

Lecture 6

$$No = \mathbb{R}((e^{No^\uparrow}))_{on}$$

where $e^{No} = \Omega$, $No^\uparrow = \mathbb{R}(\langle \Omega^{\uparrow} \rangle)$

\Rightarrow normal form: $(\omega+1)^\omega = e\omega^\omega - e2^{-1}\omega^{\omega-1} + \dots$

$$x = \sum_{i \in \mathbb{N}} r_i e^{r_i} \leftarrow \text{exponents of } x$$

Branch of x : $B_0 = x$, B_{i+1} exponent of B_i

$\mathbb{R}\langle\langle \omega \rangle\rangle$ \leftarrow omega-series
closure of $\mathbb{R}(\omega)$ under Σ, \exp, \log .

$\Pi := \{x \in \mathbb{R}\langle\langle \omega \rangle\rangle : \exists m, n \in \mathbb{N} \text{ s.t. for every branch } (B_i) \text{ of } x, B_n \in \{\omega, \log(\omega), \dots, \log_m(\omega)\}\}$

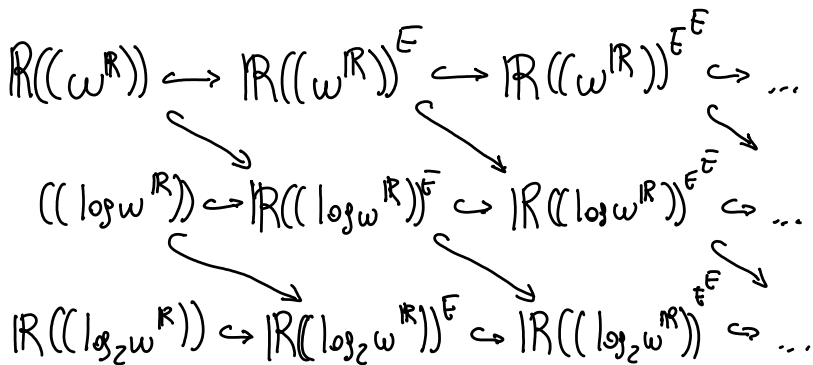
$x \in No^{\mathbb{R}}$ is **log-atomic** if $\{x, \log(x), \log_2(x), \dots\} \subseteq \Omega$

There is $\lambda: No \rightarrow No^{\mathbb{R}}$ s.t. $\lambda_{No} = \{\text{log-atomics}\}$

$\lambda_0 = \omega$, $\lambda_{x+1} = \exp(\lambda_x)$, $\lambda_\omega = \varepsilon_0, \dots$

Key property: $x < y \Rightarrow \log_n(x) < \log_n(y)$ for all $n \in \mathbb{N}$.

Comparison w/ classical construction of Π



where $\mathbb{R}(\langle M \rangle)^E = \mathbb{R}(\langle M \cdot e^J \rangle)$
 $J = \mathbb{R}(\langle M^{\mathbb{R}} \rangle \setminus e^{\mathbb{R}(\langle M^{\mathbb{R}} \rangle)})$

\Downarrow
 Π

Exercise • show that Π as defined via branches coincides with the above direct limit.
 • Start from an abstract field $\mathbb{R}((t^{\mathbb{R}^+}))$ and reproduce the above construction formally.
 Show that the result is isomorphic to $\mathbb{T} \in \mathbb{N}_0$ by mapping $t \mapsto \omega^{-1}$

Theorem: There is a derivation $\partial: \mathbb{N}_0 \rightarrow \mathbb{N}_0$ s.t.:
 $\partial(xy) = x\partial y + y\partial x$
 (SD0) $\partial\omega = 1$ (SD1) $x > \mathbb{R} \implies \partial x > 0$
 (SD2) $\ker(\partial) = \mathbb{R}$ (SD3) $\partial e^f = e^f \partial f$
 (SD4) (f_i) summable $\implies (\partial f_i)$ summable, $\partial(\sum f_i) = \sum \partial f_i$

Remarks: SD1 + SD2 $\implies (\mathbb{N}_0, \partial)$ is an H-field

How to construct ∂

$$\begin{aligned} \partial(\sum_i r_i e^{\gamma_i}) &= \sum_i r_i e^{\gamma_i} \partial \gamma_i = \sum_i r_i e^{\gamma_i} \cdot \sum_j s_{ij} e^{\gamma_{ij}} \cdot \partial \gamma_{ij} \\ &= \dots = \sum_{i,j,k,\dots} r_i s_{ij} t_{ijk} \dots e^{\gamma_i + \gamma_{ij} + \gamma_{ijk} + \dots} \cdot \partial \end{aligned}$$

