

Product cones in dense pairs

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Let $\mathcal{M} = \langle M, <, +, \dots \rangle$ be an o-minimal expansion of an ordered group, and $P \subseteq M$ a dense set such that certain tameness conditions hold. We introduce the notion of a *product cone* in $\widetilde{\mathcal{M}} = \langle \mathcal{M}, P \rangle$, and prove: if \mathcal{M} expands a real closed field, then $\widetilde{\mathcal{M}}$ admits a product cone decomposition. If \mathcal{M} is linear, then it does not. In particular, we settle a question from [10].

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1 Introduction

Tame expansions $\widetilde{\mathcal{M}} = \langle \mathcal{M}, P \rangle$ of an o-minimal structure \mathcal{M} by a set $P \subseteq M$ have received lots of attention in recent literature (cf. [1–4, 6, 7, 12, 14]). One important category is when every definable open set is already definable in \mathcal{M} . Dense pairs and expansions of \mathcal{M} by a dense independent set or by a dense multiplicative group with the Mann Property are of this sort. In [10], all these examples were put under a common perspective and a cone decomposition theorem was proved for their definable sets and functions. This theorem provided an analogue of the cell decomposition theorem for o-minimal structures in this context, and was inspired by the cone decomposition theorem established for semi-bounded o-minimal structures (cf. [8, 9, 15]). The central notion is that of a *cone*, and, as its definition in [10] appeared to be quite technical, in [10, Question 5.14], we asked whether it can be simplified in two specific ways. In this paper we refute both ways in general, showing that the definition in [10] is optimal, but prove that if \mathcal{M} expands a real closed field, then a *product cone* decomposition theorem does hold.

In § 2, we provide all necessary background and definitions. For now, let us only point out the difference between product cones and cones, and state our main theorem. Let $\mathcal{M} = \langle M, <, +, \dots \rangle$ be an o-minimal expansion of an ordered group in the language \mathcal{L} , and $\widetilde{\mathcal{M}} = \langle \mathcal{M}, P \rangle$ an expansion of \mathcal{M} by a set $P \subseteq M$ such that certain tameness conditions hold (these are listed in § 2). For example, $\widetilde{\mathcal{M}}$ can be a dense pair (cf. [6]), or P can be a dense independent set (cf. [5]) or a multiplicative group with the Mann Property (cf. [7]). By ‘definable’ we mean ‘definable in $\widetilde{\mathcal{M}}$, and by \mathcal{L} -definable we mean ‘definable in \mathcal{M} ’. The notion of a *small* set is given in Definition 2.1 below, and it is equivalent to the classical notion of being P -internal from geometric stability theory ([10, Lemma 3.11 & Corollary 3.12]). A *supercone* generalizes the notion of being co-small in an interval (Definition 2.2). Now, and roughly speaking, a cone is then defined as a set of the form

$$h\left(\bigcup_{g \in S} \{g\} \times J_g\right),$$

where h is an \mathcal{L} -definable continuous map with each $h(g, -)$ injective, $S \subseteq M^m$ is a small set, and $\{J_g\}_{g \in S}$ is a definable family of supercones. In Definition 2.4 below, we call a cone a *product cone* if we can replace the above family $\{J_g\}_{g \in S}$ by a product $S \times J$. That is, C has the form

$$h(S \times J),$$

with h and S as above and J a supercone. Let us say that $\widetilde{\mathcal{M}}$ admits a *product cone decomposition* if every definable set is a finite union of product cones. Our main theorem below asserts whether $\widetilde{\mathcal{M}}$ admits a product cone decomposition or not based solely on assumptions on \mathcal{M} . Recall that \mathcal{M} is *linear* if it is an expansion of an ordered group and every definable function is piecewise affine (Definition 3.1).

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Theorem 1.1 1. If \mathcal{M} is linear, then $\widetilde{\mathcal{M}}$ does not admit a product cone decomposition.
 2. If \mathcal{M} expands a real closed field, then $\widetilde{\mathcal{M}}$ admits a product cone decomposition.

The counterexample in (1) is in fact uniform over all linear \mathcal{M} : it is a ‘triangle’ under the diagonal, with small projection (Claim 3.3).

