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Tutorial 2 Hyperreals & Their Applications

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Overview

Three ways to introduce hyperreals:

- ① Existence proof (Model Theory)
- ② Axiom systems
- ③ Ultrapower construction





Overview

Many ways to motivate hyperreals:

- ① History of calculus
- 2 Infinitesimal intuitions
- 3 Paradoxes of infinity
- Formal epistemology
- S Philosophy of science
- **6 & Much more**



Applications

We will get back to our last topic of the first tutorial:

Hyperreals and 0.999...



But first, we examine the underlying topic: Infinitesimals and null-sequences



Infinitesimals and null-sequences

In classical analysis:

The sequence

$$\langle 0.1, 0.01, 0.001, ..., 10^{-n}, ... \rangle$$

converges to 0; it's a null-sequence.

Can NSA teach us something about the common intuition that this sequence is a non-zero infinitesimal?

Yes, that is exactly what NSA does.



Introduction ③

The ultrapower construction of $*\mathbb{R}$

First, we review the constructions of $\mathbb R$ of ${}^*\mathbb Q$





Construction of R

We will review the construction of \mathbb{R} via Cauchy sequences on \mathbb{Q} .

There are multiple other constructions for \mathbb{R} starting from \mathbb{Q} , including Dedekind cuts or Weierstrass' construction.



Construction of R

```
\mathbb{Q}^{\mathbb{N}} = set of \omega-sequences of rationals = { \langle q_1, q_2, ..., q_n, ... \rangle \mid \forall n \in \mathbb{N} \ (q_n \in \mathbb{Q})  }
```

```
egin{aligned} egin{aligned} eta & \text{As such, } \mathbb{Q}^{\mathbb{N}} & \text{does not form a field} \\ \textbf{\textit{E.g.}}, \langle 1,0,0,0,... \rangle \times \langle 0,1,1,1,... \rangle = \langle 0,0,0,0,... \rangle \end{aligned}
```

1 Look at a particular subset of $\mathbb{Q}^{\mathbb{N}}$:

```
C = set of Cauchy sequences in \mathbb{Q}^{\mathbb{N}}
= { \langle q_1, q_2, ..., q_n, ... \rangle \mid \forall n \in \mathbb{N} \ (q_n \in \mathbb{Q}) \land \forall \epsilon > 0 \in \mathbb{Q}, \exists N \in \mathbb{N}, \forall n,m > N: |q_m - q_n| < \epsilon }
```



Construction of R

2 Define equivalence relation ~ on C:

$$\langle q_n \rangle \sim \langle s_n \rangle \Leftrightarrow$$

$$\forall \epsilon > 0 \in \mathbb{Q}, \exists N \in \mathbb{N}, \forall n > N: |q_n - s_n| < \epsilon$$

9 Define equivalence classes on C:

$$[\langle q_n \rangle]_{\sim} = \{ \langle s_n \rangle \mid \langle q_n \rangle \sim \langle s_n \rangle \}$$

4 Now, we can define R:

$$\mathbb{R} = \{ [\langle q_n \rangle]_{\sim} | \langle q_n \rangle \in \mathbb{C} \}$$

"set of equivalence classes"

$$= C/_{\sim}$$

= C/~ "quotient ring"

9 Embed \mathbb{Q} in \mathbb{R} : $\forall q \in \mathbb{Q}$, $q = [\langle q, q, q, ... \rangle]_{\mathbb{Q}}$



Construction of R

Question:

Could we have considered a different kind of equivalence relation, defined on all of $\mathbb{Q}^{\mathbb{N}}$?

Answer:

Yes, we will see an example of this: the ultrapower construction of *0.



Construction of *Q

- **0** Start from *all* sequences of rational numbers, $\mathbb{Q}^{\mathbb{N}}$
- **2** Define equivalence relation on $\mathbb{Q}^{\mathbb{N}}$: First, fix a free ultrafilter, \mathcal{U} , on \mathbb{N} Then, define equivalence under \mathcal{U}

$$\langle \mathbf{q}_{\mathbf{n}} \rangle \sim_{\mathcal{U}} \langle \mathbf{s}_{\mathbf{n}} \rangle \Leftrightarrow \{ \mathbf{n} \mid \mathbf{q}_{\mathbf{n}} = \mathbf{s}_{\mathbf{n}} \} \in \mathcal{U}$$

We will come back to the definition of a free ultrafilter soon; it defines 'large' index sets.



