb{Z}$ in the obvious fashion. Note in particular that $\eta_n^{-1}(x) = \ell_n(x)$ for all $n \geq 1$.

Given definable unary functions f and g with g ultimately nonzero, we have $f(x) \sim g(x)$ if and only if $\lim_{x \rightarrow +\infty} f(x)/g(x) = 1$ if and only if $v(f - g) > v(g)$. Thus, given nonzero $f, g \in R((t))^{LE}$, we write $f \sim g$ for $v(f - g) > v(g)$, that is, $f = g(1 + \epsilon)$ for some $\epsilon \in R((t))^{LE}$ with $v(\epsilon) > 0$. Note also that $v(f) = v(g)$ if and only if $f \sim cg$ for some nonzero $c \in R$. It is easy to see that \sim is a congruence relation on the multiplicative group of nonzero elements of $R((t))^{LE}$.

Lemma. *Let $f, g \in R((t))^{LE}$ with $f, g > 0$, and $v(g) < 0$.*

- (1) *If $f = gh$ with $g > h^r$ for all $r \in R$, then $\ell(f) \sim \ell(g)$.*
- (2) *If $v(f) = v(g)$, then $\ell_k(f) \sim \ell_k(g)$ for all $k > 0$.*

Proof. For (1), note that for all positive $r \in R$ we have

$$r(\ell(f) - \ell(g)) = r\ell(h) = \ell(h^r) < \ell(g),$$

that is, $v(\ell(f) - \ell(g)) > v(\ell(g))$.

An easy induction on k yields (2). ■

Claim. Let $g \in R((t))^E$ with $v(g) < 0$ and $g > 0$, and let k be the least positive integer such that $v(g) \in \Gamma_k$ (as in the construction of $R((t))^E$). Then $\ell_{2+k}(g) \sim \ell_2(x)$.

Proof. We prove this by induction on k . First, suppose $k = 0$. Then $v(g) = v(x^r)$ for some positive $r \in R$, and by (2) of the Lemma we have

$$\ell_2(g) \sim \ell_2(x^r) = \ell(r) + \ell_2(x) \sim \ell_2(x).$$

Suppose now that the result holds for a certain $k > 0$ and let $v(g) \in \Gamma_{k+1} \setminus \Gamma_k$. Then $v(g) = \delta + \gamma$ where $\delta \in J_k$, $\delta < 0$ and $\gamma \in \Gamma_k$. Hence, $v(\delta) \in \Gamma_k \setminus \Gamma_{k-1}$ and $v(\delta) < \Gamma_{k-1}$, so $\ell_{2+k}(-\delta) \sim \ell_2(x)$ by the inductive assumption. Also, we have $g = t^\delta(at^\gamma + \mu)$, with $a \in R$ and $v(\mu) > \gamma$. Now $\delta < \Gamma_k$, so $\ell(g) \sim \ell(t^\delta) = -\delta$ and $\ell_{2+k+1}(g) \sim \ell_{2+k}(-\delta)$ by (1) and (2) of the Lemma, respectively. Thus, $\ell_{2+k+1}(g) \sim \ell_2(x)$. ■

Claim. Let $g \in L_n$ (as in the construction of $R((t))^{LE}$), $g > 0$ and $v(g) < 0$. Then there exists $s \in \mathbb{Z}$ such that $\ell_{2+n+s}(g) \sim \ell_{2+n}(x)$.

Proof. Let $f_n : L_n \rightarrow R((t))^E$ be as in the construction of $R((t))^{LE}$. By the previous claim, there is some $k \in \mathbb{N}$ such that $\ell_{2+k}(f_n(g)) \sim \ell_2(x)$. Since f_n is an $\mathcal{L}_{\text{an,exp}}$ -isomorphism, we have

$$\ell_{2+k}(g) \sim \ell_2(f_n^{-1}(x)) = \ell_2(\ell_n(x)) = \ell_{2+n}(x).$$

Hence $\ell_{2+n+s}(g) \sim \ell_{2+n}(x)$, where $s = k - n$. ■

Definition. An element $f \in R((t))^{LE}$ has level s for $s \in \mathbb{Z}$ if $f > 0$, $v(f) < 0$ and there is an $N \in \mathbb{N}$ such that $\ell_{N+s}(f) \sim \ell_N(x)$.

It is immediate from the preceding claim and the construction of $R((t))^{LE}$ that every $g \in R((t))^{LE}$ with $g > 0$ and $v(g) < 0$ has level s for some $s \in \mathbb{Z}$. Hence, \mathfrak{R} is levelled. ■

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