

# POSITIONAL STRATEGIES IN LONG EHRENFEUCHT-FRAÏSSÉ GAMES

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ABSTRACT. We prove that it is relatively consistent with  $\text{ZF} + \text{CH}$  that there exist two models of cardinality  $\aleph_2$  such that the second player has a winning strategy in the Ehrenfeucht-Fraïssé-game of length  $\omega_1$  but there is no  $\sigma$ -closed back-and-forth set for the two models. If CH fails, no such pairs of models exist.

## 1. INTRODUCTION

Suppose  $\mathcal{A} = (A, \dots)$  and  $\mathcal{B} = (B, \dots)$  are structures for the same vocabulary  $\mathcal{L}$  of cardinality  $< \kappa$ . We say that a set  $\mathcal{I}$  of partial isomorphisms between  $\mathcal{A}$  and  $\mathcal{B}$  has the  $\kappa$ -back-and-forth property if for every  $p \in \mathcal{I}$ , and every  $A_0 \subseteq A$  and  $B_0 \subseteq B$  of size  $< \kappa$  there is  $q \in \mathcal{I}$  extending  $p$  such that  $A_0 \subseteq \text{dom}(q)$  and  $B_0 \subseteq \text{ran}(q)$ . We say that  $\mathcal{A}$  and  $\mathcal{B}$   $\kappa$ -partially isomorphic and write  $\mathcal{A} \simeq_{\kappa}^p \mathcal{B}$  if there is a  $\kappa$ -back-and-forth set for  $\mathcal{A}$  and  $\mathcal{B}$ . The relation  $\mathcal{A} \simeq_{\kappa}^p \mathcal{B}$  has a metamathematical interpretation. Namely, for regular  $\kappa$  it coincides with elementary equivalence relative to the infinitary language  $L_{\infty\kappa}$ . In particular,  $\simeq_{\kappa}^p$  is an equivalence relation on the class of all  $\mathcal{L}$ -structures. If  $\kappa$  is uncountable then even for models of cardinality  $\kappa$  the relation  $\simeq_{\kappa}^p$  is strictly weaker than isomorphism. This was first proved by Morley (1968, unpublished, see [8]). For instance, for  $\kappa = \aleph_1$ , one can take a pair of  $\aleph_1$ -like dense linear orders one of which contains a closed copy of  $\omega_1$  while the other doesn't.

In this paper we investigate a strengthening of the relation  $\simeq_{\kappa}^p$ . Namely, given two cardinals  $\kappa$  and  $\lambda$  and two structures  $\mathcal{A}$  and  $\mathcal{B}$  in a vocabulary of size  $< \kappa$ , we say that  $\mathcal{A}$  and  $\mathcal{B}$  are  $(\kappa, \lambda)$ -partially isomorphic and write  $\mathcal{A} \simeq_{\kappa, \lambda}^p \mathcal{B}$  if there is a  $\kappa$ -back-and-forth set  $\mathcal{I}$  between  $\mathcal{A}$  and  $\mathcal{B}$  such that any increasing chain of length  $< \lambda$  in  $\mathcal{I}$  has an upper bound in  $\mathcal{I}$ . The point is that the relation  $\simeq_{\kappa, \kappa}^p$ , unlike the weaker version  $\simeq_{\kappa}^p$ , implies isomorphism in the case that the models are of cardinality at most  $\kappa$ , and many classical isomorphism-proofs can be interpreted as results about the relation  $\simeq_{\kappa, \lambda}^p$ . Indeed, suppose  $\kappa$  is regular. Then any two  $\eta_{\kappa}$ -sets are in the relation  $\simeq_{\kappa, \kappa}^p$ . If they are of cardinality  $\kappa$ , they are isomorphic.

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Also, it is well known that any two real closed fields whose underlying orders are of type  $\eta_{\omega_1}$  and are of cardinality  $\omega_1$  are isomorphic, see [3]. In fact, if  $\kappa$  is regular then any two real closed fields whose underlying orders are of type  $\eta_\kappa$  are in the relation  $\simeq_{\kappa,\kappa}^p$ , see [2]. Another example concerns saturated models. Any two  $\kappa$ -saturated elementary equivalent structures of cardinality  $\kappa$  are isomorphic, and the proof shows that any two  $\kappa$ -saturated elementary equivalent structures are in the relation  $\simeq_{\kappa,\kappa}^p$ . Finally, consider two  $\kappa$ -homogeneous structures  $\mathcal{A}$  and  $\mathcal{B}$  such that  $\mathcal{A} \simeq_{\kappa}^p \mathcal{B}$ . If they happen to be of cardinality  $\kappa$  they are isomorphic and the proof goes by showing that  $\mathcal{A} \simeq_{\kappa,\kappa}^p \mathcal{B}$ .

Thus, the relation  $\simeq_{\kappa,\kappa}^p$  seems like an attractive weaker version of isomorphism. However, there are some simple questions concerning it that are still open. The most important one was raised by Dickmann [1] and Kueker [7], and asks if  $\simeq_{\kappa,\kappa}^p$  is equivalent to elementary equivalence in some logic. In fact, it is not clear if  $\simeq_{\kappa,\kappa}^p$  is even transitive. This was a serious obstacle to generalizing first order logic. In order to overcome this Karttunen [6] defined *tree-like partial isomorphisms*. This leads to a transitive relation which coincides with elementary equivalence in a certain logic called  $\mathcal{N}_{\infty\kappa}$  and implies isomorphism for models of size  $\kappa$ . One can translate Karttunen's concept in terms of the existence of a winning strategy in a certain Ehrenfeucht-Fraïssé game which we now describe. To begin, we fix two regular cardinals  $\kappa$  and  $\lambda$  and two structures  $\mathcal{A}$  and  $\mathcal{B}$  in the same vocabulary  $\mathcal{L}$  of size  $< \kappa$ .

**Definition 1.1** ( $\text{EF}_\kappa^\lambda(\mathcal{A}, \mathcal{B})$ ). *There are two players  $\forall$  and  $\exists$ . The game runs in  $\lambda$  rounds and proceeds as follows.*

$$\begin{array}{c|cccc} \forall & A_0, B_0 & \dots & A_\alpha, B_\alpha & \dots \\ \hline \exists & p_0 & \dots & p_\alpha & \dots \end{array} \quad (\alpha < \lambda)$$

*At stage  $\alpha < \lambda$ , player  $\forall$  picks  $A_\alpha \subseteq A$  and  $B_\alpha \subseteq B$ , both of size  $< \kappa$ . Player  $\exists$  responds by a partial isomorphism  $p_\alpha$  between a substructure of  $\mathcal{A}$  of size  $< \kappa$  containing  $A_\alpha$  and a substructure of  $\mathcal{B}$  containing  $B_\alpha$ . We require that  $p_\alpha$  extends the  $p_\xi$ , for  $\xi < \alpha$ . Player  $\exists$  wins the game if she plays  $\lambda$  rounds while obeying the rules. Otherwise player  $\forall$  wins.*

We write  $\mathcal{A} \equiv_{\kappa,\lambda} \mathcal{B}$  if  $\exists$  has a winning strategy in  $\text{EF}_\kappa^\lambda(\mathcal{A}, \mathcal{B})$ . This is clearly transitive. This concept has allowed the study of infinitary languages to take off and has been very fruitful (see e.g. [10]). One of the first new results was obtained by Hyttinen [5] who proved the Craig Interpolation Theorem and other classical results for this new logic. Still the following question remains.

**Question 1.** *What is the relation between  $\simeq_{\kappa,\lambda}^p$  and  $\equiv_{\kappa,\lambda}$ ?*

Clearly, if  $\mathcal{A} \simeq_{\kappa,\lambda}^p \mathcal{B}$  then  $\mathcal{A} \equiv_{\kappa,\lambda} \mathcal{B}$ . Indeed, if  $\mathcal{A} \simeq_{\kappa,\lambda}^p \mathcal{B}$  then there is a *positional* winning strategy for  $\exists$  in  $\text{EF}_\kappa^\lambda(\mathcal{A}, \mathcal{B})$ , in the sense that  $\exists$  only needs to

know the current position in order to know how to play and win. Thus, Question 1 simply asks if the converse is true. Note that the positive answer implies that  $\simeq_{\kappa,\lambda}^p$  is transitive. We concentrate on the first nontrivial case, namely the relation between  $\simeq_{\aleph_1,\aleph_1}^p$  and  $\equiv_{\aleph_1,\aleph_1}$ . Let us first note the well known fact that  $\mathcal{A} \equiv_{\aleph_1,\aleph_1} \mathcal{B}$  can be expressed as the existence of *potential isomorphism*<sup>1</sup> an isomorphism in a forcing extension obtained by  $\sigma$ -closed forcing.

**Proposition 1.2.** *Suppose  $\mathcal{A}$  and  $\mathcal{B}$  are structures in the same vocabulary  $\mathcal{L}$ . Then  $\mathcal{A} \equiv_{\aleph_1,\aleph_1} \mathcal{B}$  if and only if there is a  $\sigma$ -closed forcing notion  $\mathcal{P}$  such that  $\Vdash_{\mathcal{P}} \mathcal{A} \cong \mathcal{B}$ .  $\square$*

We recall the following results from [9] where the equivalence of  $\simeq_{\aleph_1,\aleph_1}^p$  and  $\equiv_{\aleph_1,\aleph_1}$  has been established in some special cases.

**Theorem 1.3.** *Suppose  $\mathcal{A}$  and  $\mathcal{B}$  are two structures in the same vocabulary  $\mathcal{L}$ . Then  $\mathcal{A} \simeq_{\aleph_1,\aleph_1}^p \mathcal{B}$  and  $\mathcal{A} \equiv_{\aleph_1,\aleph_1} \mathcal{B}$  are equivalent in any of the following cases:*

- (1)  $|\mathcal{A}|, |\mathcal{B}| \leq 2^{\aleph_0}$ .
- (2)  $\mathcal{A}$  and  $\mathcal{B}$  have different cardinality.
- (3)  $\mathcal{A}$  and  $\mathcal{B}$  are trees of height  $\aleph_1$ .  $\square$

On the basis of these results it seems interesting to investigate the case when  $\mathcal{A}$  and  $\mathcal{B}$  are of cardinality  $\aleph_2$  and CH holds. Even in this case we can have a positive result if we look at partial isomorphisms of size  $\aleph_1$  rather than of size  $\aleph_0$ . The following result was proved in [9].

**Theorem 1.4.** *Suppose  $\mathcal{A}$  and  $\mathcal{B}$  are two structures of cardinality  $\aleph_2$  in the same vocabulary  $\mathcal{L}$ . Then  $\mathcal{A} \simeq_{\aleph_2,\aleph_1}^p \mathcal{B}$  if and only if  $\mathcal{A} \equiv_{\aleph_2,\aleph_1} \mathcal{B}$ .  $\square$*

The main result of this paper is that the relations  $\simeq_{\aleph_1,\aleph_1}^p$  and  $\equiv_{\aleph_1,\aleph_1}$  may not be equivalent for structures of size  $\aleph_2$ .