Construction of *Q

- **9** Define equivalence classes on $\mathbb{Q}^{\mathbb{N}}$ $[\langle q_n \rangle]_{\sim_{\mathcal{U}}} = \{\langle s_n \rangle \mid \langle q_n \rangle \sim_{\mathcal{U}} \langle s_n \rangle \}$
- **4** Now, we can define *ℚ:

 *ℚ = { $[\langle q_n \rangle]_{\sim_{\mathcal{U}}} | \langle q_n \rangle \in \mathbb{Q}^{\mathbb{N}}$ }

 "set of equivalence classes"

 = $\mathbb{Q}^{\mathbb{N}}/\sim_{\mathcal{U}}$ "quotient ring"
- **9** Embed \mathbb{Q} in \mathbb{Q} : $\forall q \in \mathbb{Q}, q = [\langle q, q, q, ... \rangle]_{\sim q_I}$



Construction of *ℝ

At this point, it is easy to construct ${}^*\mathbb{R}$:

Just follow the recipe for ${}^*\mathbb{Q}$, but start from all sequences of real numbers $\mathbb{R}^{\mathbb{N}}$ (instead of $\mathbb{Q}^{\mathbb{N}}$).



Filters

filter, U, on \mathbb{N}

- $U \subset \mathcal{P}(\mathbb{N})$
- $\emptyset \notin U \land \mathbb{N} \in U$ "proper, non-empty"
- A,B∈ $\mathcal{U} \Rightarrow A \cap B \in \mathcal{U}$ "closure under finite meets"
- $A \in \mathcal{U} \Rightarrow \forall B \supset A, B \in \mathcal{U}$ "upper set"



Filters

ultrafilter, U, on $\mathbb N$

- $U \subset \mathcal{P}(\mathbb{N})$
- $\emptyset \notin U \land \mathbb{N} \in U$
- $A,B \in U \Rightarrow A \cap B \in U$
- $A \in \mathcal{U} \Rightarrow \forall B \supset A, B \in \mathcal{U}$
- $\forall A \subseteq \mathbb{N} (A \notin \mathcal{U} \Rightarrow A^{C} (= \mathbb{N} \setminus A) \in \mathcal{U})$



Filters

principal ultrafilter, U, on $\mathbb N$ (or fixed)

- $U \subset \mathcal{P}(\mathbb{N})$
- $\emptyset \notin U \land \mathbb{N} \in U$
- $A,B \in \mathcal{U} \Rightarrow A \cap B \in \mathcal{U}$
- $A \in \mathcal{U} \Rightarrow \forall B \supset A, B \in \mathcal{U}$
- $\forall A \subseteq \mathbb{N} \ (A \notin \mathcal{U} \Rightarrow A^{C} \ (= \mathbb{N} \setminus A) \in \mathcal{U})$
- ∃n∈N, ∀A∈*U*: n∈A



Filters

Non-principal ultrafilter, U, on $\mathbb N$ (or free)

- $U \subset \mathcal{P}(\mathbb{N})$
- $\emptyset \notin U \land \mathbb{N} \in U$
- $A,B \in \mathcal{U} \Rightarrow A \cap B \in \mathcal{U}$
- $A \in \mathcal{U} \Rightarrow \forall B \supset A, B \in \mathcal{U}$
- $\forall A \subseteq \mathbb{N} (A \notin \mathcal{U} \Rightarrow A^{C} (= \mathbb{N} \setminus A) \in \mathcal{U})$
- $\not\exists$ n∈ \mathbb{N} , \forall A∈ \mathcal{U} : n∈A



Filters

Non-principal ultrafilter, U, on $\mathbb N$ (or free)

- $U \subset \mathcal{P}(\mathbb{N})$
- $\emptyset \notin U \land \mathbb{N} \in U$
- $A,B \in \mathcal{U} \Rightarrow A \cap B \in \mathcal{U}$
- $A \in \mathcal{U} \Rightarrow \forall B \Rightarrow A, B \in \mathcal{U}$

Equivalence relation on $\mathbb{R}^{\mathbb{N}}$

Trichotomy on *ℝ

• Intersection of all sets in $U = \phi$

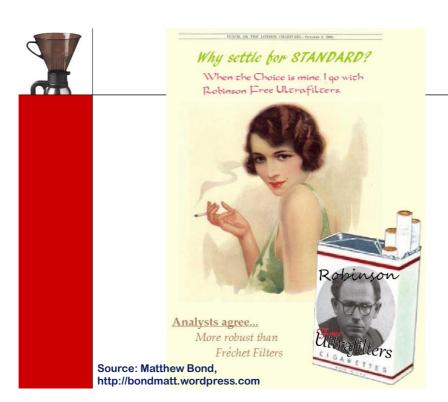
 $\mathbb{R} \neq {}^{\star}\mathbb{R}$



Filters

Remark: The existence of a free ultrafilter requires Zorn's Lemma, which is equivalent to the Axiom of Choice (Tarski, 1930).

