

THE SEMIGROUP βS

If S is a discrete space, its Stone-Čech compactification βS can be described as the space of ultrafilters on S with the topology for which the sets of the form $\bar{A} = \{p \in \beta S : A \in p\}$, where $A \subseteq S$, is chosen as a base for the open sets. (Note that we embed S in βS by identifying $s \in S$ with the principal ultrafilter $\{A \subseteq S : s \in A\}$.)

βS is then an extremally disconnected compact space and $\bar{A} = cl_{\beta S}(A)$ for each $A \subseteq S$.

If S is a semigroup, the semigroup operation on S has a natural extension to βS .

Given $s \in S$, the map $t \mapsto st$ from S to βS has a continuous extension to βS , which we denote by λ_s . For $s \in S$ and $q \in \beta S$, we put $sq = \lambda_s(q)$. Then, for every $q \in \beta S$, the map $s \mapsto sq$ from S to βS has a continuous extension to βS , which we denote by ρ_q . We put $pq = \rho_q(p)$. So $pq = \lim_{s \rightarrow p} \lim_{t \rightarrow q} st$.

It is easy to see that this operation on βS is associative, so that βS is a semigroup. It is a right topological semigroup, because ρ_q is continuous for every $q \in \beta S$. In addition, λ_s is continuous for every $s \in S$. These two facts are summed up by saying that βS is a semigroup compactification of S . It is the maximal semigroup compactification of S , in the sense that every other semigroup compactification of S is the image of βS under a continuous homomorphism.

We shall use S^* to denote the remainder space $\beta S \setminus S$.

If S and T are semigroups, every homomorphism from S to T extends to a continuous homomorphism from βS to βT .

If T is a subset of a semigroup, $E(T)$ will denote the set of idempotents in T .

Every compact right topological semigroup T has important algebraic properties. I shall need to use the following:

(i) T contains an idempotent; i.e. an element p for which $p^2 = p$.

(ii) A non-empty subset V of T is said to be a *left ideal* if $TV \subseteq V$ and a *right ideal* if $VT \subseteq V$. It is an *ideal* if it is both a left and a right ideal. T contains a smallest ideal $K(T)$, which is the union of all its minimal left ideals and the union of all its minimal right ideals. If L is a minimal left ideal and R a minimal right ideal of T , then $L \cap R = RL$ is a group.

(iii) $K(T)$ always contains an idempotent. An idempotent in $K(T)$ is called *minimal*. An idempotent in T is minimal in this sense if and only if it is also minimal for the partial order defined on idempotents by putting $p \leq q$ if and only if $pq = qp = p$. If p is any idempotent in T , there is an idempotent $q \in K(T)$ satisfying $q \leq p$. We also define quasi-orders \leq_L and \leq_R on the idempotents of T by putting $p \leq_L q$ if $pq = p$ and $p \leq_R q$ if $qp = p$.

(iv) If S is a discrete semigroup, a subset of S is said to be *central* if it is a member of a minimal idempotent in βS . Central sets have very rich combinatorial properties.

APPLICATIONS TO RAMSEY THEORY

Ramsey Theory is the study of properties of finite partitions of a given set. We shall often refer to a finite partition of a set S as a *finite colouring* of S , and call a subset of S *monochrome* if it is contained in a cell of the partition.

Observe that, given any finite colouring of S and any ultrafilter $p \in \beta S$, p will have a member that is monochrome.

HINDMAN'S THEOREM

Notation

Given a sequence (x_n) in a semigroup, $FP\langle x_n \rangle$ denotes the set of all products of the form $x_{n_1}x_{n_2}\cdots x_{n_k}$ with $n_1 < n_2 < \cdots < n_k$. (If S is denoted additively, we might denote this set by $FS\langle x_n \rangle$.)

If S is a semigroup, p is an idempotent in βS and $A \in P$, then $A^* = \{s \in A : s^{-1}A \in p\}$, where $s^{-1}A = \{t \in S : st \in A\}$. It is easy to show that $A^* \in p$ and that $t^{-1}A^* \in p$ for every $t \in A^*$.