**Theorem 1.5.** *It is relatively consistent with ZFC + CH that there exist two relational structures  $\mathcal{A}$  and  $\mathcal{B}$  of cardinality  $\aleph_2$  in a countable vocabulary such that  $\mathcal{A} \equiv_{\aleph_1,\aleph_1} \mathcal{B}$  and  $\mathcal{A} \not\simeq_{\aleph_1,\aleph_1}^p \mathcal{B}$ .  $\square$*

The remainder of the paper is organized as follows. In §2 we introduce the persistency game played on a given family of countable partial functions from  $\omega_2$  to  $\omega_1$ . Given an  $(\omega_1, 1)$ -simplified morass  $\mathfrak{M}$  we define a family  $\mathcal{F} = \mathcal{F}(\mathfrak{M})$  which is strategically persistent. If  $\mathfrak{M}$  is a generic morass we show that  $\mathcal{F}$  does not have a  $\sigma$ -closed persistent subfamily. In §3 we use the family  $\mathcal{F}$  from the previous section to define two structures  $\mathcal{A}$  and  $\mathcal{B}$  such that  $\mathcal{A} \equiv_{\aleph_1,\aleph_1} \mathcal{B}$ . If  $\mathcal{F}$  is derived from a generic morass we show that  $\mathcal{A} \not\simeq_{\aleph_1,\aleph_1}^p \mathcal{B}$ . Finally, in §4 we state some open questions and directions for further research.

<sup>1</sup>Recall that for purely relational structures  $\mathcal{A} \equiv_{\omega,\omega} \mathcal{B}$  is equivalent to the existence of an isomorphism of  $\mathcal{A}$  and  $\mathcal{B}$  in *some* forcing extension.

## 2. PERSISTENT FAMILIES OF FUNCTIONS

In this section we change the original problem and instead of considering the Ehrenfeucht-Fraïssé game on a pair of structures, we consider a certain game on a given family of countable partial functions from  $\omega_2$  to  $\omega_1$ .

Let  $\text{Fn}(\omega_2, \omega_1, \omega_1)$  be the collection of all countable partial functions from  $\omega_2$  to  $\omega_1$ . We say that a subfamily  $\mathcal{F}$  of  $\text{Fn}(\omega_2, \omega_1, \omega_1)$  is *persistent* if for every  $p \in \mathcal{F}$  and  $\alpha < \omega_2$  there is  $q \in \mathcal{F}$  extending  $p$  such that  $\alpha \in \text{dom}(q)$ . We will also consider the following *persistence game* on  $\mathcal{F}$ .

**Definition 2.1** ( $\mathcal{G}_{\omega_1}(\mathcal{F})$ ). *Suppose  $\mathcal{F}$  is a subfamily of  $\text{Fn}(\omega_2, \omega_1, \omega_1)$ . The game  $\mathcal{G}_{\omega_1}(\mathcal{F})$  is played by players  $\forall$  and  $\exists$  and runs as follows:*

$$\begin{array}{c|ccccccc} \forall & \alpha_0 & \alpha_1 & \dots & \alpha_\xi & \dots & (\xi < \omega_1) \\ \exists & p_0 & p_1 & \dots & p_\xi & \dots & \end{array}$$

*At stage  $\xi$  player  $\forall$  plays an ordinal  $\alpha_\xi < \omega_2$  and  $\exists$  plays  $p_\xi \in \mathcal{F}$  extending  $p_\eta$ , for  $\eta < \xi$ , such that  $\alpha_\xi \in \text{dom}(p_\xi)$ .  $\exists$  wins the game if she is able to play  $\omega_1$  moves. Otherwise,  $\forall$  wins.*

We say that  $\mathcal{F}$  is *strategically persistent* if  $\exists$  has a winning strategy in  $\mathcal{G}_{\omega_1}(\mathcal{F})$ . One way to guarantee the existence of a winning strategy for  $\exists$  is that there exist a persistent subfamily  $\mathcal{D}$  of  $\mathcal{F}$  which is  $\sigma$ -closed, i.e. for every sequence  $(p_n)_n$  which is increasing under inclusion there is  $q \in \mathcal{D}$  such that  $p_n \subseteq q$ , for all  $n$ . Indeed, given such a family  $\mathcal{D}$ ,  $\exists$  has a trivial winning strategy in  $\mathcal{G}_{\omega_1}(\mathcal{F})$ : at stage  $\xi$  she plays any  $p_\xi \in \mathcal{D}$  which extends  $\bigcup_{\eta < \xi} p_\eta$  and such that  $\alpha_\xi \in \text{dom}(p_\xi)$ . The main goal of this section is to show that it is relatively consistent with ZFC that there exist a downward closed family  $\mathcal{F}$  which is strategically persistent but does not have a  $\sigma$ -closed persistent subfamily. Indeed, given a simplified  $(\omega_1, 1)$ -morass  $\mathfrak{M}$  we can read off a certain family  $\mathcal{F} = \mathcal{F}(\mathfrak{M})$  which is strategically persistent. If  $\mathfrak{M}$  is obtained by the standard forcing construction we show that  $\mathcal{F}$  does not have a  $\sigma$ -closed persistent subfamily.

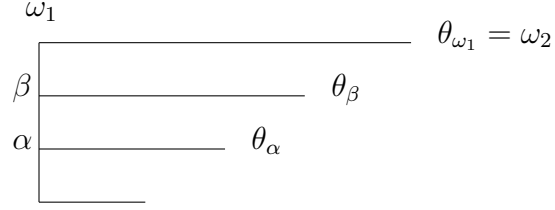
We start by recalling the relevant definitions from Velleman [11].

**Definition 2.2** ([11]). *A simplified  $(\omega_1, 1)$ -morass is a pair*

$$\mathfrak{M} = \langle \langle \theta_\alpha : \alpha \leq \omega_1 \rangle, \langle \mathcal{F}_{\alpha, \beta} : \alpha < \beta \leq \omega_1 \rangle \rangle,$$

*where  $\langle \theta_\alpha : \alpha \leq \omega_1 \rangle$  is a sequence of countable ordinals,  $\mathcal{F}_{\alpha, \beta}$  is a family of order preserving embeddings from  $\theta_\alpha$  to  $\theta_\beta$ , for  $\alpha < \beta \leq \omega_1$ , and the following conditions are satisfied:*

- (1) **(Successor)** *For every  $\alpha$  there are  $\gamma_\alpha, \eta_\alpha \leq \theta_\alpha$  such that  $\theta_\alpha = \gamma_\alpha + \eta_\alpha$ ,  $\theta_{\alpha+1} = \theta_\alpha + \eta_\alpha$  and  $\mathcal{F}_{\alpha, \alpha+1} = \{\text{id}_{\theta_\alpha}, s_\alpha\}$ , where  $\text{id}_{\theta_\alpha}$  is the identity on  $\theta_\alpha$  and  $s_\alpha \upharpoonright \gamma_\alpha = \text{id}_{\gamma_\alpha}$  and  $s_\alpha(\gamma_\alpha + \xi) = \theta_\alpha + \xi$ , for all  $\xi < \eta_\alpha$ . We call  $s_\alpha$  the shift at  $\alpha$ . (Figure 2).*



$\theta_\alpha$  is the  $\alpha$ -th approximation of  $\omega_2$

FIGURE 1. A simplified morass.

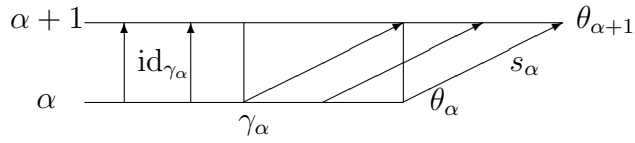


FIGURE 2. A shift

- (2) **(Composition)** If  $\alpha < \beta < \gamma$  then  $\mathcal{F}_{\alpha\gamma} = \{g \circ f : f \in \mathcal{F}_{\alpha\beta}, g \in \mathcal{F}_{\beta\gamma}\}$ .
- (3) **(Factoring)** Suppose  $\gamma$  is limit,  $\alpha < \gamma$  and  $f, g \in \mathcal{F}_{\alpha\gamma}$ . Then there exists  $\beta$  such that  $\alpha < \beta < \gamma$ , and  $f', g' \in \mathcal{F}_{\alpha\beta}$  and  $h \in \mathcal{F}_{\beta\gamma}$  such that  $f = h \circ f'$  and  $g = h \circ g'$ . (Figure 3).

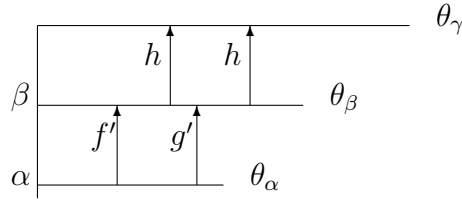


FIGURE 3. Factoring

- (4) **(Fullness)** If  $\alpha < \beta$  then  $\theta_\beta = \bigcup \{f[\theta_\alpha] : f \in \mathcal{F}_{\alpha\beta}\}$ . Moreover,  $\theta_{\omega_1} = \omega_2$ .

We then have (see [11]) that if  $\alpha < \beta$  and  $\xi < \theta_\beta$ , then there is a *unique* predecessor of  $\xi$  on level  $\alpha$ , i.e. there is a unique  $\eta < \theta_\alpha$  such that  $f(\eta) = \xi$ , for some  $f \in \mathcal{F}_{\alpha\beta}$ . Moreover, any such  $f$  is uniquely determined on  $\eta + 1$ . We call  $\eta$  the  $\alpha$ -th predecessor of  $\xi$  and write

$$\pi_\alpha^\beta(\xi) = \eta.$$

**Definition 2.3.** Given a simplified  $(\omega_1, 1)$ -morass  $\mathfrak{M}$  we define the ordering  $\preceq^{\mathfrak{M}}$  on  $\omega_2$  as follows:

$$\xi \preceq^{\mathfrak{M}} \eta \quad \text{iff} \quad \pi_\alpha^{\omega_1}(\xi) \leq \pi_\alpha^{\omega_1}(\eta), \text{ for all } \alpha < \omega_1.$$

We also define the ordering  $\preceq_\alpha^{\mathfrak{M}}$  by:

$$\xi \preceq_\alpha^{\mathfrak{M}} \eta \quad \text{iff} \quad \xi \preceq^{\mathfrak{M}} \eta \quad \& \quad \pi_\alpha^{\omega_1}(\xi) = \pi_\alpha^{\omega_1}(\eta).$$

If  $\mathfrak{M}$  is clear from the context we write  $\preceq$  for  $\preceq^{\mathfrak{M}}$  and  $\preceq_\alpha$  for  $\preceq_\alpha^{\mathfrak{M}}$ .

