Equivalence Relations in Set Theory, Computation Theory, Model Theory and Complexity Theory

Sy-David Friedman*

January 5, 2011

One of Harvey’s most influential articles is his joint work with Lee Stanley [8] in which he introduces a notion of Borel reducibility between isomorphism relations on the countable models of a theory in infinitary logic. Through the work of many researchers, this theory later blossomed into a rich field devoted to the more general study of Borel reducibility between Borel and analytic equivalence relations (and quasi-orders). For a look at some of this work see [11, 12, 17, 19, 23, 26, 27, 30].

The aim of the present article is to illustrate how a similar idea has recently been used to good effect in four new contexts: effective descriptive set theory, computation theory, model theory and complexity theory. This work has deepened research in these fields, produced a number of unexpected results and raised a host of interesting new open problems.

Section 1. Descriptive Set Theory

We begin with a brief description of the classical, noneffective setting, before turning to the more recent work [6] in the effective context. The principal objects of study in the classical theory are analytic ($\Sigma^1_1$ with parameters) equivalence relations on Polish spaces (think of the reals). Such equivalence relations are compared using Borel reducibility in the following way:

$E_0$ is Borel reducible to $E_1$ iff there is a Borel function $f : X_0 \to X_1$ such that

$$xE_0y \iff f(x)E_1f(y).$$

*The author wishes to thank the John Templeton Foundation for its generous support of this research through the project Myriad Aspects of Infinity, Project ID# 13152.
$E_0$ and $E_1$ are Borel bireducible if each Borel reduces to the other. Then $\mathcal{B}$ denotes the resulting set of degrees, ordered under Borel reducibility. Work of Silver [37] and of Harrington-Kechris-Louveau [16] identifies an interesting initial segment of $\mathcal{B}$:

**Theorem 1** $\mathcal{B}$ has the initial segment

$$1 < 2 < \cdots < \omega < id < E_0$$

where:

- $n = \text{Borel equivalence relations with exactly } n \text{ classes}$
- $\omega = \text{Borel equivalence relations with exactly } \aleph_0 \text{ classes}$
- $id$ is ("$\omega, =\) (equality on reals)$
- $E_0$ is the equivalence relation $xE_0y$ iff $x(n) = y(n)$ for all but finitely many $n$. In fact, any Borel equivalence relation is Borel equivalent to one of the above or lies strictly above $E_0$ under Borel reducibility.

The question for the effective theory is: What happens if we replace "Borel" by "effectively Borel"? In what follows we simply write "Hyp" for "effectively Borel" (= lightface $\Delta^1_1$). We define:

If $E$ and $F$ are Hyp equivalence relations on the reals then $E$ is Hyp reducible to $F$, written $E \leq_{H} F$, iff For some Hyp function $f$, $xEy$ iff $f(x)Ff(y)$

$\leq_{H}$ is reflexive and transitive. We write $E \equiv_{H} F$ for $E \leq_{H} F$ and $F \leq_{H} E$.

So the new object of study is $\mathcal{H}$, the degrees of Hyp equivalence relations on the reals under Hyp reducibility.

There are some surprises! Again we have degrees

$$1 < 2 < \cdots < \omega < id < E_0$$

defined as follows:

- $n$ is represented by $xE^n y$ iff $x(0) = y(0) < n - 1$ or $x(0), y(0) \geq n - 1$.
- $\omega$ is represented by $xE^\omega y$ iff $x(0) = y(0)$.
- id, $E_0$ are as before: $xid y$ iff $x = y$, $xE_0y$ iff $x(n) = y(n)$ for all but finitely many $n$. 

2
Proposition 2  There are Hyp equivalence relations strictly between 1 and 2!

Here is why: Let $E$ be a Hyp equivalence relation. Recall that the $H$-degree $n$ is represented by the equivalence relation $E^n$ where:

$$xE^ny \text{ iff } x(0) = y(0) < n - 1 \text{ or } x(0), y(0) \geq n - 1.$$ 

Fact 1. $E^n$ is Hyp reducible to $E$ iff at least $n$ distinct $E$-equivalence classes contain Hyp reals.

Proof. Suppose that $E^n$ Hyp reduces to $E$ via the Hyp function $f$. Each of the $n$ equivalence classes of $E^n$ contains a Hyp real; let $x_0, \ldots, x_{n-1}$ be Hyp, pairwise $E^n$-inequivalent reals. Then the reals $f(x_i)$, $i < n$, are Hyp, pairwise $E$-inequivalent reals. Conversely, if $y_0, \ldots, y_{n-1}$ are Hyp, pairwise $E$-inequivalent reals then send the $E^n$-equivalence class of $x_i$ to the real $y_i$; this is a Hyp reduction of $E^n$ to $E$. $\square$

Fact 2. $E$ is Hyp reducible to $E^2$ iff $E$ has at most 2 equivalence classes.

Proof. If $E$ is Hyp reducible to $E^2$ then $E$ has at most 2 equivalence classes because $E^2$ has only 2 equivalence classes. Conversely, suppose that the equivalence classes of $E$ are $A_0$ and $A_1$. We may assume that $A_0$ has a Hyp element $x$. Then $A_0$ is Hyp as it consists of those reals $E$-equivalent to $x$ and $A_1$ is Hyp as it consists of those reals not $E$-equivalent to $x$. Now we can reduce $E$ to $E^2$ by choosing $E^2$-independent Hyp reals $y_0, y_1$ and sending the elements of $A_0$ to $y_0$ and the elements of $A_1$ to $y_1$. $\square$

So to get a Hyp equivalence relation between 1 and 2 we need only find one with two equivalence classes but with all Hyp reals in just one class. The existence of such an equivalence relation follows from a classical fact from Hyp theory (see [35]):

Fact 3. There are nonempty Hyp sets of reals which contain no Hyp element.