Hindman's Theorem

Let S be a semigroup. Given any finite colouring of S , there is a sequence $(x_n)_{n=1}^\infty$ in S such that $FP\langle x_n \rangle$ is monochrome.

Ultrafilterproof (Galvin Glazer)

I shall show that, if p is an idempotent in βS and $A \in p$, then $FP\langle x_n \rangle \subseteq A$ for some sequence (x_n) in S .

Choose any $x_1 \in A^*$. Then assume that x_1, x_2, \dots, x_n have been chosen so that $FP\langle x_i \rangle_{i=1}^n \subseteq A^*$. Choose $x_{n+1} \in A^* \cap \bigcap_{y \in FP\langle x_i \rangle} y^{-1}A^*$. This is possible, because this set is a finite intersection of elements of p and is therefore non-empty. Then $FP\langle x_i \rangle_{i=1}^{n+1} \subseteq A^*$. \square

Note that, if $p \in \beta S \setminus S$, $\langle x_n \rangle$ can be chosen as a sequence of distinct points.

THEOREM

Given a finite colouring of \mathbb{N} , there exist infinite sequences (x_n) and (y_n) in \mathbb{N} such that $FS\langle x_n \rangle \cup FP\langle y_n \rangle$ is monochrome.

Proof

There is an idempotent p in $K(\mathbb{N}, \cdot)$ which is in the closure of the idempotents in $K(\beta\mathbb{N}, +)$.

This follows from the fact that the closure of the minimal idempotents in $(\beta\mathbb{N}, +)$ is a left ideal in $(\beta\mathbb{N}, \cdot)$.

So every member of p is also a member of an idempotent in $(\beta\mathbb{N}, +)$. \square

VAN DER WAERDEN'S THEOREM

Theorem

Let $(S, +)$ be a commutative semigroup. Given any finite colouring of S , there is an arbitrarily long AP which is monochrome.

Proof

We shall show that, if $p \in K(\beta S)$ and $A \in p$ then A contains arbitrarily long AP's.

Let $\ell \in \mathbb{N}$ and put $T = (\beta S)^\ell$. Put $\tilde{p} = (p, p, p, \dots, p) \in T$. We define subsets E and I of S^ℓ as follows:

$$\begin{aligned} I &= \{(a, a + d, a + 2d, \dots, a + (\ell - 1)d) : a, d \in S\} \\ E &= \{(a, a, a, \dots, a) : a \in S\} \cup I \end{aligned}$$

Then E is a subsemigroup of T and I is an ideal in E .

Furthermore, \bar{E} is a subsemigroup of T and \bar{I} is an ideal in \bar{E} . Now $\tilde{p} \in \bar{E}$ and it follows easily that $\tilde{p} \in K(\bar{E})$. So $\tilde{p} \in \bar{I}$. Since \bar{A}^ℓ is a neighbourhood of \tilde{p} in T , $\bar{A}^\ell \cap I = A^\ell \cap I \neq \emptyset$. So there exist $a, d \in S$ such that $(a, a + d, a + 2d, \dots, a + (\ell - 1)d) \in A^\ell$. \square

COROLLARY

Given a finite colouring of \mathbb{N} , there is an arbitrarily long AP A and an arbitrarily long GP G such that $A \cup G$ is monochrome.

Proof

We can choose $p \in K(\beta\mathbb{N}, \cdot) \cap \overline{K(\beta\mathbb{N}, +)}$. Then every member of p contains arbitrarily long AP's and arbitrarily long GP's. \square

THE HALES JEWETT THEOREM

Theorem

Let A denote a finite alphabet and let v denote any element which is not in A . Let S denote the semigroup of words over A , and let $S(v)$ denote the semigroup of words over $A \cup \{v\}$ which contain v . Let $W = S \cup S(v)$. For each $a \in A$ and $w \in W$, let $w(a) \in S$ be defined as the word obtained from w by replacing all occurrences of v by a . Then given any finite colouring of S , there exists $w \in S(v)$ such that $\{w(a) : a \in A\}$ is monochrome.