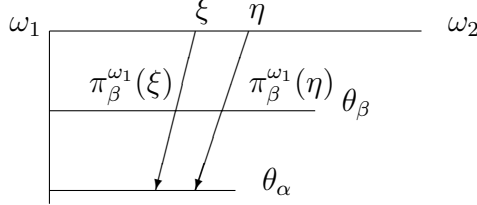


FIGURE 4. The ordering  $\preceq$ .

Given a simplified  $(\omega_1, 1)$ -morass  $\mathfrak{M}$ , we define a certain subfamily  $\mathcal{F}(\mathfrak{M})$  of  $\text{Fn}(\omega_2, \omega_1, \omega_1)$  and show that it is strategically persistent.

**Definition 2.4.** *Suppose  $\mathfrak{M}$  is a simplified  $(\omega_1, 1)$ -morass. Let  $\mathcal{F}(\mathfrak{M})$  be the set of all  $f \in \text{Fn}(\omega_2, \omega_1, \omega_1)$  such that:*

- (1) *if  $\xi, \eta \in \text{dom}(f)$ ,  $f(\eta) = \alpha$  and  $\xi \preceq_\alpha \eta$ , then  $f(\xi) = \alpha$ .*
- (2)  *$f^{-1}\{\alpha\}$  is  $\preceq$ -bounded, for all  $\alpha \in \text{ran}(f)$ .*

Note that the family  $\mathcal{F}(\mathfrak{M})$  is closed under subfunctions. If  $\mathfrak{M}$  is clear from the context, we will write  $\mathcal{F}$  for  $\mathcal{F}(\mathfrak{M})$ . We first show the following.

**Lemma 2.5.** *Suppose  $\mathfrak{M}$  is a simplified  $(\omega_1, 1)$ -morass. Then  $\mathcal{F}(\mathfrak{M})$  is strategically persistent.*

*Proof.* Given  $\xi, \eta < \omega_2$ , by (4) and (3) of Definition 2.2 there exists  $\alpha < \omega_1$  and  $f \in \mathcal{F}_{\alpha, \omega_1}$  such that  $\xi, \eta \in \text{ran}(f)$ . Let  $\mu(\xi, \eta)$  be the least such  $\alpha$ . If  $\xi < \eta$  it follows that  $\pi_\beta^{\omega_1}(\xi) < \pi_\beta^{\omega_1}(\eta)$ , for every  $\beta$  such that  $\mu(\xi, \eta) \leq \beta < \omega_1$ . We now describe a strategy for  $\exists$  in the persistency game on  $\mathcal{F}(\mathfrak{M})$ . At every stage  $j$  if player  $\forall$  plays some  $\xi_j < \omega_2$  then player  $\exists$  picks an ordinal  $\alpha_j < \omega_1$  and plays  $p_j = \{\langle \xi_i, \alpha_i \rangle : i \leq j\}$ . Thus, we only need to describe how to choose the ordinals  $\alpha_j$  and check that the corresponding function  $p_j$  belongs to  $\mathcal{F}(\mathfrak{M})$ . Suppose we are at stage  $j$  and player  $\forall$  plays  $\xi_j$ . Player  $\exists$  first asks if there is an ordinal  $i < j$  such that  $\xi_j \preceq_{\alpha_i} \xi_i$ . If so, then  $\exists$  picks the least such  $i$  and sets  $\alpha_j = \alpha_i$ . Otherwise,  $\exists$  picks any ordinal  $\alpha_j$  strictly bigger than the  $\alpha_i$ , for  $i < j$ , and  $\mu(\alpha_i, \alpha_j)$ , for  $i < j$ . In order to check that the corresponding functions  $p_j$  are in  $\mathcal{F}(\mathfrak{M})$  we need the following.

**Claim.** *At every stage  $j$  there is at most one  $\alpha$  for which there is  $i < j$  such that  $\xi_j \preceq_\alpha \xi_i$  and  $\alpha_i = \alpha$ .*

*Proof.* Suppose there were two distinct such ordinals, say  $\alpha$  and  $\beta$ . Let  $k$  be the least such that  $\alpha_k = \alpha$  and  $\xi_j \preceq_\alpha \xi_k$  and, similarly, let  $l$  be the least such that  $\alpha_l = \beta$  and  $\xi_j \preceq_\beta \xi_l$ . Suppose that  $k < l$ . Notice that, by the minimality of  $l$ , there is no  $i < l$  such that  $\alpha_i = \beta$  and  $\xi_l \preceq_\beta \xi_i$ . Therefore, by the definition of  $\alpha_l$ , it follows that  $\beta$  is bigger than  $\alpha$  and  $\mu(\xi_k, \xi_l)$ . We consider two cases.

*Case 1.*  $\xi_k < \xi_l$ . Since  $\beta > \mu(\xi_k, \xi_l)$  we have that  $\pi_\beta^{\omega_1}(\xi_k) < \pi_\beta^{\omega_1}(\xi_l)$ . Since  $\xi_j \preceq_\alpha \xi_k$  and  $\alpha < \beta$  we have that  $\pi_\beta^{\omega_1}(\xi_j) \leq \pi_\beta^{\omega_1}(\xi_k)$ . Therefore, we have that  $\pi_\beta^{\omega_1}(\xi_j) < \pi_\beta^{\omega_1}(\xi_l)$ . On the other hand, we have that  $\xi_j \preceq_\beta \xi_l$ , which means that, in particular,  $\pi_\beta^{\omega_1}(\xi_j) = \pi_\beta^{\omega_1}(\xi_l)$ , a contradiction.

*Case 2.*  $\xi_l < \xi_k$ . Since  $\beta > \mu(\xi_k, \xi_l)$  we have that  $\pi_\gamma^{\omega_1}(\xi_l) < \pi_\gamma^{\omega_1}(\xi_k)$ , for all  $\gamma \geq \beta$ . We also have that  $\pi_\beta^{\omega_1}(\xi_j) = \pi_\beta^{\omega_1}(\xi_l)$ . Since  $\xi_j \preceq_\alpha \xi_k$  and  $\alpha < \beta$  it follows that  $\xi_l \preceq_\alpha \xi_k$ . Therefore, at stage  $l$  we should have let  $\alpha_l = \alpha$ , a contradiction.  $\square$

Now, we check that the functions  $p_j$  belong to  $\mathcal{F}(\mathfrak{M})$ , for all  $j$ . Condition (1) of Definition 2.4 is satisfied by the construction. To verify (2), suppose  $\alpha \in \text{ran}(p_j)$  and notice that if  $i$  is the least such that  $\alpha_i = \alpha$  then  $\xi_i$  is the  $\preceq_\alpha$ -largest element of  $p_j^{-1}\{\alpha\}$ . Therefore,  $p_j^{-1}\{\alpha\}$  is  $\preceq$ -bounded. This completes the proof of Lemma 2.5.  $\square$

In order to show that  $\mathcal{F}(\mathfrak{M})$  does not have a  $\sigma$ -closed persistent family we will need to assume certain properties of  $\mathfrak{M}$ .

**Definition 2.6.** *Let  $\mathfrak{M}$  be a simplified  $(\omega_1, 1)$ -morass.*

- (1) *We say that  $\mathfrak{M}$  is stationary if  $\mathcal{S}(\mathfrak{M}) = \{f[\theta_\alpha] : f \in \mathcal{F}_{\alpha, \omega_1}\}$  is a stationary subset of  $[\omega_2]^\omega$ .*
- (2) *We say that  $\mathfrak{M}$  satisfies the  $\aleph_2$ -antichain condition if for every  $X \subseteq (\omega_2)^\omega$  of size  $\omega_2$  there are distinct  $s, t \in X$  such that  $s(n) \preceq t(n)$ , for all  $n$ , i.e. there is no antichain of size  $\aleph_2$  in  $(\omega_2, \preceq)^\omega$  under the product ordering.*

We first show that if  $\mathfrak{M}$  has the above properties then  $\mathcal{F}(\mathfrak{M})$  does not have a  $\sigma$ -closed persistency subfamily. Then we show that if  $\mathfrak{M}$  is obtained by the standard forcing for adding a simplified  $(\omega_1, 1)$ -morass then  $\mathfrak{M}$  has the above properties.

**Lemma 2.7.** *Suppose CH holds and  $\mathfrak{M}$  is a simplified  $(\omega_1, 1)$ -morass which satisfies the  $\aleph_2$ -antichain condition. Let  $\mathcal{A}$  be a subset of  $\mathcal{F}(\mathfrak{M})^\omega$  of size  $\aleph_2$ . Then there is  $\vec{g} \in \mathcal{A}$  and  $\mathcal{B} \subseteq \mathcal{A}$  of size  $\aleph_2$  such that for every  $\vec{h} \in \mathcal{B}$ , every  $n$ , and every  $f \in \mathcal{F}(\mathfrak{M})$ , if  $f$  extends  $h_n$  and  $\text{dom}(g_n) \subseteq \text{dom}(f)$  then  $f$  extends  $g_n$ .*

*Proof.* First, observe that if  $X$  is a subset of  $(\omega_2)^\omega$  of size  $\aleph_2$  then there is  $s \in X$  and  $Y \subseteq X$  of size  $\aleph_2$  such that  $s(n) \preceq t(n)$ , for all  $t \in Y$  and all  $n$ . To see this, let  $Z$  be a maximal antichain in  $X$ . Then every element of  $X$  is comparable

with an element of  $Z$ . Since  $\preceq$  refines the usual ordering on  $\omega_2$ , by CH, for every  $s \in Z$  the set of  $t \in X$  such that  $t(n) \preceq s(n)$ , for all  $n$ , has size at most  $\aleph_1$ . Therefore, there is  $s \in Z$  such that the set

$$Y = \{t \in X : s(n) \preceq t(n), \text{ for all } n\}$$

is of size  $\aleph_2$ . Then  $s$  and  $Y$  are as required.