Theorem 1.1(1), in particular, answers [10, Question 5.14(2)] negatively. [10, Question 5.14(1)] further asked whether one can define a supercone as a product of co-small sets in intervals, and still obtain a cone decomposition theorem. In Proposition 4.2 we also answer that question negatively in general, by constructing a counterexample whenever \mathcal{M} expands a real closed field.

Remark 1.2 Theorem 1.1 deals with the two main categories of o-minimal structures; namely, \mathcal{M} is linear or it expands a real closed field. In the ‘intermediate’, semi-bounded case (cf. [9]), where \mathcal{M} defines a field on a bounded interval but not on the whole of M , the answer to [10, Question 5.14] is rather unclear. Indeed, in the presence of two different notions of cones in this setting, the semi-bounded cones (from [9]) and the current ones, the methods in §§ 3.1 & 3.2 do not seem to apply and a new approach is needed.

Notation The topological closure of a set $X \subseteq M^n$ is denoted by $cl(X)$. Given any subset $X \subseteq M^m \times M^n$ and $a \in M^n$, we write X_a for

$$\{b \in M^m : (b, a) \in X\}.$$

If $m \leq n$, then $\pi_m : M^n \rightarrow M^m$ denotes the projection onto the first m coordinates. We write π for π_{n-1} , unless stated otherwise. A family $\mathcal{J} = \{J_g\}_{g \in S}$ of sets is called definable if $\bigcup_{g \in S} \{g\} \times J_g$ is definable. We often identify \mathcal{J} with $\bigcup_{g \in S} \{g\} \times J_g$.

2 Preliminaries

In this section we lay out all necessary background and terminology. Most of it is extracted from [10, § 2], where the reader is referred to for an extensive account. We fix an o-minimal theory T expanding the theory of ordered abelian groups with a distinguished positive element 1. We denote by \mathcal{L} the language of T and by $\mathcal{L}(P)$ the language \mathcal{L} augmented by a unary predicate symbol P . Let \widetilde{T} be an $\mathcal{L}(P)$ -theory extending T . If $\mathcal{M} = \langle M, <, +, \dots \rangle \models T$, then $\widetilde{\mathcal{M}} = \langle \mathcal{M}, P \rangle$ denotes an expansion of \mathcal{M} that models \widetilde{T} . By ‘ A -definable’ we mean ‘definable in $\widetilde{\mathcal{M}}$ with parameters from A ’. By ‘ \mathcal{L}_A -definable’ we mean ‘definable in \mathcal{M} with parameters from A ’. We omit the index A if we do not want to specify the parameters. For a subset $A \subseteq M$, we write $dcl(A)$ for the definable closure of A in \mathcal{M} , and for an \mathcal{L} -definable set $X \subseteq M^n$, we write $\dim(X)$ for the corresponding pregeometric dimension. The following definition is taken essentially from [7].

Definition 2.1 Let $X \subseteq M^n$ be a definable set. We call X *large* if there is some m and an \mathcal{L} -definable function $f : M^m \rightarrow M$ such that $f(X^m)$ contains an open interval in M . We call X *small* if it is not large. We call X *co-small* in a definable set Y , if $Y \setminus X$ is small.

Consider the following *Tameness Conditions* (cf. [10]):

- (I) P is small.
- (II) Every A -definable set $X \subseteq M^n$ is a boolean combination of sets of the form

$$\{x \in M^n : \exists z \in P^m \varphi(x, z)\},$$

where $\varphi(x, z)$ is an \mathcal{L}_A -formula.

- (III) (Open definable sets are \mathcal{L} -definable) For every parameter set A such that $A \setminus P$ is dcl -independent over P , and for every A -definable set $V \subseteq M^s$, its topological closure $cl(V) \subseteq M^s$ is \mathcal{L}_A -definable.

From now on, we assume that every model $\widetilde{\mathcal{M}} \models \widetilde{T}$ satisfies Conditions (I)-(III) above. We fix a sufficiently saturated model $\widetilde{\mathcal{M}} = \langle \mathcal{M}, P \rangle \models \widetilde{T}$.

We next turn to define the central notions of this paper. As mentioned in the introduction, the notion of a cone is based on that of a supercone, which in turn generalizes the notion of being co-small in an interval. Both notions,

supercones and cones, are unions of specific families of sets, which not only are definable, but they are so in a very uniform way.