Proof. Let $A$ be the set of non-Hyp reals. Then $A$ is $\Sigma^1_1$ and therefore the projection of a $\Pi^0_1$ subset $P$ of Reals $\times$ Reals. $P$ is nonempty. A Hyp real $h = (h_0, h_1)$ in $P$ would give a Hyp real $h_0$ in $A$, contradiction. $\square$

Now we ask a harder question: Are there incomparable degrees between 1 and 2? To answer this we prove:
Theorem 3 ([6]) There exist Hyp sets of reals $A, B$ such that for no Hyp function $F$ do we have $F[A] \subseteq B$ or $F[B] \subseteq A$.

Given this Theorem, define $E_A$ to be the equivalence relation with equivalence classes $A$ and $\sim A$ (the complement of $A$); define $E_B$ similarly. Note that the sets $A, B$ contain no Hyp reals, else there would be a constant Hyp function $F$ mapping one of them into the other. So a Hyp reduction of $E_A$ to $E_B$ would have to send the elements of $\sim A$ (which contains Hyp reals) to elements of $\sim B$, and therefore the elements of $A$ to elements of $B$, contradicting the Theorem. Similarly there is no Hyp reduction of $E_B$ to $E_A$.

Proof Sketch of Theorem 3. First we quote a result of Harrington [15] (also see [33]). For reals $a, b$ and a recursive ordinal $\alpha$ we say that $a$ is $\alpha$-below $b$ iff $a$ is recursive in the $\alpha$-jump of $b$.

Fact. For any recursive ordinal $\alpha$ there are $\Pi^0_1$ singletons $a, b$ such that $a$ is not $\alpha$-below $b$ and $b$ is not $\alpha$-below $a$.

Now using Barwise Compactness, find a nonstandard $\omega$-model $M$ of ZF with standard ordinal $\omega_1^{CK}$ in which are there are $\Pi^0_1$ singletons $a, b$ such that for all recursive $\alpha$, $a$ is not $\alpha$-below $b$ and $b$ is not $\alpha$-below $a$ (i.e., $a$ and $b$ are Hyp incomparable.) Let $a, b$ be the unique solutions in $M$ to the $\Pi^0_1$ formulas $\varphi_0, \varphi_1$, respectively. The desired sets $A, B$ are $\{x \mid \varphi_0(x)\}$ and $\{x \mid \varphi_1(x)\}$. If $F$ were a Hyp function mapping $A$ into $B$, then it would send the element $a$ of $A$ to an element $F(a)$ of $B \cap M$; but then $F(a)$ must equal $b$ and therefore $b$ is Hyp in $a$, contradicting the choice of $a, b$. $\square$

Now fix $A, B$ as in the Theorem. Using them we can get incomparable Hyp equivalence relations between $n$ and $n+1$ for any finite $n$, by considering $E_A, E_B$ where the equivalence classes of $E_A$ are $A$ together with a split of $\sim A$ (the complement of $A$) into $n$ classes, each of which contains a Hyp real (similarly for $E_B$).

We now consider Hyp equivalence relations with infinitely many equivalence classes. Recall the Silver and Harrington-Kechris-Louveau dichotomies:

**Theorem 4** (a) (Silver) A Borel equivalence relation is either Borel reducible to $\omega$ or Borel reduces id.
(b) (Harrington-Kechris-Louveau) A Borel equivalence relation is either Borel reducible to id or Borel reduces $E_0$.  

How effective are these results? Harrington’s proof of (a) and the original proof of (b) show:

**Theorem 5**  
(a) A Hyp equivalence relation is either Hyp reducible to $\omega$ or Borel reduces id.  
(b) A Hyp equivalence relation is either Hyp reducible to id or Borel reduces $E_0$.

The sets $A, B$ of Theorem 3 can be used to show that the Silver and Harrington-Kechris-Louveau dichotomies are not fully effective:

**Theorem 6** ([6])  
(a) There are incomparable Hyp equivalence relations between $\omega$ and id.  
(b) There are incomparable Hyp equivalence relations between id and $E_0$.

**Proof Sketch.**  
(a) Consider the relations  
$E_A(x, y)$ iff $(x \in A$ and $x = y)$ or $(x, y \notin A$ and $x(0) = y(0))$  
$E_B$: The same, with $A$ replaced by $B$

Now $E^\omega$ Hyp reduces to $E_A$ by $n \mapsto (n, 0, 0, \ldots)$. Also $E_A$ Hyp reduces to id via the map $G(x) = x$ for $x \in A$, $G(x) = (x(0), 0, 0, \ldots)$ for $x \notin A$ (same for $B$)

There is no Hyp reduction of $E_A$ to $E_B$: If $F$ were such a reduction then let $C$ be $F^{-1}[\sim B]$. As $\sim B$ is Hyp, $C$ is also Hyp and therefore $A \cap C$ is also Hyp. But $A \cap C$ must be countable as $F$ is a reduction. So if $A \cap C$ were nonempty it would have a Hyp element, contradicting the fact that $A$ has no Hyp element. Therefore $F$ maps $A$ into $B$, which is impossible by the choice of $A, B$. By symmetry, there is no Hyp reduction of $E_B$ to $E_A$.

(b) Now we define $E_A$ on $\mathbb{R} \times \mathbb{R}$ by: $(x, y)E_A(x', y')$ iff $x = x'$ and either $x \notin A$ or $(x \in A$ and $yE_0y')$. $E_B$ is the same, with $A$ replaced by $B$.

We need two Facts (see [18] and [24]):

1. If $h : \mathbb{R} \to \mathbb{R}$ is Baire measurable and constant on $E_0$ classes then $h$ is constant on a comeagre set.  
2. If $B \subseteq \mathbb{R}^2$ is Hyp then so is $\{x \mid \{y \mid (x, y) \in B\}$ is comeagre$\}$.  