We now turn to the proof of the lemma. First of all, we may assume that there is a fixed ordinal  $\alpha < \omega_1$  such that  $\alpha = \sup(\bigcup_n \text{ran}(g_n))$ , for all  $\vec{g} \in \mathcal{A}$ . By CH, we may assume that there is a fixed ordinal  $\mu > \alpha$  and, for each  $n$  a subset  $E_n$  of  $\theta_\mu$  such that, for every  $\vec{g} \in \mathcal{A}$ , there is  $f_{\vec{g}} \in \mathcal{F}_{\mu, \omega_1}$  such that  $f_{\vec{g}}[E_n] = \text{dom}(g_n)$ . Consider now the functions  $e_{n, \vec{g}} = g_n \circ f_{\vec{g}}$ , for  $\vec{g} \in \mathcal{A}$  and  $n < \omega$ . By CH again, we may assume that there are fixed functions  $e_n$ , such that  $e_{n, \vec{g}} = e_n$ , for all  $\vec{g} \in \mathcal{A}$  and  $n$ . By the first paragraph of this proof, there is  $\vec{g} \in \mathcal{A}$  and a subset  $\mathcal{B}$  of  $\mathcal{A}$  of size  $\aleph_2$  such that  $f_{\vec{g}}(\xi) \preceq f_{\vec{h}}(\xi)$ , for all  $\vec{h} \in \mathcal{B}$  and  $\xi < \theta_\mu$ . We claim that  $\vec{g}$  and  $\mathcal{B}$  are as required. To see this, consider some  $\vec{h} \in \mathcal{B}$  and some integer  $n$ . Let  $u$  be any extension of  $h_n$  which belongs to  $\mathcal{F}(\mathfrak{M})$  and is defined on  $\text{dom}(g_n)$ . We check that  $u$  extends  $g_n$ . Let  $\rho \in \text{dom}(g_n)$ . Then there is  $\xi \in E_n$  such that  $f_{\vec{g}}(\xi) = \rho$ . Let  $\rho' = f_{\vec{h}}(\xi)$ . Then  $\rho \preceq_\mu \rho'$ . Since  $u$  extends  $h_n$  and  $h_n(\rho') \leq \mu$ , by (1) of Definition 2.4 it follows that  $u(\rho) = h_n(\rho')$ . On the other hand,  $g_n(\rho) = h_n(\rho') = e_n(\xi)$ . Therefore,  $u(\rho) = g_n(\rho)$ . Since  $\rho$  was arbitrary it follows that  $u$  extends  $g_n$ .  $\square$

**Lemma 2.8.** *Assume CH and let  $\mathfrak{M}$  be a simplified  $(\omega_1, 1)$ -morass which is stationary and satisfies the  $\aleph_2$ -antichain condition. Then there is no  $\sigma$ -closed persistent subfamily of  $\mathcal{F}(\mathfrak{M})$ .*

*Proof.* Fix a persistent subfamily  $\mathcal{G}$  of  $\mathcal{F}(\mathfrak{M})$ . We need to show that  $\mathcal{G}$  is not  $\sigma$ -closed. Let  $\tau$  be a sufficiently large regular cardinal. Since  $\mathcal{S}(\mathfrak{M})$  is stationary in  $[\omega_2]^\omega$ , we can find a countable elementary submodel  $M$  of  $H_\tau$  containing all the relevant objects such that  $M \cap \omega_2 \in \mathcal{S}(\mathfrak{M})$ . Let  $\zeta = \sup(M \cap \omega_2)$  and fix an increasing sequence  $\{\zeta_n\}_n$  of ordinals in  $M$  which is cofinal in  $\zeta$ .

We now work in  $M$ . For each  $\delta < \omega_2$  fix  $g_\delta^0 \in \mathcal{G}$  such that  $\delta \in \text{dom}(g_\delta^0)$ . We can find  $\alpha < \omega_1$  and  $X_0 \subseteq \omega_2 \setminus \zeta_0$  of size  $\aleph_2$  such that  $g_\delta^0(\delta) = \alpha$ , for all  $\delta \in X_0$ . Since  $\mathfrak{M}$  satisfies the  $\aleph_2$ -antichain condition, by Lemma 2.7 we can fix  $\delta_0 \in X_0$  and  $X_1 \subseteq X_0 \setminus \zeta_1$  of size  $\aleph_2$  such that, for all  $\delta \in X_1$ , any extension of  $g_\delta^0$  to a function in  $\mathcal{F}(\mathfrak{M})$  which is defined on  $\text{dom}(g_{\delta_0}^0)$  must extend  $g_{\delta_0}^0$ . For each  $\delta \in X_1$  fix some  $g_\delta^1 \in \mathcal{G}$  which extends  $g_\delta^0$  and is defined on  $\text{dom}(g_{\delta_0}^0)$ . It follows that  $g_{\delta_0}^0 \cup g_\delta^0 \subseteq g_\delta^1$ . By Lemma 2.7 again, we can fix  $\delta_1 \in X_1$  and  $X_2 \subseteq X_1 \setminus \zeta_2$  of size  $\aleph_2$  such that, for all  $\delta \in X_2$  and all  $h \in \mathcal{F}(\mathfrak{M})$ , if  $h$  extends  $g_\delta^1$  and is defined on  $\text{dom}(g_{\delta_1}^1)$  then  $h$  extends  $g_{\delta_1}^1$ . We continue like this and get an increasing sequence  $(\delta_n)_n$  of ordinals from  $M$ , a decreasing sequence  $(X_n)_n$  of subsets of  $\omega_2$  of size  $\aleph_2$ , and, for each  $n$  and  $\delta \in X_n$ , a function  $g_\delta^n \in \mathcal{G}$  such that:



- (1)  $\delta_n \geq \zeta_n$ , for all  $n$ ,
- (2)  $g_{\delta_n}^n \cup g_\delta^n \subseteq g_\delta^{n+1}$ , for all  $\delta \in X_{n+1}$ .

While the sequence  $(\zeta_n)_n$  does not belong to  $M$ , at each stage we need to know only finitely many of the  $\zeta_n$ . Therefore, we can perform each step of the construction inside  $M$ . It follows that  $(g_{\delta_n}^n)_n$  is an increasing sequence of functions from  $\mathcal{G}$  and  $g_{\delta_n}^n(\delta_n) = \alpha$ , for all  $n$ . The sequence  $(\delta_n)_n$  is cofinal in  $\zeta$  and, since  $M \cap \omega_2 \in \mathcal{S}(\mathfrak{M})$ , it follows that it is unbounded in the sense of  $\preceq$ . Therefore, any functions which extends  $\bigcup_n g_{\delta_n}^n$  violates (2) of Definition 2.4 and cannot be in  $\mathcal{F}(\mathfrak{M})$ . It follows that  $\mathcal{G}$  is not  $\sigma$ -closed.  $\square$

We now consider the standard forcing notion for adding a simplified  $(\omega_1, 1)$ -morass and show that the generic morass is stationary and satisfies the  $\aleph_2$ -antichain condition. Before we start, it will be convenient to make the following definition.

**Definition 2.9.** For  $\beta < \omega_2$  let  $I_\beta$  be the interval  $[\omega_1 \cdot \beta, \omega_1 \cdot \beta + 1)$ . We say that a subset  $A$  of  $\omega_2$  is  $\omega_1$ -full if  $A \cap I_\beta$  is an initial segment of  $I_\beta$ , for all  $\beta < \omega_2$ .

We now state a slight variation of the standard forcing for adding a simplified  $(\omega_1, 1)$ -morass from [11].

**Definition 2.10** ([11]). The forcing notion  $\mathcal{P}$  consists of tuples

$$p = \langle \langle \theta_\alpha^p : \alpha \leq \delta_p \rangle, \langle \mathcal{F}_{\alpha,\beta}^p : \alpha < \beta \leq \delta_p \rangle, A_p, i_p \rangle,$$

where  $\delta_p < \omega_1$ ,  $\langle \theta_\alpha^p : \alpha \leq \delta_p \rangle$  is a sequence of limit ordinals  $< \omega_1$ ,  $\mathcal{F}_{\alpha,\beta}^p$  is a collection of order-preserving mappings from  $\theta_\alpha^p$  to  $\theta_\beta^p$ ,  $A_p$  is an  $\omega_1$ -full subset of  $\omega_2$ ,  $i_p$  is an order preserving bijection between  $\theta_{\delta_p}^p$  and  $A_p$ , and the following conditions hold:

- (1)  $\mathcal{F}_{\alpha,\alpha+1}^p = \{\text{id}_{\theta_\alpha}, s_\alpha\}$ , where  $s_\alpha$  is a shift as in Definition 2.2 (1).
- (2) If  $\alpha < \beta < \gamma \leq \delta_p$  then  $\mathcal{F}_{\alpha,\gamma}^p = \{g \circ f : f \in \mathcal{F}_{\alpha,\beta}^p, g \in \mathcal{F}_{\beta,\gamma}^p\}$ .
- (3) Suppose  $\alpha < \gamma \leq \delta_p$ ,  $\gamma$  limit and  $f, g \in \mathcal{F}_{\alpha,\gamma}^p$ . Then there is  $\beta$  such that  $\alpha < \beta < \gamma$  and there are  $f', g' \in \mathcal{F}_{\alpha,\beta}^p$  and  $h \in \mathcal{F}_{\beta,\gamma}^p$  such that  $f = h \circ f'$  and  $g = h \circ g'$ .
- (4) If  $\alpha < \beta \leq \delta_p$  then  $\theta_\beta^p = \bigcup \{f[\theta_\alpha^p] : f \in \mathcal{F}_{\alpha,\beta}^p\}$ .

The ordering of  $\mathcal{P}$  is defined as follows. We say that  $q \leq p$  if  $\delta_p \leq \delta_q$ ,  $\theta_\alpha^p = \theta_\alpha^q$  for  $\alpha \leq \delta_p$ ,  $\mathcal{F}_{\alpha,\beta}^p = \mathcal{F}_{\alpha,\beta}^q$  if  $\alpha < \beta \leq \delta_p$ , and  $i_p = i_q \circ h$ , for some  $h \in \mathcal{F}_{\delta_p, \delta_q}^q$ . Note that, in particular, this means that  $A_p \subseteq A_q$ .

**Lemma 2.11.** Let  $(p_n)_n$  be a decreasing sequence of conditions in  $\mathcal{P}$ . Then there is  $q \in \mathcal{P}$  such that  $A_q = \bigcup_n A_{p_n}$  and  $q \leq p_n$ , for all  $n$ . In particular,  $\mathcal{P}$  is  $\sigma$ -closed.