Def: • if $x = \sum_i r_i e^{\gamma_i}$, call $r_i e^{\gamma_i}$ **term** of x
 • a term is **non-constant** when $\notin \mathbb{R}$
 • a **path** is a sequence (P_n) of non-constant terms s.t. $\forall n$ if $P_n = r_n e^{\gamma_n}$, then P_{n+1} is a term of γ_n .

$$\mathcal{P}(x) = \{ \text{paths } (P_n) : P_0 \text{ is a term of } x \}$$

Idea: each path contributes

$$\partial((P_n)_n) = P_0 \cdot \partial((P_{n+1})_n) = P_0 \cdot P_1 \cdot \dots \cdot P_k \cdot \partial((P_{n+k+1})_n)$$

Vague claim Most paths enter \mathbb{N}_0 , i.e. $\exists n P_n \in \mathbb{N}_0$ except for 'negligible' ones.

Example $x = e^{e^\omega + \omega}$. Two paths: $e^{e^\omega + \omega} \begin{matrix} \nearrow e^\omega \rightarrow \omega \rightarrow \log \omega \dots \\ \searrow \omega \rightarrow \log \omega \rightarrow \log \log \omega \rightarrow \dots \end{matrix}$
 $\partial x = e^{e^\omega + \omega} \cdot e^\omega \cdot \frac{\partial \omega}{1} + e^{e^\omega + \omega} \cdot \frac{\partial \omega}{1}$

Fact (SDI) - (SD₁) \Rightarrow

(*) $\forall x, y > 1, |x - y| > 1 \rightarrow \log \partial x - \log \partial y \sim x - y$

Def A **pre-derivation** is a map $D: \Lambda_{N_0} \rightarrow N_0$ satisfying $D e^\lambda = e^\lambda \cdot D \lambda$ and (*)

Remark $D(\log_n \lambda) = \frac{D(\lambda)}{\lambda \cdot \log(\lambda) \dots \log_{n-1}(\lambda)}$

Def Let $D: \Lambda_{N_0} \rightarrow N_0$ be a pre-derivation, $(P_n)_n$ a path.
 $\partial_D(P_n)_n = \begin{cases} P_0 \dots P_{n-1} \cdot D(P_n) & \text{if } P_n \in \Lambda_{N_0} \text{ for some } n \\ 0 & \text{if there is no such } n \end{cases}$

$\partial x := \sum_{(P_n)_n \in \mathcal{P}(x)} \partial_D(P_n)_n \leftarrow$ **derivation induced by D**

Exercise $\partial(x+y) = \partial x + \partial y$, $\partial e^x = e^x \cdot \partial x$.
 $(\Rightarrow \partial(xy) = x \partial y + y \partial x)$

Prop There is a 'simplest' pre-derivation D :

$D(\lambda) = \frac{\prod_{\alpha < \omega} \log_\alpha(\lambda)}{\prod_{\alpha < \omega} \log_\alpha(\omega)} \in \mathcal{J}$ $\alpha, \beta \in \mathcal{O}_n$

- where:
- $\log_\alpha(\omega) = \lambda - \alpha$
 - α 's are the ones such that $\exists n \log_\alpha(\omega) \geq \log_n(\lambda)$

Examples:

- When $\lambda > \exp_n(\omega)$ for all n ,
 $D(\lambda) = \prod_{\alpha < \omega} \log_\alpha(\lambda) = \lambda \cdot \log(\lambda) \cdot \log \log \lambda \dots$

- When $\lambda = \omega$
 $D(\omega) = \frac{\prod_{\alpha < \omega} \log_\alpha(\omega)}{\prod_{\alpha < \omega} \log_\alpha(\omega)} = 1$

- When $\lambda = \log_\beta(\omega) \leftarrow$ look at $\beta = m \in \mathbb{N}$
 $D(\lambda) = \frac{\prod_{n < \omega} \log_{\beta+n}(\omega)}{\prod_{\alpha < \beta + \omega} \log_\alpha(\omega)} = \frac{1}{\prod_{\alpha < \beta} \log_\alpha(\omega)}$

Thm The family $(\mathcal{Q}_D(P_n)_n : (P_n)_n \in \mathcal{P}(X))$
is summable, and the induced \mathcal{Q}
satisfies (SD1)-(SD4).

(For the simplest D , also for every
pre derivation s.t. $D(\Lambda_{No}) \subseteq \mathcal{P}(\Omega)$)