Definition 2.2 ([10]) A *supercone* $J \subseteq M^k$, $k \geq 0$, and its *shell* $sh(J)$ are defined recursively as follows:

1. $M^0 = \{0\}$ is a supercone, and $sh(M^0) = M^0$.
2. A definable set $J \subseteq M^{n+1}$ is a supercone if $\pi(J) \subseteq M^n$ is a supercone and there are \mathcal{L} -definable continuous maps $h_1, h_2 : sh(\pi(J)) \rightarrow M \cup \{\pm\infty\}$ with $h_1 < h_2$, such that for every $a \in \pi(J)$, J_a is contained in $(h_1(a), h_2(a))$ and it is co-small in it. We let $sh(J) = (h_1, h_2)_{sh(\pi(J))}$.

Abusing terminology, we call a supercone *A-definable* if it is an A-definable set and its closure is \mathcal{L}_A -definable.

Note that, for $k > 0$, $sh(J)$ is the unique open cell in M^k such that $cl(sh(J)) = cl(J)$. That is, $sh(J)$ is the interior of $cl(J)$. In particular, if J is A-definable, then all defining maps h_1, h_2 used in its recursive definition are \mathcal{L}_A -definable.

Recall that in our notation we identify a family $\mathcal{J} = \{J_g\}_{g \in S}$ with $\bigcup_{g \in S} \{g\} \times J_g$. In particular, $cl(\mathcal{J})$ and $\pi_n(\mathcal{J})$ denote the closure and a projection of that set, respectively.

Definition 2.3 (Uniform families of supercones [10]) Let $\mathcal{J} = \bigcup_{g \in S} \{g\} \times J_g \subseteq M^{m+k}$ be a definable family of supercones (so $S \subseteq M^m$, and $J_g \subseteq M^k$, $g \in S$, are supercones). We call \mathcal{J} *uniform* if there is a cell $V \subseteq M^{m+k}$ containing \mathcal{J} , such that for every $g \in S$ and $0 < j \leq k$,

$$cl(\pi_{m+j}(\mathcal{J})_g) = cl(\pi_{m+j}(V)_g).$$

We call such a V a *shell* for \mathcal{J} . Abusing terminology, we call \mathcal{J} *A-definable*, if it is an A-definable family of sets and has an \mathcal{L}_A -definable shell.

In case S is a singleton, \mathcal{J} can be identified with a supercone, and its shell with the shell from Definition 2.2 (after projecting on the last k coordinates).

In particular, if \mathcal{J} is uniform, then so is each projection $\pi_{m+j}(\mathcal{J})$. Moreover, if V is a shell for \mathcal{J} , then $\pi_{m+j}(V)$ is a shell for $\pi_{m+j}(\mathcal{J})$. Observe also that if V is a shell for \mathcal{J} , then for every $x \in \pi_{m+k-1}(\mathcal{J})$, \mathcal{J}_x is co-small in V_x .

A shell for \mathcal{J} need not be unique. Whenever we say that \mathcal{J} is a uniform family of supercones with shell V , we just mean that V is a shell for \mathcal{J} .

Definition 2.4 (Cones [10] and product cones) A set $C \subseteq M^n$ is a *k-cone*, $k \geq 0$, if there are a definable small $S \subseteq M^m$, a uniform family $\mathcal{J} = \{J_g\}_{g \in S}$ of supercones in M^k , and an \mathcal{L} -definable continuous function $h : V \subseteq M^{m+k} \rightarrow M^n$, where V is a shell for \mathcal{J} , such that

1. $C = h(\mathcal{J})$, and
2. for every $g \in S$, $h(g, -) : V_g \subseteq M^k \rightarrow M^n$ is injective.

We call C a *k-product cone* if, moreover, $\mathcal{J} = S \times J$, for some supercone $J \subseteq M^k$. A (*product*) *cone* is a *k*-(*product*) cone for some k . Abusing terminology, we call a (*product*) cone $h(\mathcal{J})$ *A-definable* if h is \mathcal{L}_A -definable and \mathcal{J} is A-definable.

The cone decomposition theorem below (Fact 2.6) is a statement about definable sets and functions. The notion of a ‘well-behaved’ function in this setting is given next.