*Proof.* Suppose  $(p_n)_n$  is a decreasing sequence of conditions in  $\mathcal{P}$ . We define the required condition  $q$ . We let  $A_q = \bigcup_n A_{p_n}$  and  $\delta_q = \sup_n \delta_{p_n}$ . Note that, since

the sequence of the  $A_{p_n}$  is increasing and each of them is  $\omega_1$ -full, then so is  $A_q$ . Let  $\theta_{\delta_q}^q$  be the order type of  $A_q$  and  $i_q$  the order preserving bijection between  $\theta_{\delta_q}^q$  and  $A_q$ . For  $\alpha < \delta_q$  we let  $\theta_\alpha^q$  be equal to  $\theta_\alpha^{p_n}$ , for any sufficiently large  $n$ . Also, for  $\alpha < \beta < \delta_q$  we let  $\mathcal{F}_{\alpha,\beta}^q$  be equal to  $\mathcal{F}_{\alpha,\beta}^{p_n}$ , for any sufficiently large  $n$ . It remains to define the collections  $\mathcal{F}_{\alpha,\delta_q}^q$ , for  $\alpha < \delta_q$ . Fix some  $\alpha < \delta_q$  and let  $n$  be sufficiently large such that  $\alpha < \delta_{p_n}$ . We let

$$\mathcal{F}_{\alpha,\delta_q}^q = \{i_q^{-1} \circ i_{p_n} \circ f : f \in \mathcal{F}_{\alpha,\delta_{p_n}}^{p_n}\}.$$

It is straightforward to check that  $q = \langle \langle \theta_\alpha^q : \alpha \leq \delta_q \rangle, \langle \mathcal{F}_{\alpha,\beta}^q : \alpha < \beta \leq \delta_q \rangle, A_q, i_q \rangle$  is a condition and  $q \leq p_n$ , for all  $n$ .  $\square$

It follows that  $\mathcal{P}$  preserves  $\omega_1$ . We now need a lemma on the compatibility of conditions in  $\mathcal{P}$ . First, let us say that two conditions  $p$  and  $q$  are *isomorphic* if  $\delta_p = \delta_q$ ,  $\theta_\alpha^p = \theta_\alpha^q$ , for all  $\alpha \leq \delta_p$ , and  $\mathcal{F}_{\alpha,\beta}^p = \mathcal{F}_{\alpha,\beta}^q$ , for all  $\alpha < \beta \leq \theta_{\delta_p}^p$ . If  $p$  and  $q$  are isomorphic, we say that they are *directly compatible* if there is  $r \leq p, q$  such that  $\delta_r = \delta_p + 1$ . We call such  $r$  the *amalgamation* of  $p$  and  $q$ .

**Lemma 2.12.** *Suppose  $p$  and  $q$  are two isomorphic conditions in  $\mathcal{P}$  such that  $A_p \cap A_q$  is an initial segment of both  $A_p$  and  $A_q$ , and  $\sup(A_p \setminus A_q) < \inf(A_q \setminus A_p)$ . Then  $p$  and  $q$  are directly compatible.*

*Proof.* We define a condition  $r$  which is the amalgamation of  $p$  and  $q$ . For simplicity, set  $\delta = \delta_p = \delta_q$  and  $\theta_\alpha = \theta_\alpha^p = \theta_\alpha^q$ , for all  $\alpha \leq \delta$ . Let  $\delta_r = \delta + 1$  and  $A_r = A_p \cup A_q$ . Note that, since  $A_p$  and  $A_q$  are  $\omega_1$ -full, then so is  $A_r$ . Let  $\theta_{\delta_r}^r$  be the order type of  $A_r$  and  $i_r$  the order preserving bijection between  $\theta_{\delta_r}^r$  and  $A_r$ . For  $\alpha < \beta \leq \delta$  let  $\mathcal{F}_{\alpha,\beta}^r = \mathcal{F}_{\alpha,\beta}^p$ . Let  $R = A_p \cap A_q$ , let  $\gamma$  be the order type of  $R$  and  $\eta$  the order type of  $A_p \setminus A_q$  and  $A_q \setminus A_p$ . Since  $\sup(A_p \setminus A_q) < \inf(A_q \setminus A_p)$  it follows that  $\theta_{\delta_r}^r = \theta_\delta + \eta$ . Let  $s : \theta_\delta \rightarrow \theta_{\delta_r}^r$  be the shift of  $\theta_\delta$  at  $\gamma$ , i.e. it is the identity on  $\gamma$  and  $s(\gamma + \xi) = \theta_\delta + \xi$ , for all  $\xi < \eta$ . We let  $\mathcal{F}_{\delta,\delta_r}^r = \{\text{id}_{\theta_\delta}, s\}$ . Finally, for  $\alpha < \delta$  let

$$\mathcal{F}_{\alpha,\delta_r}^r = \{g \circ f : f \in \mathcal{F}_{\alpha,\delta}^p, g \in \mathcal{F}_{\delta,\delta_r}^r\}.$$

Then  $r$  is as required.  $\square$

**Remark** Let  $p$  and  $q$  be as in Lemma 2.12 and let  $r$  be the amalgamation of  $p$  and  $q$ . Let  $i$  be the order preserving bijection between  $A_p$  and  $A_q$ . What is important for our purposes is that  $r$  forces that  $\xi \preceq_{\delta_p} i(\xi)$ , for all  $\xi \in A_p$ .

**Lemma 2.13.** *Let  $\alpha < \omega_2$ . Then, for every  $p \in \mathcal{P}$  there is  $r \leq p$  such that  $\alpha \in A_r$ .*

*Proof.* Let  $\beta$  be such that  $\alpha \in I_\beta$ . We show that every condition  $p$  has an extension  $r$  such that  $A_r \cap I_\beta$  is a proper extension of  $A_p \cap I_\beta$ . Since  $A_r \cap I_\beta$  is an initial segment of  $I_\beta$ , for every  $r$ , the order type of  $I_\beta$  is  $\omega_1$  and  $\mathcal{P}$  is  $\sigma$ -closed,

by iterating this operation countably many times we can find a condition  $s \leq p$  such that  $\alpha \in A_s$ . So, fix some  $p \in \mathcal{P}$ . Assume first that  $A_p \setminus \omega_1 \cdot (\beta + 1)$  is non empty and let  $\eta$  be its order type. Note that  $\eta$  is a countable ordinal. Let  $\mu = \min(I_\beta \setminus A_p)$ . Since  $A_p$  is  $\omega_1$ -full we have that  $A_p \cap [\mu, \omega_1 \cdot (\beta + 1)) = \emptyset$ . Let  $\nu = \mu + \eta$  and let  $A_q = (A_p \cap \omega_1 \cdot \beta) \cup [\omega_1 \cdot \beta, \nu)$ . Then  $A_p$  and  $A_q$  have the same order type,  $A_p \cap A_q$  is an initial segment of both of them, and  $\sup(A_q \setminus A_p) < \inf(A_p \setminus A_q)$ . Also note that  $A_p \cup A_q$  is  $\omega_1$ -full. Let  $i_q$  be the isomorphism between  $\theta_{\delta_p}^p$  and  $A_q$ . Let  $\delta_p = \delta_q$ ,  $\theta_\alpha^p = \theta_\alpha^q$ , for all  $\alpha \leq \delta_p$ ,  $\mathcal{F}_{\alpha,\beta}^p = \mathcal{F}_{\alpha,\beta}^q$ , for all  $\alpha < \beta \leq \theta_{\delta_p}^p$ . Then  $p$  and  $q$  satisfy the assumptions of Lemma 2.12. Let  $r$  be their amalgamation. Then  $r \leq p$  and  $A_r \cap I_\beta$  is a proper extension of  $A_p \cap I_\beta$ , as required.

Assume now that  $A_p \subseteq \omega_1 \cdot (\beta + 1)$ . For simplicity, let  $\delta = \delta_p$  and  $\theta_\alpha = \theta_\alpha^p$ , for  $\alpha \leq \delta$ . Recall that this implies that  $\theta_\delta$  is the order type of  $A_p$ . Let  $\mu = \min(I_\beta \setminus A_p)$ . We are going to define the condition  $r$  directly. We let  $A_r = A_p \cup [\mu, \mu + \theta_\delta)$ . We let  $\delta_r = \delta + 1$ . We let  $\theta_\alpha^r = \theta_\alpha$ , for all  $\alpha \leq \delta$  and  $\theta_{\delta+1}^r = \theta_\delta \cdot 2$ . We let  $\mathcal{F}_{\alpha,\beta}^r = \mathcal{F}_{\alpha,\beta}^p$ , for all  $\alpha < \beta \leq \delta$ . We let  $\mathcal{F}_{\delta,\delta+1}^r = \{\text{id}_{\theta_\delta}, s\}$ , where  $\text{id}_{\theta_\delta}$  is the identity on  $\theta_\delta$  and  $s$  is the shift of  $\theta_\delta$  at 0, i.e.  $s(\rho) = \theta_\delta + \rho$ , for all  $\rho < \theta_\delta$ . For  $\alpha < \delta$  we let  $\mathcal{F}_{\alpha,\delta+1}^r$  consist of all functions of the form  $g \circ f$ , where  $f \in \mathcal{F}_{\alpha,\delta}^p$  and  $g \in \mathcal{F}_{\delta,\delta+1}^r$ . Finally, let  $i_r$  be the order preserving bijection between  $\theta_\delta \cdot 2$  and  $A_r$ . Then  $r$  is an extension of  $p$  and  $A_r \cap I_\beta$  is a proper extension of  $A_p \cap I_\beta$ .  $\square$

**Lemma 2.14.** *Assume CH. Then  $\mathcal{P}$  satisfies the  $\aleph_2$ -chain condition.*

*Proof.* Let  $\mathcal{A}$  be a subset of  $\mathcal{P}$  of size  $\aleph_2$ . By CH we may assume that all the conditions in  $\mathcal{A}$  are compatible. Therefore, we can fix an ordinal  $\delta$ , a sequence  $\langle \theta_\alpha : \alpha \leq \delta \rangle$  and a sequence  $\langle \mathcal{F}_{\alpha,\beta} : \alpha < \beta \leq \delta \rangle$  such that every condition  $p$  in  $\mathcal{A}$  is of the form  $p = \langle \langle \theta_\alpha : \alpha \leq \delta \rangle, \langle \mathcal{F}_{\alpha,\beta} : \alpha < \beta \leq \delta \rangle, A_p, i_p \rangle$ , for some  $A_p$  of order type  $\theta_\delta$  where  $i_p$  is the order preserving bijection between  $\theta_\delta$  and  $A_p$ . By CH again and the  $\Delta$ -system lemma, we may find distinct  $p, q \in \mathcal{A}$  such that  $A_p \cap A_q$  is an initial segment of both  $A_p$  and  $A_q$  and such that  $\sup(A_p \setminus A_q) < \inf(A_q \setminus A_p)$ . By Lemma 2.12  $p$  and  $q$  are compatible, as required.  $\square$

Assume CH. By Lemmas 2.11 and 2.14  $\mathcal{P}$  preserves cardinals. Let  $G$  be a  $\mathcal{P}$ -generic filter over  $V$ . For  $\alpha < \omega_1$ , we let  $\theta_\alpha^G$  be equal to  $\theta_\alpha^p$ , for any  $p \in G$  such that  $\alpha \leq \delta_p$ . We also let  $\theta_{\omega_1}^G = \omega_2$ . For  $\alpha < \beta < \omega_1$  we let  $\mathcal{F}_{\alpha,\beta}^G$  be equal to  $\mathcal{F}_{\alpha,\beta}^p$ , for any  $p \in G$  such that  $\beta \leq \delta_p$ . For  $\alpha < \omega_1$  we define:

$$\mathcal{F}_{\alpha,\omega_1}^G = \{i_p \circ f : f \in \mathcal{F}_{\alpha,\delta_p}^p, p \in G \text{ and } \alpha \leq \delta_p\}.$$

It follows that

$$\mathfrak{M}_G = \langle \langle \theta_\alpha^G : \alpha \leq \omega_1 \rangle, \langle \mathcal{F}_{\alpha,\beta}^G : \alpha < \beta \leq \omega_1 \rangle \rangle$$

is a simplified  $(\omega_1, 1)$ -morass. Let  $\mathfrak{M}$  be the canonical  $\mathcal{P}$ -name for  $\mathfrak{M}_G$ .