5
Now suppose that $F$ were a Hyp reduction of $E_A$ to $E_B$. Let $\pi(x, y) = x$ for all $x$ and define $h : \mathbb{R} \to \mathbb{R}$ by: $h(x) = z$ iff $\{y \mid \pi(F(x, y)) = z\}$ is comeagre.

Using 1 and 2, $h$ is a total Hyp function. We claim that $h[A] \subseteq B$, contradicting the choice of $A, B$: Assume $x \in A$. Then for comeagre-many $y$, $\pi(F(x, y)) = h(x)$. So if $h(x) \notin B$ then $F$ maps more than one $E_A$ class into a single $E_B$ class, contradiction. By symmetry there is no Hyp reduction of $E_B$ to $E_A$. □

The overall picture of the degrees of Hyp sets of reals under Hyp reducibility is the following: Call a degree canonical if it is one of $1 < 2 < \cdots < \omega < \text{id} < E_0$. For any two canonical degrees $a < b$ there is a rich collection of degrees which are above $a$, below $b$ and incomparable with all canonical degrees in between.

However at least one nice thing happens: If a degree is above $n$ for each finite $n$, then it is also above $\omega$.

Because this field is so new (like the others introduced in this paper), there remain many open questions. Here are several:

1. If a Hyp equivalence relation is Borel reducible to $E_0$ must it also be Hyp reducible to $E_0$? (This is true for finite $n$, $\omega$, id.)
2. Are there any nodes other than 1? I.e., is there a Hyp equivalence relation with more than one equivalence class which is comparable with all Hyp equivalence relations under Hyp reducibility?
3. Is there a minimal degree? Are there incomparables above each degree?

There is also a jump operation, which is in need of further study.

Section 2. Computation Theory

So far we have considered only Borel equivalence relations. But there are many interesting analytic ($\Sigma^1_1$ with parameters) equivalence relations which are not Borel, and indeed these appeared already in [8]:

Let $T$ be any theory in first-order logic (or any sentence of the infinitary logic $L_{\omega_1 \omega}$). Then the isomorphism relation on the countable models of $T$ is an analytic equivalence relation which need not be Borel.
On the other hand there are many analytic equivalence relations which are not Borel reducible to such an isomorphism relation; an example is \( E_1 \), the equivalence relation on \( \mathbb{R}^\omega \) defined by:

\[
\vec{x} E_1 \vec{y} \text{ iff } \vec{x}(n) = \vec{y}(n) \text{ for almost all } n
\]

Note that \( E_1 \) is even Hyp.

We now turn to equivalence relations not on the reals but on the natural numbers, where computation theory play a central role. A motivating question for this study is the following:

**Question.** Is every \( \Sigma^1_1 \) equivalence relation on the natural numbers reducible to isomorphism on a Hyp class of computable structures?

Of course we can identify a computable structure with a natural number which serves as an index for it. The reducibility we use is: \( E_0 \leq_H E_1 \) iff there is a Hyp function \( f : \mathbb{N} \to \mathbb{N} \) such that \( m E_0 n \text{ iff } f(m) E_1 f(n) \). (We say that \( E_0 \) is Hyp-reducible to \( E_1 \).)

**Theorem 7** ([5]) Every \( \Sigma^1_1 \) equivalence relation on \( \mathbb{N} \) is Hyp-reducible to isomorphism on computable trees.

This answers the above Question positively.

**Proof Sketch:** Let \( E \) be a \( \Sigma^1_1 \) equivalence relation on \( \mathbb{N} \) and choose a computable \( f : \mathbb{N}^2 \to \text{Computable Trees} \) such that \( \sim m E n \text{ iff } f(m,n) \) is well-founded.

Now associate to pairs \( m, n \) computable trees \( T(m,n) \) so that:

- \( T(m,n) \) is isomorphic to \( T(n,m) \)
- \( m E n \) implies that \( T(m,n) \) is isomorphic to the “canonical” non-well-founded computable tree
- \( \sim m E n \) implies that \( T(m,n) \) is isomorphic to the “canonical” computable tree of rank \( \alpha \), where \( \alpha \) is least so that \( f(m',n') \) has rank at most \( \alpha \) for all \( m' \in [m]_E, n' \in [n]_E \).

Now to each \( n \) associate the tree \( T_n \) gotten by gluing together the \( T(n,i), i \in \omega \). If \( m E n \) then \( T_m \) is isomorphic to \( T_n \) as they are obtained by gluing together isomorphic trees. And if \( \sim m E n \) then \( T_m, T_n \) are not isomorphic.
as they are obtained by gluing together trees which on some component are non-isomorphic. □

It can be shown that the isomorphism relation on computable trees (and therefore any \( \Sigma^1_1 \) equivalence relation on \( \mathcal{N} \)) Hyp-reduces to the isomorphism relation on each of the following Hyp classes:

1. Computable graphs
2. Computable torsion-free Abelian groups
3. Computable Abelian \( p \)-groups for a fixed prime \( p \)
4. Computable Boolean Algebras
5. Computable linear orders
6. Computable fields

These results came as a surprise, because in the classical setting, the analogue of 2 is an open problem and the analogue of 3 is false!

Fokina and I show in [4] that the global structure of \( \Sigma^1_1 \) equivalence relations on \( \mathcal{N} \) under Hyp reducibility is very rich: it embeds the partial order of \( \Sigma^1_1 \) sets under Hyp many-one reducibility. But it is not known if there is a single isomorphism relation on computable structures which is neither Hyp nor complete under Hyp-reducibility! However we do have:

**Theorem 8** (Fokina-Friedman [4]) Every \( \Sigma^1_1 \) equivalence relation is Hyp bireducible to a bi-embeddability relation on computable structures.

The proof is based on the analagous result in the non-effective setting:

**Theorem 9** (Friedman-Motto Ros [11]) Every analytic equivalence relation on the reals is Borel bireducible to a bi-embeddability relation on countable structures.