Definition 2.5 (Fiber \mathcal{L} -definable maps [10]) Let $C = h(\mathcal{J}) \subseteq M^n$ be a *k-cone* with $\mathcal{J} \subseteq M^{m+k}$, and $f : D \rightarrow M$ a definable function with $C \subseteq D$. We say that f is *fiber \mathcal{L} -definable with respect to C* if there is an \mathcal{L} -definable continuous function $F : V \subseteq M^{m+k} \rightarrow M$, where V is a shell for \mathcal{J} , such that

$$(f \circ h)(x) = F(x), \text{ for all } x \in \mathcal{J}.$$

We call f *fiber \mathcal{L}_A -definable with respect to C* if F is \mathcal{L}_A -definable.

As remarked in [10, Remark 4.5(4)], the terminology is justified by the fact that, if f is fiber \mathcal{L}_A -definable with respect to $C = h(\mathcal{J})$, then for every $g \in \pi(\mathcal{J})$, f agrees on $h(g, J_g)$ with an \mathcal{L}_{A_g} -definable map; namely $F \circ h(g, -)^{-1}$. Moreover, the notion of being fiber \mathcal{L} -definable with respect to a cone $C = h(\mathcal{J})$, depends on h and \mathcal{J} ([10, Example 4.6]). However, it is immediate from the definition that if f is fiber \mathcal{L}_A -definable with respect

to a cone $C = h(\mathcal{J})$, and $h(\mathcal{J}') \subseteq h(\mathcal{J})$ is another cone (but with the same h), then f is also fiber \mathcal{L}_A -definable with respect to it.

We are now ready to state the cone decomposition theorem from [10].

Fact 2.6 (Cone decomposition theorem [10, Theorem 5.1])

1. Let $X \subseteq M^n$ be an A -definable set. Then X is a finite union of A -definable cones.
2. Let $f : X \rightarrow M$ be an A -definable function. Then there is a finite collection \mathcal{C} of A -definable cones, whose union is X and such that f is fiber \mathcal{L}_A -definable with respect to each cone in \mathcal{C} .

Another important notion from [10] is that of ‘large dimension’, which we recall next. The proof of Theorem 1.1(2) runs by induction on large dimension.

Definition 2.7 (Large dimension [10]) Let $X \subseteq M^n$ be definable. If $X \neq \emptyset$, the *large dimension* of X is the maximum $k \in \mathbb{N}$ such that X contains a k -cone. The large dimension of the empty set is defined to be $-\infty$. We denote the large dimension of X by $\text{ldim}(X)$.

Remark 2.8 The tameness conditions that we assume in this paper guarantee that the notion of large dimension is well-defined; namely, the above maximum k always exists ([10, § 4.3]).

3 Product cone decompositions

In this section we prove Theorem 1.1.

3.1 The linear case

The following definition is taken from [13].

Definition 3.1 ([13]) Let $\mathcal{N} = \langle N, +, <, 0, \dots \rangle$ be an o-minimal expansion of an ordered group. A function $f : A \subseteq N^n \rightarrow N$ is called *affine*, if for every $x, y, x + t, y + t \in A$,

$$f(x + t) - f(x) = f(y + t) - f(y). \quad (1)$$

We call \mathcal{N} *linear* if every definable $f : A \subseteq N^n \rightarrow N$ is *piecewise affine*, namely if there is a partition of A into finitely many definable sets B , such that each $f|_B$ is affine.

The typical example of a linear o-minimal structure is an ordered vector space $\mathcal{V} = \langle V, <, +, 0, \{d\}_{d \in D} \rangle$ over an ordered division ring D . In general, if \mathcal{N} is linear, then there exists a reduct \mathcal{S} of such \mathcal{V} , such that $\mathcal{S} \equiv \mathcal{N}$ (cf. [13] for details). Using this description, it is not hard to see that every affine function has a continuous extension to the closure of its domain.

Assume now that our fixed structure \mathcal{M} is linear.