**Lemma 2.15.**  $\Vdash_{\mathcal{P}} \mathfrak{M}$  is stationary.

*Proof.* Suppose  $p \Vdash_{\mathcal{P}} \dot{C}$  is a club in  $[\omega_2]^\omega$ . Set  $p_0 = p$ . By using Lemma 2.13 and 2.11 repeatedly and the fact that  $p$  forces  $\dot{C}$  to be unbounded in  $[\omega_2]^\omega$ , we can build a decreasing sequence  $(p_n)_n$  of conditions in  $\mathcal{P}$  and an increasing sequence  $(B_n)_n$  of countable subsets of  $\omega_2$  such that  $A_{p_n} \subseteq B_n \subseteq A_{p_{n+1}}$  and  $p_{n+1} \Vdash_{\mathcal{P}} B_n \in \dot{C}$ , for all  $n$ . Let  $q$  be the limit of the sequence  $(p_n)_n$  as in Lemma 2.11. Then  $A_q = \bigcup_n A_{p_n} = \bigcup_n B_n$ . Since  $\dot{C}$  is forced by  $p$  to be closed and  $q \leq p$  it follows that  $q \Vdash_{\mathcal{P}} A_q \in \dot{C}$ . Since  $q \Vdash_{\mathcal{P}} A_q \in \mathcal{S}(\mathfrak{M})$  and  $\dot{C}$  was arbitrary, it follows that  $\mathfrak{M}$  is forced to be stationary.  $\square$

**Lemma 2.16.** Assume CH holds in  $V$ . Then  $\Vdash_{\mathcal{P}} \mathfrak{M}$  satisfies the  $\aleph_2$ -antichain condition.

*Proof.* Suppose  $p \in \mathcal{P}$  forces that  $\dot{X}$  is a subset of  $(\omega_2)^\omega$  of size  $\aleph_2$ . We can find a subset  $S$  of  $(\omega_2)^\omega$  of size  $\aleph_2$  and, for each  $s \in S$ , a condition  $p_s \leq p$  such that  $p_s \Vdash_{\mathcal{P}} s \in \dot{X}$ . By Lemma 2.13 we may assume that  $\text{ran}(s) \subseteq A_{p_s}$ , for all  $s$ . By CH we may assume that the conditions  $p_s$ , for  $s \in S$ , are all isomorphic. Let us fix an ordinal  $\delta$ , a sequence  $\langle \theta_\alpha : \alpha \leq \delta \rangle$  and a sequence  $\langle \mathcal{F}_{\alpha,\beta} : \alpha < \beta \leq \delta \rangle$  such that every condition  $p_s$ , for  $s \in S$ , is of the form  $p_s = \langle \langle \theta_\alpha : \alpha \leq \delta \rangle, \langle \mathcal{F}_{\alpha,\beta} : \alpha \leq \beta \leq \delta \rangle, A_{p_s}, i_{p_s} \rangle$ , for some  $A_{p_s}$  of order type  $\theta_\delta$ , where  $i_{p_s}$  is the order preserving bijection between  $\theta_\delta$  and  $A_{p_s}$ . Further, again by CH, we may assume that there are fixed ordinals  $\xi_n < \theta_\delta$ , for  $n < \omega$ , such that  $s(n) = i_{p_s}(\xi_n)$ , for all  $s \in S$  and all  $n$ . By the  $\Delta$ -system lemma, we may find distinct  $s, t \in S$  such that  $A_{p_s} \cap A_{p_t}$  is an initial segment of both  $A_{p_s}$  and  $A_{p_t}$  and such that  $\sup(A_{p_s} \setminus A_{p_t}) < \inf(A_{p_t} \setminus A_{p_s})$ . Let  $r$  be the amalgamation of  $p_s$  and  $p_t$ . Then  $r \Vdash_{\mathcal{P}} s, t \in \dot{X}$ . By the remark following Lemma 2.12 it follows that that  $r \Vdash_{\mathcal{P}} s(n) \preceq_\delta t(n)$ , for all  $n$ . Therefore  $r$  forces that  $\dot{X}$  is not an antichain in  $(\omega_2, \preceq)^\omega$ , as required.  $\square$

By putting together the results of this section we obtain the following.

**Theorem 2.17.** It is relatively consistent with ZFC + CH that there exist a downward closed subfamily  $\mathcal{F}$  of  $\text{Fn}(\omega_2, \omega_1, \omega_1)$  which is strategically persistent but does not have a  $\sigma$ -closed persistent subfamily.  $\square$

### 3. THE MAIN THEOREM

The goal of this section is to prove Theorem 1.5. Before we do that we show that if  $\mathcal{A} \simeq_{\aleph_1, \aleph_1}^p \mathcal{B}$  then we can find an  $\omega_1$ -back and forth family  $\mathcal{I}$  of partial isomorphisms between  $\mathcal{A}$  and  $\mathcal{B}$  with additional closure properties. Recall that we defined  $\mathcal{I}$  to be  $\sigma$ -closed if every increasing sequence  $(p_n)_n$  of members of  $\mathcal{I}$  has an upper bound in  $\mathcal{I}$ . We will say that  $\mathcal{I}$  is *strongly*  $\sigma$ -closed if  $\bigcup_n p_n \in \mathcal{I}$ , for every such sequence  $(p_n)_n$ . We will need the following.

**Lemma 3.1.** *Assume CH and let  $\mathcal{A}$  and  $\mathcal{B}$  be two structures of size  $\aleph_2$  in the same vocabulary such that  $\mathcal{A} \simeq_{\aleph_1, \aleph_1}^p \mathcal{B}$ . Then there is an  $\omega_1$ -back and forth set  $\mathcal{J}$  for  $\mathcal{A}$  and  $\mathcal{B}$  which is strongly  $\sigma$ -closed.*

*Proof.* Let  $\mathcal{I}$  be a  $\sigma$ -closed  $\omega_1$ -back and forth set of partial isomorphisms between  $\mathcal{A}$  and  $\mathcal{B}$ . We build another  $\omega_1$ -back and forth set  $\mathcal{J}$  which is strongly  $\sigma$ -closed. We may assume that the base set of both  $\mathcal{A}$  and  $\mathcal{B}$  is  $\omega_2$ . Since  $\mathcal{I}$  consists of countable partial functions from  $\omega_2$  to  $\omega_2$ , by CH it follows that it is of cardinality  $\omega_2$ . Let us fix an enumeration  $\{p_\alpha : \alpha < \omega_2\}$  of  $\mathcal{I}$ . We may assume that the empty function belongs to  $\mathcal{I}$  and is enumerated as  $p_0$ . We let  $q \in \mathcal{J}$  if  $q$  is a permutation of a countable subset  $D_q$  of  $\omega_2$  containing 0 and the following hold:

- (1) if  $\alpha \in D_q$  then  $\text{dom}(p_\alpha) \cup \text{ran}(p_\alpha) \subseteq D_q$ ,
- (2) if  $\alpha \in D_q$  and  $p_\alpha \subseteq q$  then for every  $\xi \in D_q$  there is  $\beta \in D_q$  such that  $p_\alpha \subseteq p_\beta \subseteq q$ , and  $\xi \in \text{dom}(p_\beta) \cap \text{ran}(p_\beta)$ .

Note that if  $q \in \mathcal{J}$  then, by (2) and the fact that  $0 \in D_q$ , we can find a sequence  $(\alpha_n)_n$  of elements of  $D_q$  such that  $p_{\alpha_0} \subseteq p_{\alpha_1} \subseteq \dots \subseteq p_{\alpha_n} \subseteq \dots$ , and  $q = \bigcup_n p_{\alpha_n}$ . Since each  $p_{\alpha_n}$  is a countable partial isomorphism from  $\mathcal{A}$  to  $\mathcal{B}$ , then so is  $q$ . Moreover, since  $\mathcal{I}$  is  $\sigma$ -closed there is  $p \in \mathcal{I}$  such that  $q \subseteq p$ . Note also that  $\mathcal{J}$  is strongly  $\sigma$ -closed. In order to show that  $\mathcal{J}$  has the  $\omega_1$ -back and forth property it suffices to show the following.

**Claim.** *For every  $p \in \mathcal{I}$  there is  $q \in \mathcal{J}$  such that  $p \subseteq q$ .*

*Proof.* Fix a sufficiently large regular cardinal  $\tau$  and a countable elementary submodel  $M$  of  $H_\tau$  containing  $p$  and the enumeration of  $\mathcal{I}$ . Fix an enumeration  $\{\alpha_n : n < \omega\}$  of  $M \cap \omega_2$ . We define an increasing sequence  $(r_n)_n$  of elements of  $\mathcal{I} \cap M$  as follows. Let  $r_0 = p$ . Suppose we have defined  $r_n$ . By the fact that  $\mathcal{I}$  is an  $\omega_1$ -back and forth set and  $M$  is elementary, we can find  $r_{n+1} \in M \cap \mathcal{I}$  extending  $r_n$  such that:

- (a)  $r_{n+1}$  either extends  $p_{\alpha_n}$  or is incompatible with it,
- (b)  $\alpha_n \in \text{dom}(r_{n+1}) \cap \text{ran}(r_{n+1})$ .