The first model of NSA only used a Fréchet filter (filter of all cofinite sets), which is free but not ultra. This gives a weaker theory, which is still interesting for constructivists.





Applications

Back to:

Hyperreals and 0.999...





Hyperreals and 0.999...

In classical analysis:

"0.999..." is exactly equal to (or just a different notation for) "1.000..."

Can NSA teach us something about the common intuition that 0.999... is infinitesimally smaller than unity?





Hyperreals and 0.999...

In ℝ:

 $\langle 0.9, 0.99, 0.999, ... \rangle \sim \langle 1, 1, 1, ... \rangle$ Hence, 0.999... = 1.000...

In \mathbb{Q} (or \mathbb{R}):

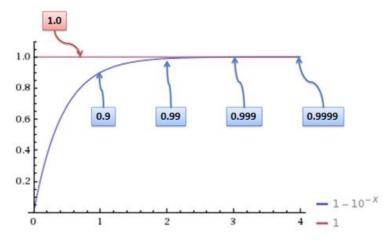
 $\langle 0.9, 0.99, 0.999, ... \rangle \sim_{\mathcal{U}} \langle 1, 1, 1, ... \rangle$ Hence, $[\langle 0.9, 0.99, 0.999, ... \rangle]_{\sim_{\mathcal{U}}} \neq 1$

Be careful! The number $[\langle 0.9, 0.99, ... \rangle]_{\sim_{\mathcal{U}}}$ is <u>not</u> equal to the real number 0.999... It is a hyperreal number with standard part 1; the number itself is smaller than 1 by an infinitesimal: $[\langle 0.1, 0.01, ..., 10^{-n}, ... \rangle]_{\sim_{\mathcal{U}}}$.



Hyperreals and 0.999...

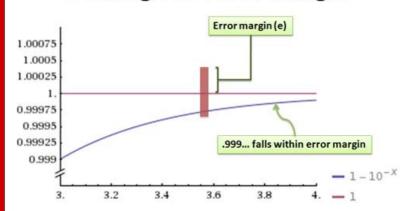
Visualizing 0.999...





Hyperreals and 0.999...

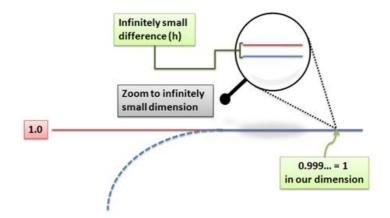






Hyperreals and 0.999...

The Infinitesimal Difference



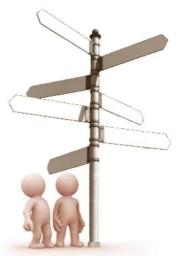


Applications

Paradoxes of infinity

Cardinality versus numerosity







Counting

Two principles for comparing sets:

Euclidean part-whole principle If A is a proper subset of B, then A is strictly smaller than B.

Humean one-to-one correspondence If there is a 1-1 correspondence between A and B, then A and B are equal in size.

For finite sets, these principles lead to equivalent ways of counting



Counting

Two principles for comparing sets:

Euclidean part-whole principle If A is a proper subset of B, then A is strictly smaller than B.

Humean one-to-one correspondence If there is a 1-1 correspondence between A and B, then A and B are equal in size.

⊗ For infinite sets, these principles are incompatible



Cardinality

Cantor preserved one principle:

Euclidean part-whole principle If A is a proper subset of B, then A is strictly smaller than B.

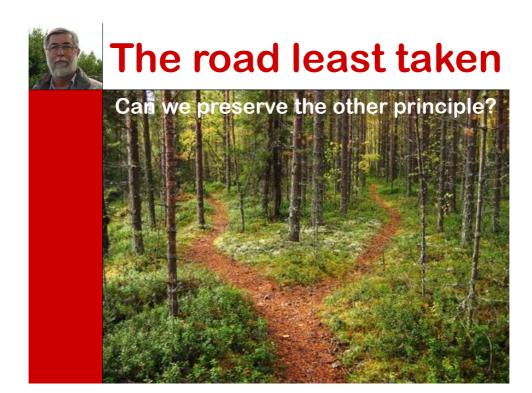
Humean one-to-one correspondence If there is a 1-1 correspondence between A and B, then A and B are equal in size.