I should also mention that there has been considerable prior work on computably enumerable equivalence relations, of which provable equivalence is a natural example. For those interesting results we refer to [13] and the references therein.

**Section 3. Model Theory**

It is natural to expect that insights into the model-theoretic properties of a first-order theory could be derived from the descriptive set-theoretic
behaviour of the isomorphism relation on its countable models under Borel reducibility. This idea was pursued by Laskowski [29], Marker [31] and in depth by Koerwien [28]. But the conclusion was rather negative: theories can be complicated model-theoretically and simple descriptive set-theoretically (an example is dense linear orderings), or vice-versa (an example is described in [28]).

A solution to this difficulty emerged through the study of isomorphism on a theory’s uncountable models. The work of [10] shows, for example, that a theory is classifiable and shallow in Shelah’s model-theoretic sense exactly if the isomorphism relation on its models of size \( \kappa \) (for an appropriate choice of regular uncountable cardinal \( \kappa \)) is “Borel” in a generalised sense.

Naturally, a prerequisite for this study is the development of a suitable descriptive set theory of the uncountable, which has turned out to be a fascinating area of independent interest. Armed with such a theory it becomes possible to bring in the methods of model-theoretic stability theory to uncover deep connections between the model theory and descriptive set theory of first-order theories.

I begin with the uncountable descriptive set theory. It is favourable to assume GCH and choose \( \kappa \) to be a successor cardinal greater than \( \aleph_1 \). The **Generalised Baire Space** \( \kappa^\omega \) is the space of all functions \( f : \kappa \rightarrow \kappa \) topologised with basic open sets of the form \( N_s = \{ f \mid s \subseteq f \} \), \( s \) an element of \( \kappa^{<\kappa} \). In this context the **Borel sets** are obtained by closing the open sets under the operations of complementation and unions of size at most \( \kappa \). The \( \Sigma_1^1 \) sets are the projections of Borel sets, the \( \Pi_1^1 \) sets are the complements of the \( \Sigma_1^1 \) sets and the \( \Delta_1^1 \) sets are those which are both \( \Sigma_1^1 \) and \( \Pi_1^1 \). Borel sets are \( \Delta_1^1 \) but the converse is false. As usual, a set is **nowhere dense** if its closure contains no nonempty open set; a set is **meager** if it is the union of \( \kappa \)-many nowhere dense sets. The Baire Category Theorem holds in the sense that the intersection of \( \kappa \)-many open dense sets is dense. A set has the **Baire Property (BP)** if its symmetric difference with some open set is meager. Borel sets have the BP. A **perfect set** is the range of a continuous injection from \( 2^\kappa \) (the Generalised Cantor Space) into \( \kappa^\omega \). A set has the **Perfect Set Property (PSP)** if it either has size at most \( \kappa \) or contains a perfect subset.

**Theorem 10** (see [10]) (a) It is consistent that all \( \Delta_1^1 \) sets have the BP. (b) For any stationary subset \( S \) of \( \kappa \), the filter \( \text{CUB}(S) \), the closed unbounded
filter restricted to $S$, is a $\Sigma^1_1$ set without the BP.
(c) In $L$, $\text{CUB}(S)$ for stationary $S$ is not $\Delta^1_1$, but there are nevertheless $\Delta^1_1$ sets without the BP.
(d) It is consistent relative to an inaccessible cardinal that all $\Sigma^1_1$ sets have the PSP (and the use of an inaccessible is necessary).

I turn now to Borel reducibility. Suppose that $X_0, X_1$ are Borel subsets of $\kappa$. Then $f : X_0 \to X_1$ is a Borel function iff $f^{-1}[Y]$ is Borel whenever $Y$ is Borel. This implies that the graph of $f$ is Borel, as $(x, y)$ belongs to the graph of $f$ iff for all $s \in \kappa^{< \kappa}$, either $y$ does not belong to $N_s$ or $x$ belongs to $f^{-1}[N_s]$.

If $E_0, E_1$ are equivalence relations on Borel sets $X_0, X_1$ respectively then we say that $E_0$ is Borel reducible to $E_1$, written $E_0 \leq_B E_1$, iff for some Borel $f : X_0 \to X_1$:

$$x_0 E_0 y_0 \iff f(x_0) E_1 f(x_1).$$

Now recall the following picture from the classical case:

$$1 <_B 2 <_B \cdots <_B \omega <_B \text{id} <_B E_0$$

forms an initial segment of the Borel equivalence relations under $\leq_B$ where $n$ denotes an equivalence relation with $n$ classes for $n \leq \omega$, $\text{id}$ denotes equality on $\omega^\omega$ and $E_0$ denotes equality modulo finite on $\omega^\omega$.

At $\kappa$ we easily get the initial segment

$$1 <_B 2 <_B \cdots <_B \omega <_B \omega_1 <_B \cdots <_B \kappa$$

where for each nonzero cardinal $\lambda \leq \kappa$ we identify $\lambda$ with the $\equiv_B$ class of Borel equivalence relations with exactly $\lambda$-many classes. What happens above these equivalence relations? We might hope for:

Silver Dichotomy The equivalence relation $\text{id}$ (equality on $\kappa^\kappa$) is the strong successor of $\kappa$ under $\leq_B$, i.e., if a Borel equivalence relation $E$ has more than $\kappa$ classes then id is Borel-reducible to $E$.

**Theorem 11** (a) The Silver Dichotomy implies the PSP for Borel sets. Therefore it fails in $L$ and its consistency requires at least an inaccessible cardinal.
(b) The Silver Dichotomy is false with Borel replaced by $\Delta^1_1$. 

