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# Proof of Ultrafilter lemma with two propositions and Zorn lemma

Asked 6 years, 8 months ago   Modified 6 years, 8 months ago   Viewed 662 times

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I would like to prove the following:

1

Let  $X$  be any set, then every filter  $\mathcal{F}$  on  $X$  is contained in an ultrafilter  $F$

Using **two propositions** and **Zorn Lemma**. I am required to come up with the propositions and the proof. Can someone check if everything looks okay.

Recall definitions:

**A filter  $\mathcal{F} \subset \mathcal{P}(X)$  is a collection of sets satisfying:**

1.  $\emptyset \notin \mathcal{F}$
2.  $A \in \mathcal{F}, A \subseteq B \implies B \in \mathcal{F}$
3.  $A, B \in \mathcal{F} \implies A \cap B \in \mathcal{F}$

and

$F$  is an ultrafilter if for all  $\mathcal{F}$  a filter on  $X$ ,  $F \not\subseteq \mathcal{F}$

**Proposition 1:** If  $F$  is a maximal element of  $(\mathbb{F}, \subseteq)$ , where  $\mathbb{F} = \{\mathcal{F} | \mathcal{F} \text{ is a filter on } X\}$ , then  $\mathcal{F} \subset F, \forall \mathcal{F} \in \mathbb{F}$  (Read: Maximal element of poset  $(\mathbb{F}, \subseteq)$  contains all filters)

**Proposition 2:** Every chain in  $\mathbb{F}$  given above has an upperbound given by  $G = \bigcup \mathcal{C}$ ,  $\mathcal{C}$  is a chain of filters.

**Zorn Lemma** (Adapted to this scenario): Given  $(\mathbb{F}, \subseteq)$  a poset,  $\subseteq$  is ordering by inclusion, if every chain in  $\mathbb{F}$  has an upperbound, then  $\mathbb{F}$  contains a maximal element.

**proof:**

*Proof of proposition 1:* Let  $F$  be the maximal element on  $(\mathbb{F}, \subseteq)$ , take a filter  $\mathcal{F} \in \mathbb{F}$ , we wish to show that  $\mathcal{F} \subseteq F$ . By contradiction, suppose  $\mathcal{F} \not\subseteq F$ , then either  $F \subset \mathcal{F}$  or  $F \cap \mathcal{F} = \emptyset$ .

We eliminate the former case because it contradicts the definition of being maximal. Suppose  $F \cap \mathcal{F} = \emptyset$ , take  $A \in \mathcal{F}$ , then by definition of being maximal,  $A \in F$  or  $X \setminus A \in F$ . By assumption,  $A$  cannot be in  $F$ , therefore for all  $A \in \mathcal{F}$ ,  $X \setminus A \in F$ . Then suppose  $A = X$ , then  $X \setminus X = \emptyset \in F \implies$  contradicts definition of being a filter.

Therefore,  $F$  contains all  $\mathcal{F}$  a filter on  $X$ .

*Proof of proposition 2:* Let  $\mathcal{C}$  be a chain on  $\mathbb{F}$ , then  $\mathcal{C} = \{\mathcal{F}_\alpha | \alpha \in I\}$  for some index set  $I$ . Take  $G = \bigcup \mathcal{C}$  and we claim this is the upperbound of  $\mathcal{C}$ . Indeed,  $\forall \mathcal{F}_\alpha \in \mathcal{C}, \mathcal{F}_\alpha \subset G$ . We

wish to show that  $G$  is a filter. Suppose not, then there exists  $A \in G$  such that  $A \subset B$ ,  $B \subset \mathcal{P}(X)$  and  $B \notin G$ . Since  $A$  is contained in some  $\mathcal{F}_i \subset G$ , then by definition of a chain,  $\exists k > i$ , such that  $\mathcal{F}_i \subset \mathcal{F}_k$  and  $A \in \mathcal{F}_k$ ,  $k > i$ . Then  $\forall B, B \subset \mathcal{P}(X)$   
 $A \subset B, \implies B \in \mathcal{F}_k$ . But since  $G = \bigcup \mathcal{C}$ ,  $B \in G$ . Contradiction. So  $G = \bigcup \mathcal{C}$  is a filter.