This is the basis for 'counting' infinite sets, according to Cantor's cardinality theory



Cardinal numbers

A recent paper by Mancosu asks: "Was Cantor's theory of infinite number inevitable?"





Numerosity

Can we preserve the other principle?

Euclidean part-whole principle If A is a proper subset of B, then A is strictly smaller than B.

Humean one-to-one correspondence If there is a 1-1 correspondence between A and B, then A and B are equal in size.

The answer is "Yes": this is the basic idea of Benci's numerosity theory.



Numerosity

Axioms

Benci, Forti, Di Nasso (2006)

A numerosity function is a function num: $\mathcal{P}(\mathcal{O}rd) \to \mathcal{A}$ (ordered semi-ring) taking nonnegative values, which satisfies: [Half Humean] If num(A) = num(B), then A is in 1-1 correspondence with B [Unit] $\forall o \in \mathcal{O}rd$, $num(\{o\}) = 1$ [Sum] If $A \cap B = \emptyset$, then $num(A \cup B) = num(A) + num(B)$ [Product] If τ is a θ -tile, then $\forall A \subseteq \tau$, $\forall B \subseteq \delta < \theta^{\omega}$, $num(A \otimes_{\tau} B) = num(A) \cdot num(B)$

Consequence: part-whole principle holds



Numerosity

Assume $\mathbb{N} = \{1,2,3,...\}$ and $num(\mathbb{N}) = \alpha$ Basic examples

Then: $num(\mathbb{N}\setminus\{1\}) = \alpha-1$

 $num(\mathbb{Z}) = 2\alpha + 1$ $num(\mathbb{N} \times \mathbb{N}) = \alpha^2$

 $num(\{1,...,n\}) = n$

Numerosity can be regarded as the ideal value of a real-valued ω-sequence (some type of non-Archimedean limit). This idea is developed further in Alphatheory, an axiomatic approach to NSA.



Applications

Probability

Can infinitesimals help us to build regular probability functions?





Infinitesimals and probability

My initial motivation for Regularity

- Probability theory starts from determining possible outcomes (*i.e.*, fixing a sample space).
- It seems odd that the distinction between possible and impossible can get lost once we start assigning probability values.
- Yet, it does in standard probability theory (with countable additivity).



Infinitesimals and probability

My initial motivation for NSA:

Can we get regular probability functions using infinitesimals?

As it turned out, this idea was not new: Skyrms (1980), Lewis (1980).



Infinitesimals and probability

Problems of interest:

- drawing a random number from N (de Finetti's infinite lottery) and conditionalizing on an even number, or on a finite subset:
- throwing darts at [0,1]_R and conditionalizing on $[0,1]_0$;
- a fully specific outcome (e.g., 'all heads') of an ω-sequence of tosses with a fair coin.



Infinitesimals and probability

Four categories of probability theories:



Here

Domain Range	Standard	Non-standard
Standard (R)	Kolmogorov	Loeb
Non-standard (*ℚ or *ℝ)	k	Nelson

Legend: **Standard**

> Non-standard: internal Non-standard: external



Infinitesimals and probability

Observe:

None of the existing approaches can describe a fair lottery on $\mathbb N$ or $\mathbb Q$ (or any countably infinite sample space).

Moreover:

None of the existing approaches can describe a fair lottery on a <u>standard</u> infinite sample space (of any cardinality) in a regular way.



Infinitesimals and probability

Four categories of probability theories:

Domain Range	Standard	Non-standard
Standard (R)	Kolmogorov	Loeb
Non-standard (*ℚ or *ℝ)	NAP	Nelson

"Non-Archimedean Probability"
Together with Vieri Benci and Leon Horsten



Non-Archimedean Probability (NAP)

NAP0 Domain & Range

Probability is a function P, from $\mathcal{P}(\Omega)$ to $[0,1]_{\Re}$ with \Re a superreal field

NAP1 Positivity

 $\forall A \in \mathcal{F}(\Omega), P(A) \geq 0$

NAP2 Normalization & Regularity

 $\forall A \in \mathcal{F}(\Omega), P(A) = 1 \Leftrightarrow A = \Omega$

NAP3 Finite Additivity (FA)

 $\forall A,B \in \mathcal{P}(\Omega), A \cap B = \emptyset \Rightarrow P(A \cup B) = P(A) + P(B)$