Lemma 3.2 Let $h : [a, b] \times [c, d] \rightarrow M$ be an \mathcal{L} -definable continuous function, such that for every $t \in (a, b)$, $h(t, -) : [c, d] \rightarrow M$ is strictly increasing. Then

$$h(b, d) - h(b, c) > 0.$$

Proof. Let \mathcal{W} be a cell decomposition of $[a, b] \times [c, d]$ such that for every $W \in \mathcal{W}$, $h|_W$ is affine. Since $d - c > 0$, there must be some $W = (f, g)_I \in \mathcal{W}$, where I is an interval with $\sup I = b$, and $r \in I$, such that the map $\delta(t) := g(t) - f(t)$ is increasing on $[r, b)$. We claim that for every $t \in (r, b)$,

$$h(t, g(t)) - h(t, f(t)) \geq h(r, g(r)) - h(r, f(r)).$$

Indeed, there is $k \geq 0$, such that

$$\begin{aligned} h(t, f(t) + \delta(t)) - h(t, f(t)) &= h(t, f(t) + \delta(r) + k) - h(t, f(t)) \\ &= h(t, f(t) + \delta(r) + k) + h(t, f(t) + \delta(r)) \\ &\quad - h(t, f(t) + \delta(r)) + h(t, f(t)) \end{aligned}$$

$$\begin{aligned} &\geq h(t, f(t) + \delta(r)) - h(t, f(t)) \\ &= h(r, f(r) + \delta(r)) - h(r, f(r)), \end{aligned}$$

where the inequality holds because $h(t, -)$ is increasing, and the last equality holds because h is affine on W . We conclude that

$$\begin{aligned} h(b, d) - h(b, c) &= \lim_{t \rightarrow b} (h(t, d) - h(t, c)) \\ &\geq \lim_{t \rightarrow b} (h(t, g(t)) - h(t, f(t))) \\ &\geq h(r, g(r)) - h(r, f(r)) \\ &\leq 0, \end{aligned}$$

where the first and last inequalities hold because $h(t, -)$ and $h(r, -)$ are strictly increasing. □

Counterexample to product cone decomposition Let $S \subseteq M$ be a small set such that 0 is in the interior of its closure (by translating P to the origin, such an S exists). Let

$$X = \bigcup_{a \in S^{>0}} \{a\} \times (0, a).$$

Claim 3.3 X is not a finite union of product cones.

Proof. First of all, X cannot contain any k -cones for $k > 1$, since $\text{ldim}(X) = 1$, by [10, Lemmas 4.24 & 4.27]. Now let $H(T \times J)$ be an 1-product cone contained in X , with $H = (H_1, H_2) : Z \subseteq M^{l+1} \rightarrow M^2$, such that the origin is in its closure. Since H is \mathcal{L} -definable and continuous, and for each $g \in T$, $H_2(g, -)$ is injective, we may assume that the latter is always strictly increasing. By [10, Lemma 5.10] applied to J , $f(-) = \pi_1 H(g, -)$ and S , we have

$$\text{for every } g \in T, \text{ there is } a \in S, \text{ such that } H(g, J) \subseteq \{a\} \times (0, a).$$

By continuity of H , it follows that

$$\text{for every } g \in \text{cl}(T) \cap \pi(Z), \text{ there is } a \in M, \text{ such that } H(g, \text{cl}(J)) \subseteq \{a\} \times [0, a].$$

Let $F : \pi(Z) \rightarrow M$ be the \mathcal{L} -definable map given by

$$F(g) = \pi_1(H(g, \text{cl}(J))).$$

Since the origin is in the closure of $H(T \times J)$, there must be an affine $\gamma : (a, b) \rightarrow \text{cl}(T) \cap \pi(Z)$ with $\lim_{t \rightarrow b} F(\gamma(t)) = 0$. Fix any $[c, d] \subseteq \text{cl}(J)$. Now the map

$$H_2(\gamma(-), -) : (a, b) \times (c, d) \rightarrow M$$

is piecewise affine and hence has a continuous extension h to $[a, b] \times [c, d]$. By definition of X ,

$$h(b, c) = h(b, d) = 0.$$

But, by Lemma 3.2,

$$h(b, d) - h(b, c) > 0,$$

a contradiction. Since X contains no product cone whose closure contains the origin, X cannot be a finite union of product cones. □

3.2 The field case

We now assume that \mathcal{M} expands an ordered field. The main idea behind the proof in this case is as follows. By Fact 2.6, it suffices to write every cone as a finite union of product cones. We illustrate the case of a 1-cone $C = h(\mathcal{J})$, for some $\mathcal{J} = \{J_g\}_{g \in S}$.

Step I (Lemma 3.4). Replace \mathcal{J} by a cone $\mathcal{J}' = \{J'_g\}_{g \in S}$, such that for some fixed interval I , each J'_g is contained in I and it is co-small in it. Here we use the field structure of \mathcal{M} , so this step would fail in the linear case.