10
Is the Silver Dichotomy consistent? This question remains open.

We can also consider what happens above id. In the case $\kappa = \omega$ we have:

*Classical Glimm-Effros Dichotomy* $E_0 = \text{(equality mod finite)}$ is the strong successor of id, i.e., if a Borel equivalence relation $E$ is not Borel-reducible to id (i.e., $E$ is not *smooth*) then $E_0$ Borel-reduces to $E$.

At $\kappa$, what shall we take $E_0$ to be? For infinite regular $\lambda \leq \kappa$, define $E_0^{<\lambda} = \text{equality for subsets of } \kappa \text{ modulo sets of size } < \lambda$.

**Proposition 12** For $\lambda < \kappa$, $E_0^{<\lambda}$ is Borel bireducible with id.

So we can forget about $E_0^{<\lambda}$ for $\lambda < \kappa$ and set $E_0 = E_0^{<\kappa}$, equality modulo bounded sets.

As in the classical case we have:

**Proposition 13** $E_0 = E_0^{<\kappa}$ is not Borel-reducible with id.

There are other versions of $E_0$: For regular $\lambda < \kappa$ define $E_0^\kappa = \text{equality modulo the ideal of } \lambda\text{-nonstationary sets}$. These equivalence relations are key for connecting model-theoretic stability with uncountable descriptive set theory.

How do the relations $E_0^\kappa$ compare to each other under Borel reducibility for different $\lambda$? For simplicity, consider the special case $\kappa = \omega_2$.

**Theorem 14** ([10]) (a) It is consistent that $E_{\omega_2}^\omega$ and $E_{\omega_1}^{\omega_2}$ are incomparable under Borel reducibility. (b) Relative to a weak compact it is consistent that $E_{\omega_2}^{\omega_2}$ is Borel-reducible to $E_{\omega_1}^{\omega_2}$.

It is not known if it is consistent for $E_{\omega_1}^{\omega_2}$ to be Borel-reducible to $E_{\omega}^{\omega_2}$.

What is the relationship between $E_0$ and $E_0^\kappa$?

**Theorem 15** (a) The relations $E_0^\kappa$ do not Borel reduce to $E_0$, as $E_0$ is Borel and the $E_0^\kappa$ are not.

(b) If $\kappa = \mu^+$ for some cardinal $\mu$ then $E_0$ reduces to $E_0^\kappa$, unless $\lambda$ is the cofinality of $\mu$.

(c) In $L$, the condition in (b) that $\lambda$ not be the cofinality of $\mu$ can be dropped.
The structure of the $\Delta^1_1$ equivalence relations under Borel reducibility is (consistently) very rich:

**Theorem 16** Consistently, there is an injective, order-preserving embedding from $(P(\kappa), \subseteq)$ into the partial order of $\Delta^1_1$ equivalence relations under Borel reducibility.

The above summarises the current state of knowledge regarding uncountable descriptive set theory. As has been mentioned, there remain many open questions, some of which we list at the end of this section.

Now we return to the connection between uncountable descriptive set theory and model theory. Let $T$ be a countable, complete and first-order theory. Then $T$ is classifiable iff there is a “structure theory” for its models. (Example: Algebraically closed fields (transcendence degree).) $T$ is unclassifiable otherwise. (Example: Dense linear orderings.)

Shelah’s Characterisation (Main Gap): $T$ is classifiable iff $T$ is superstable without the OTOP and without the DOP.

A classifiable $T$ is deep iff it has the maximum number of models in all uncountable powers. (Example: Acyclic undirected graphs, every node has infinitely many neighbours.) $T$ is shallow otherwise.

For simplicity assume GCH and $\kappa = \lambda^+$ where $\lambda$ is uncountable and regular. $\text{Isom}^\kappa_T$ is the isomorphism relation on the models of $T$ of size $\kappa$.

**Theorem 17** ([10])

(a) $T$ is classifiable and shallow iff $\text{Isom}^\kappa_T$ is Borel.
(b) $T$ is classifiable iff for all regular $\mu < \kappa$, $E^n_{\delta^\kappa}$ is not Borel reducible to $\text{Isom}^\kappa_T$.
(c) In $L$, $T$ is classifiable iff $\text{Isom}^\kappa_T$ is $\Delta^1_1$.

The proof uses Ehrenfeucht-Fraissé games. The Game $\text{EF}^\kappa_t(A, B)$ is defined as follows, where $A, B$ are structures of size $\kappa$ and $t$ is a tree. Player $I$ chooses size $< \kappa$ subsets of $A \cup B$ and nodes along an initial segment of a branch through $t$; player $II$ builds a partial isomorphism between $A$ and $B$ which includes the sets that player $I$ has chosen. Player $II$ wins iff he survives until a cofinal branch is reached.
The tree $t$ captures $\text{Isom}_T^\kappa$ iff for all size $\kappa$ models $\mathcal{A}, \mathcal{B}$ of $T$, $\mathcal{A} \simeq \mathcal{B}$ iff Player II has a winning strategy in $\text{EF}_t^\kappa(\mathcal{A}, \mathcal{B})$.

Now there are 4 cases:

**Case 1:** $T$ is classifiable and shallow.

Then Shelah’s work [36] shows that some well-founded tree captures $\text{Isom}_T^\kappa$. We use this to show that $\text{Isom}_T^\kappa$ is Borel.

**Case 2:** $T$ is classifiable and deep.

Then Shelah’s work shows that no fixed well-founded tree captures $\text{Isom}_T^\kappa$. We use this to show that $\text{Isom}_T^\kappa$ is not Borel.

Shelah’s work also shows that $L_{\infty, \kappa}$ equivalent models of $T$ of size $\kappa$ are isomorphic. This means that the tree $t = \omega$ (with a single infinite branch) captures $\text{Isom}_T^\kappa$. As the games $\text{EF}_\omega^\kappa(\mathcal{A}, \mathcal{B})$ are determined, this shows that $\text{Isom}_T^\kappa$ is $\Delta^1_1$.