NAP4 Non-Archimedean Continuity

 \exists algebra homomorphism J: $\mathfrak{F}(\mathcal{P}_{\mathsf{fin}}(\Omega), \mathbb{R}) \to \mathfrak{R}$ such that $\forall A \in \mathcal{P}(\Omega), P(A) = \mathsf{J}(p(A \mid \cdot))$

 $\forall \ \lambda \in \mathcal{F}_{fin}(\Omega) \setminus \emptyset, \ p(A \mid \lambda) = P(A \cap \lambda) / P(\lambda) \in \mathbb{R}$



Non-Archimedean Probability (NAP)

NAP functions:

- Are regular;
- Allow conditionalization on any possible event (i.e., not on φ);
- Are defined on the full sample space of any standard set of any cardinality (i.e., no non-measurable sets);
- Obey an infinite additivity principle (not CA);
- Are external objects.



Non-Archimedean Probability (NAP)

In the special case of a fair lottery, NAP theory is closely related to numerosity:

If
$$\forall \omega_1, \omega_2 \in \Omega, \ \mathsf{P}(\{\omega_1\}) = \mathsf{P}(\{\omega_2\}), \quad \text{``fair''}$$
 then
$$\forall \mathsf{A} \subseteq \Omega, \ \mathsf{P}(\mathsf{A}) = \textit{num}(\mathsf{A}) \ \textit{| num}(\Omega)$$



What's the cost?

We claim that we can assign infinitesimal probabilities to fully specific outcomes of an infinite sequence of coin tosses = $1/num(2^{\mathbb{N}})$.

What about Williamson's argument?



What's the cost?

Remember these two principles?

Euclidean part-whole principle If A is a proper subset of B, \Rightarrow Regularity then A is strictly smaller than B.

Humean one-to-one correspondence If there is a 1-1 correspondence between A and B, then A and B are equal in size.

⇒ Translation symmetry

⊗ For infinite sets, you can't have both



Non-Archimedean Probability (NAP)

Many problems in the foundations of probability theory can be solved (or at least better understood), if we allow the probability function to have a non-Archimedean range.





Applications

Formal epistemology

Can infinitesimals help us to formalize the Lockean Thesis?







Lockean Thesis

"It is rational to believe statement x if the probability of that statement P(x) is sufficiently close to unity"

Usual formalization: thresholds (not compatible with CP)

My idea, interpret LT as follows:

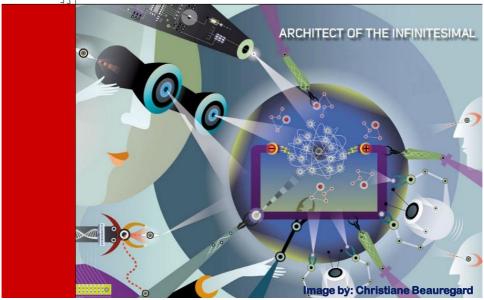
"It is rational to believe x

if P(x) is indistinguishable
from 1 (in a given context)"

+ Formalize this using 'relative analysis'



Relative analysis





Relative analysis

- 8 axioms introduce new predicate 'level' on the domain of the real numbers:
- (1) \forall A $\in \mathcal{P}_{fin}(\mathbb{R})$, \exists coarsest level V, s.t. \forall x \in A, x is observable at level V
- (2) \forall two levels (V_1, V_2) , we can say which level is at least as fine as the other $(`V_1 \supseteq V_2')$ or $`V_2 \supseteq V_2')$
- (3) \forall level V, $\exists x \mathbb{R} \setminus \{0\}$: x is ultrasmall compared to V
- (4) Neighbor Principle
- (5) Closure Principle
- (6) Stability Principle
- (7) Definition Principle
- (8) Density of levels



Relative analysis

Example: level of a bucket of sand

Grain < 1 mm Microscopic Pucket
~1 dm
Mesoscopic

Beach
> 1 km
Macroscopic







Appreciable size
Standard



Inconceivably large
Ultralarge
Relatively infinite



Lockean Thesis

In relative analysis it is easy to define this indistinguishability relation:

 \forall r, s \in R: $r \approx_V s \Leftrightarrow$ \exists u \in R such that r = s + u and u is ultrasmall compared to V

We can use this relation to formalize LT in a soritic, context-dependent way:

LT formalized with levels:

 $B(x) \in R_V \Leftrightarrow P(x) \approx_V 1$



Lockean Thesis

LT formalized with levels: $B(x) \in R_V \Leftrightarrow P(x) \approx_V 1$

This model is called "Stratified belief"

The aggregation rule for this model is the "Stratified conjunction principle":

- the conjunction of a standard number of rational beliefs is rational;
- not necessarily so for an ultralarge number of conjuncts.