This completes the definition of the sequence  $(r_n)_n$ . Let  $q = \bigcup_n r_n$ . Clearly,  $q$  is a permutation of  $M \cap \omega_2$ , i.e.  $D_q = M \cap \omega_2$ . We check that  $q \in \mathcal{J}$ . Condition (1) is satisfied by elementary of  $M$ . To see that condition (2) is satisfied consider some  $\alpha, \xi \in D_q$  such that  $p_\alpha \subseteq q$ . Let  $k$  and  $l$  be such that  $\alpha = \alpha_k$  and  $\xi = \alpha_l$ . Choose some  $n > k, l$ . Then  $p_\alpha \subseteq r_n$  and  $\xi \in \text{dom}(r_n) \cap \text{ran}(r_n)$ . By elementary of  $M$  there is  $\beta \in D_q$  such that  $r_n = p_\beta$ . Then  $\beta$  witnesses condition (2) for  $\alpha$  and  $\xi$ .  $\square$

This completes the proof that  $\mathcal{J}$  is a strongly  $\sigma$ -closed  $\omega_1$ -back and forth set of partial isomorphisms between  $\mathcal{A}$  and  $\mathcal{B}$ .  $\square$

We now turn to the proof of Theorem 1.5. We work in a model of ZFC + CH in which there is a simplified  $(\omega_1, 1)$ -morass  $\mathfrak{M}$  which is stationary and satisfies the  $\aleph_2$ -antichain condition. Let  $\mathcal{F} = \mathcal{F}(\mathfrak{M})$  be the family defined in Definition 2.4. Our plan is to define one structure  $\mathcal{C}$  and two distinct elements  $a$  and  $b$  of  $\mathcal{C}$  and let  $\mathcal{A} = (\mathcal{C}, a)$  and  $\mathcal{B} = (\mathcal{C}, b)$ .  $\mathcal{C}$  will consist of two parts, one is  $\omega_2$  with the usual ordering. Its only role is to ensure certain amount of rigidity of  $\mathcal{C}$ . The second part of  $\mathcal{C}$  consists of layers indexed by countable subsets of  $\omega_2$ . Given  $u \in [\omega_2]^\omega$  let

$$\mathcal{F}_u = \{f \in \mathcal{F} : \text{dom}(f) = u\}.$$

We let  $\mathcal{G}_u$  be  $[\mathcal{F}_u]^{<\omega}$ . Since we wish these structures to be disjoint and  $\emptyset$  belongs to all them, we will replace  $\emptyset$  in  $\mathcal{G}_u$  by another object, which we denote by  $\emptyset_u$ , such that the  $\emptyset_u$  are all distinct. We still denote the modified structure by  $\mathcal{G}_u$ . Let  $\mathcal{G} = \bigcup\{\mathcal{G}_u : u \in [\omega_2]^\omega\}$ . For  $a \in \mathcal{G}$  we let  $u(a)$  be the unique  $u$  such that  $a \in \mathcal{G}_u$ . The base set of  $\mathcal{C}$  will be

$$C = \omega_2 \cup \mathcal{G}.$$

We now describe the language of  $\mathcal{C}$ . First, we will have two binary relation symbols,  $\leq$  and  $E$ . The interpretation  $\leq^{\mathcal{C}}$  of  $\leq$  will be the usual ordering on  $\omega_2$ . The interpretation of  $E$  is as follows:

$$(\alpha, a) \in E^{\mathcal{C}} \text{ iff } \alpha < \omega_2, a \in \mathcal{G} \text{ and } \alpha \in u(a).$$

This guarantees that any isomorphism of  $\mathcal{C}$  is the identity on  $\omega_2$  and maps each  $\mathcal{G}_u$  to itself. We now put some structure on the  $\mathcal{G}_u$ . Note that  $(\mathcal{G}_u, \Delta)$  is a Boolean group, where  $\Delta$  denotes the symmetric difference. We will keep only the affine structure of this group, i.e. we want the automorphisms of  $\mathcal{G}_u$  to be precisely the shifts by some member of  $\mathcal{G}_u$ , i.e. maps of the form:

$$x \mapsto x \Delta a,$$

for some fixed element  $a$  of  $\mathcal{G}_u$ . In order to achieve this, we will add countably many binary relation symbols  $R_{n,i}$ , for  $i = 0, 1$  and  $n < \omega$ . In each  $\mathcal{G}_u$  we will interpret these relation symbols as follows. First, we index the members of  $\mathcal{F}_u$  by elements of  $2^\omega$ , say  $\mathcal{F}_u = \{f_x^u : x \in 2^\omega\}$ . If  $a, b \in \mathcal{G}_u$  and  $a \Delta b$  is a singleton, say  $\{f_x^u\}$ , for each  $n$  and  $i$ , we let

$$R_{n,i}^{\mathcal{C}}(a, b) \text{ if and only if } x(n) = i.$$

Otherwise, no relation between  $a$  and  $b$  holds. Also, if  $u \neq v$  then no relation  $R_{n,i}^{\mathcal{C}}$  holds between elements of  $\mathcal{G}_u$  and  $\mathcal{G}_v$ . We also need to connect the different layers of our structure. Suppose  $u, v \in [\omega_2]^\omega$  and  $u \subseteq v$ . We define a homomorphism  $\pi_{u,v} : \mathcal{G}_v \rightarrow \mathcal{G}_u$  as follows. First, for  $f \in \mathcal{F}_u$  we let  $\pi_{u,v}(\{f\}) = \{f \upharpoonright u\}$ . Then we extend  $\pi_{u,v}$  to a homomorphism of  $\mathcal{G}_v$  to  $\mathcal{G}_u$ . Note that, in general,  $\pi_{u,v}(a)$  may be different from  $\{f \upharpoonright u : f \in a\}$ , since there may be cancelation, i.e.

there could exist  $f, f' \in a$  with  $f \neq f'$  but  $f \upharpoonright u = f' \upharpoonright u$ . Now we add a binary relation symbol  $S$  and we let:

$$S^{\mathcal{C}}(a, b) \text{ iff } [a, b \in \mathcal{G}, u(a) \subseteq u(b) \text{ and } \pi_{u(a), u(b)}(b) = a].$$

This guarantees the following: if  $\tau$  is an automorphism of our structure  $\mathcal{C}$  then, for each layer  $u$ ,  $\tau$  is the shift by some  $a_u \in \mathcal{G}_u$  and if  $u \subseteq v$  then  $\pi_{u,v}(a_v) = a_u$ . This completes the definition of the structure  $\mathcal{C}$ .

Now, we turn to the definition of  $\mathcal{A}$  and  $\mathcal{B}$ . Recall that  $\exists$  has a winning strategy, say  $\sigma$ , in the persistency game on  $\mathcal{F}$ . Consider the play of length  $\omega$  in which, at stage  $n$ , player  $\forall$  plays  $n$  and player  $\exists$  responds by following  $\sigma$ . Let  $p^*$  be the resulting position after  $\omega$  moves and let  $f^*$  be the corresponding function. So,  $f^* \in \mathcal{F}_\omega$ . Now, we introduce a new constant symbol,  $c$ . Then we let  $\mathcal{A}$  be the expansion of  $\mathcal{C}$  obtained by interpreting  $c$  as  $\emptyset_\omega$  and  $\mathcal{B}$  the expansion of  $\mathcal{C}$  in which we interpret  $c$  as  $\{f^*\}$ .

**Lemma 3.2.**  $\mathcal{A} \equiv_{\aleph_1, \aleph_1} \mathcal{B}$ .

*Proof.* We describe informally a winning strategy for player  $\exists$  in  $\text{EF}_{\aleph_1}^{\aleph_1}(\mathcal{A}, \mathcal{B})$ . Suppose player  $\forall$  starts by playing  $A_0$  and  $B_0$ , where  $A_0$  is a countable subset of  $\mathcal{A}$  and  $B_0$  is a countable subset of  $\mathcal{B}$ . Since the base sets of  $\mathcal{A}$  and  $\mathcal{B}$  are the same, we may assume  $A_0 = B_0$ . Let's call this set  $C_0$ . Let  $C'_0 = C_0 \cap \omega_2$  and  $C''_0 = C_0 \cap \mathcal{G}$ . Now, let  $U_0 = \{u(a) : a \in C''_0\}$ . Then,  $U_0$  is a countable collection of countable subsets of  $\omega_2$ . Let  $u_0 = \bigcup U_0$ . Then player  $\exists$  simulates a play in the persistency game on  $\mathcal{F}$  continuing the play  $p^*$  in which player  $\forall$  enumerates the elements of  $u_0 \setminus \omega$  in some order after the  $\omega$ -th move and  $\exists$  uses her winning strategy  $\sigma$ . Let  $p_0$  be the resulting position and  $f_0$  the corresponding function. Then  $f_0 \in \mathcal{F}_{u_0}$ . Let  $\varphi_0$  be the function on  $C''_0$  defined by:

$$\varphi_0(a) = a \Delta \{f_0 \upharpoonright u(a)\},$$

and let  $\psi_0 = \varphi_0 \cup \text{id}_{C'_0}$ . Note that  $\psi_0$  is an involution and  $\psi_0(\emptyset_\omega) = \{f^*\}$ , since  $f_0$  extends  $f^*$ . Thus, we can consider  $\psi_0$  as a partial isomorphism from  $\mathcal{A}$  to  $\mathcal{B}$  such that  $A_0 \subseteq \text{dom}(\psi_0)$  and  $B_0 \subseteq \text{ran}(\psi_0)$ . Player  $\exists$  then plays  $\psi_0$  as her first move in  $\text{EF}_{\aleph_1}^{\aleph_1}(\mathcal{A}, \mathcal{B})$ .

In general, in the  $\xi$ -th move of  $\text{EF}_{\aleph_1}^{\aleph_1}(\mathcal{A}, \mathcal{B})$  player  $\forall$  plays a countable subset  $A_\xi$  of  $\mathcal{A}$  and a countable subset  $B_\xi$  of  $\mathcal{B}$ . We may assume that  $A_\xi = B_\xi$  and we call this set  $C_\xi$ . We let  $C'_\xi = C_\xi \cap \omega_2$  and  $C''_\xi = C_\xi \cap \mathcal{G}$ . We let  $U_\xi = \{u(a) : a \in C''_\xi\}$  and

$$u_\xi = \bigcup \{u_\eta : \eta < \xi\} \cup \bigcup U_\xi.$$

Player  $\exists$  simulates a play  $p_\xi$  in the persistency game on  $\mathcal{F}$  which extends the  $p_\eta$ , for  $\eta < \xi$ , such that after  $\bigcup_{\eta < \xi} p_\eta$  player  $\forall$  continues by enumerating in some order the elements of  $u_\xi \setminus \bigcup_{\eta < \xi} u_\eta$  and player  $\exists$  plays by following her strategy

$\sigma$ . Let  $f_\xi$  be the function corresponding to  $p_\xi$ . Notice that  $f_\xi$  extends  $f_\eta$ , for  $\eta < \xi$ . Now, let  $\varphi_\xi$  be the function defined on  $C_\xi''$  by

$$\varphi_\xi(a) = a\Delta\{f_\xi \upharpoonright u(a)\}.$$

Finally, let

$$\psi_\xi = \bigcup_{\eta < \xi} \psi_\eta \cup \varphi_\xi \cup \text{id}_{C_\xi'}.$$

It is easy to see that  $\psi_\xi$  extends  $\psi_\eta$ , for  $\eta < \xi$ . Since  $\sigma$  is a winning strategy for player  $\exists$  in the persistency game on  $\mathcal{F}$ , player  $\exists$  can continue playing like this for  $\omega_1$  moves. Therefore, she has a winning strategy in  $\text{EF}_{\aleph_1}^{\aleph_1}(\mathcal{A}, \mathcal{B})$ , as required.  $\square$