We must also show: $E_{S_\mu}^\kappa$ (equality modulo the $\mu$-nonstationary ideal) is not Borel reducible to $\text{Isom}_T^\kappa$ for any regular $\mu < \kappa$. This is because (in this case) $\text{Isom}_T^\kappa$ is absolutely $\Delta^1_1$, whereas $\mu$-stationarity is not.

Now we look at the unclassifiable cases. Recall: Classifiable means superstable without DOP and without OTOP.

**Case 3:** $T$ is unstable, superstable with DOP or superstable with OTOP.

Work of Hyttinen-Shelah [20] and Hyttinen-Tuuri [21] shows that in this case no tree of size $\kappa$ without branches of length $\kappa$ captures $\text{Isom}_T^\kappa$. This can be used to show $\text{Isom}_T^\kappa$ is not $\Delta^1_1$.

But $E_{S_\lambda}^\kappa \leq_B \text{Isom}_T^\kappa$ is harder. Following Shelah, there is a Borel map $S \mapsto \mathcal{A}(S)$ from subsets of $\kappa$ to Ehrenfeucht-Mostowski models of $T$ built on linear orders so that $\mathcal{A}(S_0) \simeq \mathcal{A}(S_1)$ iff $S_0 = S_1$ modulo the $\lambda$-nonstationary ideal.

**Case 4:** $T$ is stable but not superstable.
This is the hardest case and requires some new model theory. In our joint paper [10], Hyttinen replaces Ehrenfeucht-Mostowski models built on linear orders with primary models built on trees of height $\omega + 1$ to show $E_{S_2^\kappa} \leq_B \text{Isom}^\kappa_T$. (We don’t know if $E_{S_2^\kappa} \leq_B \text{Isom}^\kappa_T$ or if $\text{Isom}^\kappa_T$ could be $\Delta^1_1$ in this case.)

Now we have all we need to prove the Theorem mentioned earlier:

(a) $T$ is classifiable and shallow iff $\text{Isom}^\kappa_T$ is Borel.

We mentioned that if $T$ is classifiable and shallow then $\text{Isom}^\kappa_T$ is Borel and if it is classifiable and deep it is not. If $T$ is not classifiable then some $E_{S_\mu}$ Borel reduces to $\text{Isom}^\kappa_T$, so the latter cannot be Borel.

(b) $T$ is classifiable iff for all regular $\mu < \kappa$, $E_{S_\mu}$ is not Borel reducible to $\text{Isom}^\kappa_T$.

We mentioned that if $T$ is not classifiable then $E_{S_\mu}$ is Borel reducible to $\text{Isom}^\kappa_T$ where $\mu$ is either $\lambda$ or $\omega$. We also mentioned that if $T$ is classifiable and deep then no $E_{S_\mu}$ is Borel reducible to $\text{Isom}^\kappa_T$, by an absoluteness argument. When $T$ is classifiable and shallow there is no such reduction as $\text{Isom}^\kappa_T$ is Borel.

(c) In $L$, $T$ is classifiable iff $\text{Isom}^\kappa_T$ is $\Delta^1_1$.

We mentioned that if $T$ is classifiable then $\text{Isom}^\kappa_T$ is $\Delta^1_1$, in ZFC. If $T$ is not classifiable then $E_{S_\mu}$ Borel reduces to $\text{Isom}^\kappa_T$ for some $\mu$, and in $L$, $E_{S_\mu}$ is not $\Delta^1_1$.

This summarises the work in [10]. Some surprisingly basic and very interesting open questions remain in this new area. Below are some of them. Assume GCH throughout.

1. Under what conditions on a regular uncountable $\kappa$ does Vaught’s Conjecture hold in the following form: If an isomorphism relation on the models of size $\kappa$ has more than $\kappa$ classes then id is Borel reducible to it?
2. Is the Silver Dichotomy for regular uncountable $\kappa$ consistent?
3. Is it consistent for there to be Borel equivalence relations which are incomparable under Borel reducibility for a regular uncountable $\kappa$?
4. Is it consistent that $S_\omega^{\omega_2}$ Borel reduces to $S_\omega^{\omega_2}$?
5. We proved that the isomorphism relation of a theory $T$ is Borel if and only if $T$ is classifiable and shallow. Is there a connection between the depth of a shallow theory and the Borel degree of its isomorphism relation? Is one monotone in the other?

6. Can it be proved in ZFC that if $T$ is stable unsuperstable then isomorphism for the size $\kappa$ models of $T$ ($\kappa$ regular uncountable) is not $\Delta^1_1$?

7. If $\kappa = \lambda^+$, $\lambda$ regular and uncountable, does equality modulo the $\lambda$-nonstationary ideal Borel reduce to isomorphism for the size $\kappa$ models of $T$ for all stable unsuperstable $T$?

8. Let DLO be the theory of dense linear orderings without end points and RG the theory of random graphs. Does the isomorphism relation of RG Borel reduce to that of DLO for a regular uncountable $\kappa$?

Section 4. Complexity Theory

We consider NP equivalence relations on finite strings. One motivation for this topic is the following: Borel reducibility allows us to compare isomorphism relations on Borel classes of countable structures. Is there an analogous reducibility for “nice” classes of finite structures?

The resulting theory of “strong isomorphism reductions” is introduced in [9] and studied systematically in [2]. We consider polynomial-time definable classes $C$ of structures for a finite vocabulary $\tau$, where the structures in $C$ have universe \{1, \ldots, n\} for some finite $n > 0$ and where $C$ is invariant, i.e., closed under isomorphism. To avoid trivialities we also assume that $C$ contains arbitrarily large structures. Some examples of such classes are:

1. The classes SET, BOOLE, FIELD, GROUP, ABELIAN and CYCLIC of sets (structures of empty vocabulary), Boolean algebras, fields, groups, abelian groups, and cyclic groups, respectively.
2. The class GRAPH of (undirected and simple) graphs.
3. The class ORD of linear orderings.
4. The classes LOP of linear orderings with a distinguished point and LOU of linear orderings with a unary relation.

