## 88826 Differential geom., moed A, 5 aug '15

Duration of the exam: 3 hours.

## All answers must be justified by providing complete proofs.

1. Let X be the infinitesimal generator of a flow  $\theta = \theta(t, p)$  on a manifold M. Give a detailed proof of the fact that X is invariant under  $\theta$ , defining all the relevant concepts.

2. Let F a prevector field on a manifold. Give a detailed proof of the fact that F is invariant under the hyperreal flow defined by F, defining all the relevant concepts.

3. Let  $\mathcal{F}$  be a nonprincipal ultrafilter on  $\mathbb{N}$ , and  $^*\mathbb{R}$  the corresponding hyperreal line.

- (a) Present a detailed definition of  $*\mathbb{R}$  in terms of  $\mathcal{F}$ .
- (b) Consider a sequence  $\mathcal{A} = \langle A_n \subset \mathbb{R} : n \in \mathbb{N} \rangle$  of subsets of  $\mathbb{R}$ . Give a detailed definition of the internal subset  $[\mathcal{A}] \subset {}^*\mathbb{R}$  and specify when a hyperreal  $u = [u_n] \in {}^*\mathbb{R}$  belongs to  $[\mathcal{A}]$ .
- (c) Consider the sequence  $\langle 1, 2, 4, 8 \dots \rangle$  and let H be the corresponding hyperreal. Determine whether the set  $[0, H] = \{x \in \mathbb{R} : 0 \le x \le H\}$  is internal, and if so describe it by a sequence of sets as in part (b).
- (d) Let  $e = \lim_{n \to \infty} (1 + \frac{1}{n})^n$ . Determine whether the set  $\{x \in {}^*\mathbb{R} : 0 \le x \le e\}$  is internal, and if so describe it by a sequence of sets as in part (b).

4. If c is an upper bound for a set  $A \subset \mathbb{R}$  we will write  $A \leq c$ . The completeness property of  $\mathbb{R}$  asserts that if A is bounded from above, then there is a least upper bound  $d \in \mathbb{R}$  for A, or in formulas

$$(\forall A \subset \mathbb{R}) \left[ (\exists c \in \mathbb{R}) [A \le c] \Rightarrow (\exists d \in \mathbb{R}) [A \le d] \land (\forall e \in \mathbb{R}) [A \le e \Rightarrow d \le e] \right]$$

- (a) Express the condition  $A \leq c$  by an explicit first-order formula with quantification only over numbers.
- (b) Reformulate the completeness property given by the formula above in a way amenable to an application of the transfer principle.
- (c) Apply the transfer principle to the resulting formula so as to obtain a correct statement over  $*\mathbb{R}$ .
- (d) Give an example of the failure of the naive application of transfer to the formula above.

## GOOD LUCK!