**Lemma 3.3.**  $\mathcal{A} \not\prec_{\aleph_1, \aleph_1}^p \mathcal{B}$ .

*Proof.* This is similar to the proof of Lemma 2.8. Suppose  $\Omega$  is a  $\sigma$ -closed family of partial isomorphisms from  $\mathcal{A}$  to  $\mathcal{B}$  with the back-and-forth property. By Lemma 3.1, we may assume that  $\Omega$  is strongly  $\sigma$ -closed. Let  $\psi$  be a member of  $\Omega$ . Then, the domain of  $\psi$  is a countable subset  $A_\psi$  of  $\mathcal{A}$  and the range is a countable subset  $B_\psi$  of  $\mathcal{B}$ . Let  $A'_\psi = A_\psi \cap \omega_2$  and let  $A''_\psi = A_\psi \cap \mathcal{G}$ . Since  $\Omega$  has the back and forth property, it is easy to see that  $\psi$  has to be the identity on  $A'_\psi$  and preserve the layers of  $\mathcal{G}$ . Let  $U_\psi = \{u(a) : a \in A''_\psi\}$ . Since  $\Omega$  is also strongly  $\sigma$ -closed, the set of  $\psi \in \Omega$  such that  $U_\psi$  is directed under inclusion is dense in  $\Omega$ . By replacing  $\Omega$  by this set we may assume that  $U_\psi$  is directed, for all  $\psi \in \Omega$ . Let  $u(\psi) = \bigcup U_\psi$ , for  $\psi \in \Omega$ . For  $u \in U_\psi$  let  $A_{\psi,u} = A''_\psi \cap \mathcal{G}_u$ . It follows that  $\psi \upharpoonright A_{\psi,u}$  has to be the shift by some element of  $\mathcal{G}_u$ , say  $a_{\psi,u}$ . Moreover, if  $u, v \in U_\psi$  and  $u \subseteq v$  then  $\pi_{u,v}(a_{\psi,v}) = a_{\psi,u}$ . Each  $a_{\psi,u}$  is finite and since  $U_\psi$  is directed under inclusion and  $\psi$  can be extended to a function  $\rho$  in  $\Omega$  which is defined on some point of  $\mathcal{G}_{u(\psi)}$ , it follows that there exists  $a_\psi \in \mathcal{G}_{u(\psi)}$  such that  $\psi \upharpoonright A_{\psi,u}$  is the shift by  $\pi_{u,u(\psi)}(a_\psi)$ , for every  $u \in U_\psi$ . Let  $n_\psi$  be the cardinality of  $a_\psi$ . Note that  $n_\psi > 0$ , since  $\psi(\emptyset_\omega) = \{f^*\}$ , so  $\psi$  cannot be the identity on its domain. Moreover, since  $\Omega$  is  $\sigma$ -closed and  $n_\psi \leq n_\rho$ , for every  $\psi, \rho \in \Omega$  such that  $\psi \subseteq \rho$ , there is  $\psi_0 \in \Omega$  and an integer  $n$  such that  $n_\psi = n$ , for all  $\psi \in \Omega$  such that  $\psi_0 \subseteq \psi$ . We can replace  $\Omega$  by  $\{\psi \in \Omega : \psi_0 \subseteq \psi\}$ , so without loss of generality we may assume that  $n_\psi = n$ , for all  $\psi \in \Omega$ .

Now, we proceed as in the proof of Lemma 2.8. We fix a sufficiently large regular cardinal  $\tau$ . Since  $\mathcal{S}(\mathfrak{M})$  is stationary in  $[\omega_2]^\omega$ , we can find a countable elementary submodel  $M$  of  $H_\tau$  containing all the relevant objects such that  $M \cap \omega_2 \in \mathcal{S}(\mathfrak{M})$ . Let  $\zeta = \sup(M \cap \omega_2)$  and fix an increasing sequence  $\{\zeta_n\}_n$  of ordinals in  $M$  which is cofinal in  $\zeta$ . We now work in  $M$ . For each  $\delta < \omega_2$ , fix  $\psi_{\delta,0} \in \Omega$  such that  $\delta \in u(\psi_{\delta,0})$ . Let us enumerate  $a_{\psi_{\delta,0}}$  as, say  $\{f_{\delta,0}^0, \dots, f_{\delta,0}^{n-1}\}$ . We can find  $\alpha < \omega_1$  and  $X_0 \subseteq \omega_2 \setminus \zeta_0$  of size  $\aleph_2$  such that  $f_{\delta,0}^0(\delta) = \alpha$ , for all  $\delta \in X_0$ . Since  $\mathfrak{M}$  satisfies the  $\aleph_2$ -antichain condition, by Lemma 2.7 we can fix



$\delta(0) \in X_0$  and  $X_1 \subseteq X_0 \setminus \zeta_1$  of size  $\aleph_2$  such that, for all  $\delta \in X_1$ , and all  $i < n$ , any extension of  $f_{\delta,0}^i$  to a function in  $\mathcal{F}$  which is defined on  $\text{dom}(f_{\delta(0),0}^i)$  must extend  $f_{\delta(0),0}^i$ . For each  $\delta \in X_1$  fix some  $\psi_{\delta,1} \in \Omega$  which extends  $\psi_{\delta,0}$  and is defined on  $A_{\psi_{\delta(0),0}}$ . Then  $\psi_{\delta,1}$  must be the identity on  $A'_{\psi_{\delta(0),0}}$  and

$$\pi_{u(\psi_{\delta,0}),u(\psi_{\delta,1})}(a_{\psi_{\delta,1}}) = a_{\psi_{\delta,0}}.$$

Since  $a_{\psi_{\delta,1}}$  has the same size as  $a_{\psi_{\delta,0}}$ , we can enumerate it as  $\{f_{\delta,1}^0, \dots, f_{\delta,1}^{n-1}\}$  such that  $f_{\delta,1}^i$  extends  $f_{\delta,0}^i$ , for all  $i < n$ . Moreover,  $f_{\delta,1}^i$  is defined on  $\text{dom}(f_{\delta(0),0}^i)$  and so it must extend  $f_{\delta(0),0}^i$ . In other words,  $f_{\delta(0),0}^i \cup f_{\delta,0}^i \subseteq f_{\delta,1}^i$ , for all  $i < n$ . It follows that  $\psi_{\delta,1}$  extends  $\psi_{\delta(0),0}$ , for all  $\delta \in X_1$ . By Lemma 2.7 again, we can fix  $\delta(1) \in X_1$  and  $X_2 \subseteq X_1 \setminus \zeta_2$  of size  $\aleph_2$  such that, for all  $\delta \in X_2$  and all  $i < n$ , any extension of  $f_{\delta,1}^i$  to a function in  $\mathcal{F}$  which is defined on  $\text{dom}(f_{\delta(1),1}^i)$  must extend  $f_{\delta(1),1}^i$ . For each  $\delta \in X_2$  fix some  $\psi_{\delta,2} \in \Omega$  which extends  $\psi_{\delta,1}$  and is defined on  $A_{\psi_{\delta(1),1}}$ . As before,  $\psi_{\delta,2}$  must be the identity on  $A'_{\psi_{\delta,2}}$  so it must agree with  $\psi_{\delta(1),1}$  on  $A'_{\psi_{\delta(1),1}}$ . Also, we can enumerate  $a_{\psi_{\delta,2}}$  as  $\{f_{\delta,2}^0, \dots, f_{\delta,2}^{n-1}\}$  such that  $f_{\delta(1),1}^i \cup f_{\delta,1}^i \subseteq f_{\delta,2}^i$ . We conclude that  $\psi_{\delta,2}$  extends  $\psi_{\delta(1),1} \cup \psi_{\delta,1}$ , for all  $\delta \in X_2$ . Continuing in this way we get an increasing sequence  $(\delta(k))_k$  of ordinals from  $M$ , a decreasing sequence  $(X_k)_k$  of subsets of  $\omega_2$  of size  $\aleph_2$ , and, for each  $k$  and  $\delta \in X_k$ ,  $\psi_{\delta,k} \in \Omega$  and an enumeration  $\{f_{\delta,k}^0, \dots, f_{\delta,k}^{n-1}\}$  of  $a_{\psi_{\delta,k}}$  such that:

- (1)  $\delta(k) \geq \zeta_k$ , for all  $k$ ,
- (2)  $\psi_{\delta(k),k} \cup \psi_{\delta,k} \subseteq \psi_{\delta,k+1}$ , for all  $\delta \in X_{k+1}$ .
- (3)  $f_{\delta(k),k}^i \cup f_{\delta,k}^i \subseteq f_{\delta,k+1}^i$ , for all  $i < n$  and all  $\delta \in X_{k+1}$ .

Now,  $(\psi_{\delta(k),k})_k$  is an increasing sequence of members of  $\Omega$  and since  $\Omega$  is  $\sigma$ -closed there is  $\rho \in \Omega$  extending all the  $\psi_{\delta(k),k}$ . It follows that there is an enumeration  $\{f^0, \dots, f^{n-1}\}$  of  $a_\rho$  such that  $f_{\delta(k),k}^i \subseteq f^i$ , for each  $i < n$  and  $k < \omega$ . Recall that  $f_{\delta,0}^0(\delta) = \alpha$ , for all  $\delta \in X_0$ . Moreover,  $f_{\delta,0}^i \subseteq \dots \subseteq f_{\delta,k}^i$ , for all  $i < n$  and  $\delta \in X_k$ . It follows that  $f^0(\delta(k)) = \alpha$ , for all  $k$ . However, all the  $\delta(k)$  belong to  $M \cap \omega_2$  and the sequence  $(\delta(k))_k$  is cofinal in  $\zeta$ . Since  $M \cap \omega_2$  belongs to  $\mathcal{S}(\mathfrak{M})$  it follows that this sequence is  $\preceq$ -unbounded. Therefore,  $f^0$  violates condition (2) of Definition 2.4 and so it cannot belong to  $\mathcal{F}$ , a contradiction.  $\square$

This completes the proof of Theorem 1.5.  $\square$

#### 4. OPEN QUESTIONS

We mention a couple of questions which remain open.

**Question 2.** *Is it consistent that  $\equiv_{\aleph_1, \aleph_1}$  and  $\simeq_{\aleph_1, \aleph_1}^P$  are equivalent for structures of size  $\aleph_2$  in the context of CH ?*

**Question 3.** *Is it consistent that  $\simeq_{\aleph_1, \aleph_1}^p$  is not transitive? This would show that  $\simeq_{\aleph_1, \aleph_1}^p$  is not the right concept, i.e. it does not represent equivalence in some logic.*

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