Let $C$ and $D$ be classes. We say that $C$ is strongly isomorphism reducible to $D$ and write $C \leq_{iso} D$, if there is a function $f : C \rightarrow D$ computable in polynomial time such that for all $A, B \in C$, $A \simeq B$ iff $f(A) \simeq f(B)$. We then say that $f$ is a strong isomorphism reduction from $C$ to $D$ and write
$f : C \leq_{iso} D$. If $C \leq_{iso} D$ and $D \leq_{iso} C$, denoted by $C \equiv_{iso} D$, then $C$ and $D$ have the same strong isomorphism degree.

Examples:
(a) The map sending a field to its multiplicative group shows that $\text{FIELD} \leq_{iso} \text{CYCLIC}$.
(b) $\text{CYCLIC} \leq_{iso} \text{ABELIAN} \leq_{iso} \text{GROUP}$; more generally, if $C \subseteq D$, then $C \leq_{iso} D$ via the identity.
(c) $\text{SET} \equiv_{iso} \text{FIELD} \equiv_{iso} \text{ABELIAN} \equiv_{iso} \text{CYCLIC} \equiv_{iso} \text{ORD} \equiv_{iso} \text{LOP}$. (For the proof see [2].)

**Proposition 18** $C \leq_{iso} \text{GRAPH}$ for all classes $C$.

The structure of $\leq_{iso}$ between LOU and GRAPH is linked with central open problems of descriptive complexity. Before turning to that I’ll first consider the structure below LOU. That structure, even below LOP, is quite rich.

**Theorem 19** The partial ordering of the countable atomless Boolean algebra is embeddable into the partial ordering induced by $\leq_{iso}$ on the degrees of strong isomorphism reducibility below LOP. More precisely, let $B$ be the countable atomless Boolean algebra. Then there is a one-to-one function $b \mapsto C_b$ defined on $B$ such that for all $b, b' \in B$:

(i) $C_b$ is a subclass of LOP
(ii) $b \leq b'$ iff $C_b \leq_{iso} C_{b'}$.

This result is obtained by comparing the number of isomorphism types of structures with universe of bounded cardinality in different classes. For a class $C$ we let $C(n)$ be the subclass consisting of all structures in $C$ with universe of cardinality $\leq n$ and we let $\#C(n)$ be the number of isomorphism types of structures in $C(n)$. Examples:

$\#\text{BOOLE}(n) = \lceil \log n \rceil$, $\#\text{CYCLIC}(n) = n$, $\#\text{SET}(n) = \#\text{ORD}(n) = n + 1$.

$\#\text{LOP}(n) = \sum_{i=1}^{n} i = (n + 1) \cdot n/2$ and $\#\text{LOU}(n) = \sum_{i=0}^{n} 2^i = 2^{n+1} - 1$.

$\#\text{GROUP}(n)$ is superpolynomial but subexponential (more precisely, it is bounded by $n^{O(\log^2 n)}$). See [1].

A class $C$ is potentially reducible to a class $D$, written $C \leq_{pot} D$, iff there is some polynomial $p$ such that $\#C(n) \leq \#D(p(n))$ for all $n \in \mathbb{N}$. Of course, by $C \equiv_{pot} D$ we mean $C \leq_{pot} D$ and $D \leq_{pot} C$. 

16
Lemma 20 If $C \leq_{\text{iso}} D$, then $C \leq_{\text{pot}} D$.

Proof. Let $f : C \leq_{\text{iso}} D$. As $f$ is computable in polynomial time, there is a polynomial $p$ such that for all $A \in C$ we have $|f(A)| \leq p(|A|)$, where $f(A)$ denotes the universe of $f(A)$. As $f$ strongly preserves isomorphisms, it therefore induces a one-to-one map from $\{A \in C \mid |A| \leq n\}/\sim$ to $\{B \in D \mid |B| \leq p(n)\}/\sim$. □

We state some consequences of this simple observation:

Proposition 21 1. CYCLIC $\not\leq_{\text{iso}}$ BOOLE and LOU $\not\leq_{\text{iso}}$ LOP.
2. $C \leq_{\text{pot}}$ LOU for all classes $C$ and LOU $\equiv_{\text{pot}}$ GRAPH.
3. The strong isomorphism degree of GROUP is strictly between that of LOP and GRAPH.
4. The potential reducibility degree of GROUP is strictly between that of LOP and LOU.

The following concepts are used in the proof of Theorem 19. We call a function $f : \mathbb{N} \to \mathbb{N}$ value-polynomial iff it is increasing and $f(n)$ can be computed in time $f(n)^{O(1)}$. Let VP be the class of all value-polynomial functions. For $f \in VP$ the set $C_f = \{A \in $LOP$ \mid |A| \in \text{im}(f)\}$ is in polynomial time and is closed under isomorphism. As there are exactly $f(k)$ pairwise nonisomorphic structures of cardinality $f(k)$ in LOP, we get

$$\#C_f(n) = \sum_{k \in \mathbb{N} \text{ with } f(k) \leq n} f(k).$$

The following proposition contains the essential idea underlying the proof of Theorem 19. Loosely speaking, it says that if the gaps between consecutive values of $f \in VP$ “kill” every polynomial, then there are classes $C$ and $D$ with $C \not\leq_{\text{pot}} D$.