Proof (A. Blass)

Define $h_a : W \rightarrow S$ by $h_a(w) = w(a)$. Observe that h_a is a homomorphism, and hence that h_a extends to a continuous homomorphism from βW onto βS . Choose a minimal idempotent $p \in \beta S$ and a minimal idempotent $q \in \beta W$ satisfying $q \leq p$. For each $a \in A$, $h_a(q) \leq h_a(p) = p$. So $h_a(q) = p$. Hence, given any $P \in p$, there exists $Q \in q$ such that $h_a(Q) \subseteq P$. If $w \in Q$, then $w(a) \in P$ for every $a \in A$. \square

EXTENSION OF VAN DE WAERDEN'S THEOREM (I.Leader, N.Hindman) ■

Note that if $A = \begin{pmatrix} 1 & 0 \\ 1 & 1 \\ 1 & 2 \\ \vdots & \vdots \\ 1 & \ell - 1 \end{pmatrix}$, then an AP can be described as the

set of entries of a column vector of the form $A \begin{pmatrix} a \\ d \end{pmatrix}$.

Let S be a commutative semigroup. There is a set of matrices \mathcal{A} over ω with the following property: If $A \in \mathcal{A}$ and C is a central subset of S , then C contains all the entries of AX for some column vector X over S for which AX is defined. \mathcal{A} contains all matrices over ω , with no row identically zero, in which the first non-zero entries in two different rows are equal if they occur in the same column. We also require that cS is a central subset of S whenever c is the first non-zero entry of a row of A .

In particular, \mathcal{A} contains all finite matrices over ω , with no row identically zero, in which the first non-zero entry of each row is 1.

So if $A \in \mathcal{A}$, in every finite colouring of S , there is a column matrix X with entries in S such that AX is defined and all the entries of AX are monochrome. A matrix A with these properties is called *image partition regular*.

A finite matrix A over \mathbb{Q} is image partition regular if and only if every central subset of \mathbb{N} contains all the entries of AX for some column matrix X over \mathbb{Q} for which AX is defined. In particular, finite image partition matrices over \mathbb{Q} can be diagonalised, in the sense that, whenever A and B are two matrices of this kind, then $\begin{pmatrix} A & O \\ O & B \end{pmatrix}$ is also image partition regular.

ANOTHER EXTENSION (V. Bergelson)

Every central subset C of (\mathbb{N}, \cdot) contains an arbitrarily long geometric progression. I.e., given $\ell \in \mathbb{N}$, there exist $a, b, d \in \mathbb{N}$ such that $b(a + id)^j \in C$ for every $i, j \in \{0, 1, 2, \dots, \ell\}$.

FURTHER EXTENSIONS (M. Beiglböck, V. Bergelson, N. Hindman, DS)

If S is a commutative semigroup and \mathcal{F} a partition regular family of finite subsets of S , then for any finite partition of S and any $k \in \mathbb{N}$,

there exists $b, r \in S$ and $F \in \mathcal{F}$ such that $rF \cup \{b(rx)^j : x \in F, j \in \{0, 1, 2, \dots, k\}\}$ is contained in a cell of the partition.

Let \mathcal{F} and \mathcal{G} be families of subsets of \mathbb{N} such that every multiplicatively central subset of \mathbb{N} contains a member of \mathcal{F} and every additively central subset of \mathbb{N} contains a member of \mathcal{G} . If either \mathcal{F} or \mathcal{G} is a family of finite sets, then, given any finite colouring of \mathbb{N} , there exists $B \in \mathcal{F}$ and $C \in \mathcal{G}$ such that $B \cup C \cup B \cdot C$ is monochrome.