*Conclusion by Zorn Lemma:* We know that given  $(\mathbb{F}, \subseteq)$  a poset,  $\subseteq$  is ordering by inclusion, if every chain in  $\mathbb{F}$  has an upperbound, then  $\mathbb{F}$  contains a maximal element. By (proposition 2), every chain has an upperbound, then  $\mathbb{F}$  contains a maximal element  $F$  which is an ultrafilter on  $X$  and by (proposition 1) contains every filter on  $X$ . So every set  $X$  has an ultrafilter that contains every filter on  $X$

Can someone check the above is sound. Please let me know if there is need for corrections. Thank you.

elementary-set-theory

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edited Apr 13, 2017 at 12:21

asked Jul 11, 2016 at 13:40



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1



Shamisen Expert

7,662 7 41 85

You did not check closure of  $G$  under intersection. – André Nicolas Jul 11, 2016 at 13:54

Proposition 1 is false. If it were true, there could only be one ultrafilter on any set. Moreover, your final argument, even if it were correct, would only establish the existence of some ultrafilter on  $X$ , not one containing a given filter  $\mathcal{F}$ . – Brian M. Scott Jul 11, 2016 at 14:01

The definition of ultrafilter I am accustomed to builds in for all  $A$ ,  $A$  is in the ultrafilter  $D$  or  $X \setminus A$  is. Extensions of filter to ultrafilter are often highly non-unique, so one should not say or assume that there is **the** maximal element. – André Nicolas Jul 11, 2016 at 14:19

@AndréNicolas Hi from the feedbacks I am not certain what I should change. That being said, I could add in closure of  $G$  under intersection and also check for  $\emptyset$  case. But I am not sure how to fix proposition 1. – Shamisen Expert Jul 11, 2016 at 14:27

- (More) So suppose neither is. Show that we can add  $B$  to  $U$  to obtain a filter  $U'$  that properly extends  $U$ . We define  $U'$  as the collection of all supersets of sets  $B \cap Y$ , where  $Y$  ranges over  $U$ . The only way this can fail to be a filter is if it contains the empty set, but then  $X \setminus B$  is in  $U$ .

– André Nicolas Jul 11, 2016 at 14:51

1 Answer

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2



You're given a filter  $\mathcal{F}$  on  $X$ , and you want to show that there's an ultrafilter  $\mathcal{U}$  on  $X$  such that  $\mathcal{F} \subseteq \mathcal{U}$ . Since you're going to be using Zorn's lemma, it's certainly reasonable to suppose that  $\mathcal{U}$  will be a maximal element some partial order, but you need to make sure that this maximal element contains  $\mathcal{F}$ . The easiest way to do that is to start with a partial order of objects that contain  $\mathcal{F}$ : let

$$\mathbb{P} = \{ \mathcal{G} \subseteq \wp(X) : \mathcal{F} \subseteq \mathcal{G} \text{ and } \mathcal{G} \text{ is a filter on } X \},$$

and consider the partial order  $\langle \mathbb{P}, \subseteq \rangle$ . Any maximal element of  $\mathbb{P}$  will at least be a filter on  $X$  containing  $\mathcal{F}$ .

In order to apply Zorn's lemma, you'll have to show that  $\langle \mathbb{P}, \subseteq \rangle$  satisfies its hypothesis, i.e., that every chain in the partial order has an upper bound in  $\mathbb{P}$ ; this is essentially your **Proposition 2** with a slightly different partial order.

In order for Zorn's lemma to give you the desired result, you need to prove that a maximal element of  $\mathbb{P}$  is an ultrafilter on  $X$ . With your definition of *ultrafilter* there's nothing to prove, and I have no idea what second proposition you're expected to come up with. If you were using the other common definition, mentioned by **André Nicolas** in the comments, that a filter  $\mathcal{U}$  on  $X$  is an ultrafilter if and only if for each  $A \subseteq X$ , exactly one of  $A$  and  $X \setminus A$  belongs to  $\mathcal{U}$ , you *would* need a second proposition:

**Proposition.** If  $\mathcal{U}$  is a filter on  $X$  that is maximal with respect to  $\subseteq$ , then  $\mathcal{U}$  is an ultrafilter.

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answered Jul 11, 2016 at 15:35



Brian M. Scott

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