Proposition 22 Let $f \in VP$ and assume that for every polynomial $p \in \mathbb{N}[X]$ there is an $n \in \mathbb{N}$ such that

$$\sum_{k \in \mathbb{N} \text{ with } f(2k) \leq n} f(2k) > \sum_{k \in \mathbb{N} \text{ with } f(2k+1) \leq p(n)} f(2k+1).$$

Then $C_{g_0}$ is not potentially reducible to $C_{g_1}$, where $g_0, g_1 : \mathbb{N} \to \mathbb{N}$ are defined by $g_0(n) := f(2n)$ and $g_1(n) := f(2n + 1)$. 17
Proof. For contradiction assume that there is some polynomial \( p \) such that 
\[
\#C_{g_0}(n) \leq \#C_{g_1}(p(n)) \quad \text{for all } n \in \mathbb{N}.
\]
Choose \( n \) to satisfy the hypothesis. Then
\[
\#C_{g_0}(n) = \sum_{f(2k) \leq n} f(2k) > \sum_{f(2k+1) \leq p(n)} f(2k+1) = \#C_{g_1}(p(n)),
\]
a contradiction. \( \square \)

The other needed ingredient for the proof of Theorem 19 is:

**Lemma 23** The images of the functions in VP together with the finite subsets of \( \mathbb{N} \) are the elements of a countable Boolean algebra \( \mathcal{V} \) (under the usual set-theoretic operations). The factor algebra \( \mathcal{V}/\equiv_{pot} \), where for \( b, b' \in V \)
\[
b \equiv b' \iff (b \setminus b') \cup (b' \setminus b) \text{ is finite},
\]
is a countable atomless Boolean algebra.

This lemma shows that the set of images of functions in VP has a rich structure. To complete the proof of Theorem 19, the functions in VP are composed with a “stretching” function \( h \), which guarantees that the gaps between consecutive values “kill” every polynomial. Then we can apply the idea of the proof of Proposition 22 to show that the set of the \( \leq_{pot} \)-degrees has a rich structure too. For the details see [2].

So far, in all concrete examples of classes \( C \) and \( D \) for which we know the status of \( C \leq_{iso} D \) and of \( C \leq_{pot} D \), we have \( C \leq_{iso} D \) iff \( C \leq_{pot} D \). So the question arises whether the relations of strong isomorphism reducibility and potential reducibility coincide. We believe that they are distinct but have only the following partial result:

**Theorem 24** If \( UEXP \cap \co UEXP \neq EEXP \), then the relations of strong isomorphism reducibility and that of potential reducibility are distinct.

Recall that \( EEXP = \text{DTIME} \left( 2^{2^{2^{O(1)}}} \right) \) and \( \text{NEEXP} := \text{NTIME} \left( 2^{2^{O(1)}} \right) \).

The complexity class \( UEXP \) consists of those \( Q \in \text{NEEXP} \) for which there is a nondeterministic Turing machine of type \( \text{NEEXP} \) that for every \( x \in Q \) has exactly one accepting run. Finally, \( \co UEXP := \{ \sim Q \mid Q \in UEXP \} \).
Here is the idea of the proof: Assume $Q \in \text{UEXP} \cap \text{coUEXP}$. We construct classes $C$ and $D$ which contain structures in the same cardinalities and which contain exactly two nonisomorphic structures in these cardinalities. Therefore they are potentially reducible to each other. While it is trivial to exhibit two nonisomorphic structures in $C$ of the same cardinality, from any two nonisomorphic structures in $D$ we obtain information on membership in $Q$ for all strings of a certain length. If $C \leq_{\text{iso}} D$ held, then we would get nonisomorphic structures in $D$ (in time allowed by EEXP) by applying the strong isomorphism reduction to two nonisomorphic structures in $C$ and therefore obtain $Q \in \text{EEXP}$.

In the other direction we have:

**Theorem 25** If strong isomorphism reducibility and potential reducibility are distinct then $P \neq \#P$.

Recall that $P = \#P$ means that for every polynomial time nondeterministic Turing machine $M$ the function $f_M$ such that $f_M(x)$ is the number of accepting runs of $M$ on $x \in \Sigma^*$ is computable in polynomial time. The class $\#P$ consists of all the functions $f_M$.

Until now we have focused exclusively on isomorphism relations on invariant polynomial time classes of finite structures. But this theory can be put into the broader context of $\text{NP}$ equivalence relations in general. If $E$ and $E'$ are $\text{NP}$ equivalence relations then we say that $E$ is strongly equivalence reducible to $E'$, and write $E \leq_{\text{eq}} E'$, iff there is a function $f$ computable in polynomial time such that for all strings $x, y$: $x E y$ iff $f(x) E' f(y)$. We then say that $f$ is a strong equivalence reduction from $E$ to $E'$ and write $f : E \leq_{\text{eq}} E'$. The following natural question then arises: Is there a maximal $\text{NP}$ equivalence relation under the reducibility $\leq_{\text{eq}}$? The final section of [2] relates this question to enumerations of clocked Turing machines, to $p$-optimal proof systems as well as to other central questions in complexity theory.

Another natural question is whether, in analogy to the computability theory context, every $\text{NP}$ equivalence relation is reducible to an isomorphism relation on a polynomial time invariant class of finite structures, or equivalently, whether graph isomorphism is $\leq_{\text{eq}}$ complete among $\text{NP}$ equivalence relations. For this we have the following partial result:
Proposition 26 ([2]) Assume that the polynomial time hierarchy does not collapse. Then not every NP equivalence relation reduces to graph isomorphism.

Indeed there are many worthy open questions in this area waiting to be explored.

In conclusion

After decades of work focusing on the “unary” case, definability theory has been dramatically deepened by the study of binary relations, most importantly equivalence relations. An important step in this process was taken in Harvey’s fundamental paper with Lee Stanley [8]. The extent to which the different areas of logic have been enriched through the study of analogues of Harvey’s idea is only now being understood, and I look forward to seeing much exciting work in this direction during the coming years.

References


[4] E. Fokina, S. Friedman, $\Sigma^1_1$ equivalence relations on $\omega$, submitted.