MILLIKEN TAYLOR SYSTEMS

The theory of the partition regularity of finite systems of linear equations is well understood. Given a finite matrix over a field, the question of whether it is image partition regular has a computable answer. Infinite systems present far greater difficulty. Milliken Taylor systems are among the small number of infinite systems known to be image partition regular. Suppose that $\langle a_1, a_2, \dots, a_n \rangle$ is a finite sequence of non-zero integers, with successive terms distinct. The Milliken Taylor matrix $M = MT\langle a_1, a_2, \dots, a_n \rangle$ is an $\omega \times \omega$ matrix which contains all possible rows satisfying the following conditions:

- (i) There are only a finite number of non-zero entries in each row;
- (ii) No row is identically zero;
- (iii) The non-zero entries in each row lie in $\{a_1, a_2, \dots, a_n\}$, with each a_i occurring and each occurrence of a_i preceding each occurrence of a_{i+1} .

The Milliken Taylor Theorem states that, in any finite colouring of \mathbb{Z} , there is an $\omega \times 1$ matrix \vec{x} with integer entries such that all the entries of $M\vec{x}$ are monochrome. In fact, if p is any idempotent in $\beta\mathbb{Z}$ and P is any member of p , the entries of \vec{x} can be chosen to lie in P .

Note that Hindman's Theorem is a special case of this theorem, because Hindman's Theorem follows from the partition regularity of $M\langle 1 \rangle$,

the finite sums matrix.

Two different MT matrices are incompatible. If $A = MT\langle\vec{a}\rangle$ and $B = MT\langle\vec{b}\rangle$ are MT matrices, where \vec{a} and \vec{b} are not rational multiples of each other, there is a two colouring of \mathbb{Z} for which there do not exist $\omega \times 1$ matrices \vec{x} and \vec{y} over \mathbb{Z} for which all the entries of $A\vec{x}$ and $B\vec{y}$ have the same colour. So infinite image partition regular matrices over \mathbb{Q} cannot be diagonalised.

However, translating these matrices completely changes the situation. A recent result, due to N. Hindman, I. Leader and DS, shows that if $M = MT\langle a_1, a_2, \dots, a_n \rangle$, where $a_n = 1$, and if $H = MT\langle 1 \rangle$, then the matrix $A = \begin{pmatrix} \bar{1} & M \\ \bar{0} & H \end{pmatrix}$ is partition regular. (Here \bar{a} denotes the constant $\omega \times 1$ matrix whose entries are all equal to a .) In fact, given any central subset C of \mathbb{N} , there exists a column vector X with entries in \mathbb{Z} for which all the entries of AX are in C .

More generally, if Milliken Taylor $A = MT\langle a_1, a_2, \dots, a_n \rangle$ and $B = MT\langle b_1, b_2, \dots, b_k \rangle$, then $\begin{pmatrix} \bar{1} & A \\ \bar{0} & B \end{pmatrix}$ is image partition regular provided that $a_n = b_k$.

ADDITIVE AND MULTIPLICATIVE IDEMPOTENTS IN $\beta\mathbb{N}$

THEOREM (DS)

The closure of the smallest ideal of $(\beta\mathbb{N}, \cdot)$ does not meet the smallest ideal of $(\beta\mathbb{N}, +)$. In fact, it does not meet $\mathbb{N}^* + \mathbb{N}^*$.

THEOREM (DS) The closure of the set of multiplicative idempotents in $\beta\mathbb{N}$ does not meet the set of additive idempotents.

Lemma 1

Let A and B be σ -compact subsets of a compact F-space. Then $\overline{A} \cap \overline{B} \neq \emptyset$ implies that $\overline{A} \cap B \neq \emptyset$ or $A \cap \overline{B} \neq \emptyset$.

Lemma 2

Let $\mu\mathbb{R}$ denote the uniform compactification of \mathbb{R} . This is a compact right topological semigroup in which \mathbb{R} is densely embedded, with the defining property that a bounded continuous real function has a continuous extension to $\mu\mathbb{R}$ if and only if it is uniformly continuous.

The log function from \mathbb{N} to \mathbb{R} has a continuous extension to a function L from $\beta\mathbb{N}$ to $\mu\mathbb{R}$. L has the following properties:

- (i) $L(x + y) = L(y)$ for every $x \in \beta\mathbb{N}$ and every $y \in \mathbb{N}^*$.
- (ii) $L(xy) = L(x) + L(y)$ for every $x, y \in \beta\mathbb{N}$.