The importance of relative infinitesimals





The importance of relative infinitesimals





Applications

Philosophy of science 1/2

Rethinking the continuum





Infinitesimals and the continuum

We often use "the continuum" as a synonym for the standard reals.

However, this is but one formalization of the concept of a continuum.

Hyperreals form an alternative formalization of the concept. Katz *et al.* propose to refer to ${}^*\mathbb{R}$ as a "thick continuum" (\mathbb{R}).



Are infinitesimals chunky?

Like the standard reals, hyperreals are infinitely divisible. In particular: infinitesimals are infinitely divisible.

Important distinction 1:

Like a finite set, hyperfinite grids do contain a smallest non-zero element. ⇒ Chunky



Are infinitesimals chunky?

Important distinction 2:

Besides the hyperreals, there are other systems to model infinitesimals, but which have different properties.

- Archimedes, Zeno, et al: Infinitesimals as dimensionless points.
- SIA (Bell):
 Nilsquare infinitesimals

(*)**R**?

Infinitesimals and the continuum

But do we need the continuum – be it \mathbb{R} or ${}^*\mathbb{R}$ – at all?

In particular, do we need it in the empirical sciences?



Dispensing with the continuum

Sommer and Suppes, 1997

ERNA: an axiomatic approach to NSA.

Much of physics does not rely on the existence of a completed continuum; for this, the structure of *Q suffices.

Let's trade the axiom of completeness for an axiom that states the existence of infinitesimals: more constructive + better match to geometric intuitions.



Dispensing with the continuum

Possible objection:

Irrational numbers, such as $\sqrt{2}$ and π , are common in physics, but do not exist in \mathbb{Q} .

However, there are elements in \mathbb{Q} that have the same decimal places as these numbers. Hence, \mathbb{R} and \mathbb{Q} are observationally equivalent.

This notion of empirical indistinguishability touches upon the very essence of 'infinitesimals'.



Applications

Philosophy of science 2/2

Hyperfinite models and determinism





Hyperfinite models

Differential equations and stochastic analysis with a hyperfinite time line.

 $\mathbb{T} = \{0, \Delta t, 2\Delta t, ..., 1-\Delta t, 1\}$ with Δt a positive infinitesimal

Typically use non-standard measure theory (Albeverio *et al.*), but this is not really necessary (Benci *et al.*): "In many applications of NSA, only elementary facts and techniques seem necessary."



(In-)determinism

Peano's existence theorem (PET)

 \forall f:[0,1]× $\mathbb{R} \to \mathbb{R}$ continuous & bounded

 $\forall u_0 \in \mathbb{R}$

 $\exists u:[0,1] \rightarrow \mathbb{R}$

such that: $\int du(t)/dt = f(t, u(t))$ $u(0) = u_0$

Observe:

- The solution typically is not unique: indeterminism;
- in the standard proof one such solution is constructed.



(In-)determinism

Peano's existence theorem (PET)

 \forall f:[0,1]× $\mathbb{R} \rightarrow \mathbb{R}$ continuous & bounded

 $\forall u_0 \in \mathbb{R}$

 $\exists u:[0,1] \rightarrow \mathbb{R}$

such that: $\begin{cases} du(t)/dt = f(t, u(t)) \\ u(0) = u_0 \end{cases}$

Observe:

 Taken as functions of hyperreal numbers on a hyperfinite grid, the solution obtained in the proof of PET would be unique.



(In-)determinism

Example

$$\begin{cases} du(t)/dt = 3u^{2/3} \\ u(0) = 0 \end{cases}$$

This generates a family of solutions ("Peano broom"):

$$u(t)=0$$
 $0 \le t < a$
 $u(t)=(t-a)^3$ $a \le t \le 1$

One way to obtain all the solutions:

- (1) Allow for infinitesimal perturbations of the initial condition and/or the ODE.
- (2) For each perturbation, follow the construction of a solution in the PET proof.
- (3) Take the standard part.



(In-)determinism

Norton's dome: a failure of determinism in classical mechanics. Same phenomenon as before, here with a 2nd order ODE.

Hyperfinite model of the dome: is deterministic!

Hyperfinite model and standard model are empirically indistinguishable

⇒ Determinism is model-dependent Cf. Werndl, 2009