Remark

For $x \in \beta\mathbb{N}$ and $n \in \mathbb{N}$, nx will denote $\lim_{s \rightarrow x} ns$. Note that this is not the same as $x + x + \dots + x$, with n terms in the sum.

Proof of Theorem

Let $\mathbb{H} = \bigcap_{n \in \mathbb{N}} cl_{\beta\mathbb{N}}(2^n\mathbb{N})$.

Let \mathbb{T} denote the unit circle.

Observe that \mathbb{H} contains all the idempotents in $(\beta\mathbb{N}, +)$ and that every idempotent in $(\beta\mathbb{N}, \cdot)$ is either in \mathbb{H} or in $cl_{\beta\mathbb{N}}(2\mathbb{N} - 1)$.

Let $C = cl_{\beta\mathbb{N}}(E(\beta\mathbb{N}, \cdot)) \cap \mathbb{H}$. Assume that there exists $p \in E(\beta\mathbb{N}, +) \cap C$.

Let $D = \{x \in \mu\mathbb{R} : \phi(x) = 0 \text{ for every continuous homomorphism } \phi : \mu\mathbb{R} \rightarrow \mathbb{T}\}$. Then $L(C) \subseteq D$ and so $L(p) \in D$. Observe that, for every distinct $s \neq 0$ in \mathbb{R} , $(s + D) \cap D = \emptyset$. It follows that, for any $n > 1$ in \mathbb{N} , $L(p) \notin L(n) + D$.

We have $p \in cl_{\beta\mathbb{N}}((\mathbb{N} \setminus \{1\}) + p)$. We also have $p \in cl_{\beta\mathbb{N}}(\bigcup\{nC : n \in \mathbb{N}, n > 1\})$, because $E(\beta\mathbb{N}, \cdot) \cap \mathbb{H} \subseteq cl_{\beta\mathbb{N}}(\bigcup\{nC : n \in \mathbb{N}, n > 1\})$.

It follows from Lemma 2 that $x + p \in nC$ for some $x \in \beta\mathbb{N}$ and some $n > 1$ in \mathbb{N} , or else $n + p \in cl_{\beta\mathbb{N}}(\bigcup\{nC : n \in \mathbb{N}, n > 1\})$.

The first possibility is ruled out because it implies that $L(p) \in L(n) + D$. The second is ruled by the observation that $n + p \notin \mathbb{H}$, while $nC \subseteq \mathbb{H}$ for every $n \in \mathbb{N}$. \square

COROLLARY

There is no idempotent $p \in (\beta\mathbb{N}, +)$ such that every member of p contains all the finite products of an infinite sequence in \mathbb{N} .

QUESTION

Is there an idempotent $p \in (\beta\mathbb{N}, +)$ such that every member of p contains three integers of the form x, y, xy ?

SOME PROPERTIES OF IDEMPOTENTS IN $\beta\mathbb{N}$

- (1) (N. Hindman, DS) There are $2^{\mathfrak{c}}$ idempotents in $\overline{K(\beta\mathbb{N})} \setminus K(\beta\mathbb{N})$.
- (2) (N. Hindman, DS, Y. Zelenyuk) $\beta\mathbb{N}$ contains decreasing \leq_L chains of idempotents indexed by \mathfrak{c} . If α is a countable ordinal, $\beta\mathbb{N}$ contains decreasing chains of idempotents indexed by α .
- (3) (N. Hindman, DS) $\beta\mathbb{N}$ contains increasing chains \leq_R chains of idempotents indexed by ω_1 .
- (4) (Y. Zelenyuk) $K(\beta\mathbb{N})$ contains rectangular semigroups of cardinality $2^{\mathfrak{c}}$. (A rectangular semigroup is one in which every element is idempotent and the identity $xyz = xz$ is satisfied.)
- (5) Martin's Axiom implies that $\beta\mathbb{N}$ contains idempotents which have a basis consisting of finite sum sets; but this cannot be proved in ZFC. The existence of an idempotent of this kind implies the existence of an infinite extremally disconnected Boolean topological group.