Step II (Lemma 3.5). By [10, Lemma 4.25], the intersection $J = \bigcap_{g \in S} J'_g$ is co-small in I . Moreover, if we let $L = S \times J$, then, by [10, Lemma 4.29], we obtain that the large dimension of $\mathcal{J} \setminus L$ is 0.

Step III (Theorem 3.6). Use Steps I and II and induction on large dimension. Here, the inductive hypothesis is only applied to sets of large dimension 0. In general, $\text{ldim}(\mathcal{J} \setminus L) < \text{ldim}(\mathcal{J})$.

To achieve Step I, we first need to make an observation and fix some notation. Using the field operations, one can define an \mathcal{L}_\emptyset -definable continuous $f : M^3 \rightarrow M$, such that for every $b, c \in M$,

$$f(b, c, -) : (b, c) \rightarrow (0, 1)$$

is a bijection. Similarly, there are \mathcal{L}_\emptyset -definable continuous maps $f_1, f_2 : M^2 \rightarrow M$, such that for every $b, c \in M$, the maps

$$f_1(b, -) : (b, +\infty) \rightarrow (0, 1)$$

and

$$f_2(c, -) : (-\infty, c) \rightarrow (0, 1)$$

are bijections. To give all these maps a uniform notation, we write $f(b, +\infty, x)$ for $f_1(b, x)$, and $f(-\infty, c, x)$ for $f_2(c, x)$. We fix this f for the next proof. Observe that if $J \subseteq (b, c)$ is co-small in (b, c) , for $b, c \in M \cup \{\pm\infty\}$, then $f(b, c, J)$ is co-small in $(0, 1)$.

Lemma 3.4 *Let $\mathcal{J} = \bigcup_{g \in S} \{g\} \times J_g \subseteq M^{m+k}$ be an A -definable uniform family of supercones, with shell $Z \subseteq M^{m+k}$. Then there are*

1. *an A -definable uniform family $\mathcal{J}' = \{J'_g\}_{g \in S}$ of supercones $J'_g \subseteq M^k$, with shell $\pi(Z) \times (0, 1)^k$,*
2. *and an \mathcal{L}_A -definable continuous and injective map $F : Z \rightarrow M^{m+k}$, such that*

$$F(\mathcal{J}) = \mathcal{J}'.$$

Proof. For every $g \in \pi_m(\mathcal{J})$, since J_g is a supercone, it follows that Z_g is an open cell. Hence, for every $0 < j \leq k$, there are \mathcal{L}_A -definable continuous maps $h_1^j, h_2^j : \pi_{m+j-1}(Z) \rightarrow M$ such that

$$\pi_{m+j}(Z) = (h_1^j, h_2^j)_{\pi_{m+j-1}(Z)}.$$

We define

$$F = (F_1, \dots, F_{m+k}) : Z \rightarrow M^{m+k},$$

as follows. Let $I = (0, 1)$ and f be the map fixed above. Let $(g, t) \in Z \subseteq M^{m+k}$. If $1 \leq i \leq m$,

$$F_i(g, t) = g_i$$

(the i th coordinate of g .) If $i = m + j$, with $0 < j \leq k$,

$$F_{m+j}(g, t) = f(h_1^j(g, t_1, \dots, t_{j-1}), h_2^j(g, t_1, \dots, t_{j-1}), t_j).$$

Clearly, F is injective, \mathcal{L}_A -definable and continuous. Let

$$\mathcal{J}' = F(\mathcal{J}).$$

That is, $\mathcal{J}' = \{J'_g\}_{g \in S}$, where for every $g \in S$, $J'_g = F(g, J_g)$. It is not hard to check, by induction on m , that for every $0 < m \leq k$, $\pi_{m+j}(\mathcal{J}')$ is an A -definable uniform family of supercones with shell $F(Z) = \pi(Z) \times I^m$. \square

Lemma 3.5 *Let $\mathcal{J} = \bigcup_{g \in S} \{g\} \times J_g \subseteq M^{m+k}$ be an A -definable uniform family of supercones in M^k with shell Z , and assume $S \subseteq M^m$ is small. Suppose that $Z = \pi(Z) \times I^k$, where $I = (0, 1)$. Then \mathcal{J} is a disjoint union*

$$(S \times J) \cup Y,$$

where $S \times J$ is an A -definable uniform family of supercones with shell Z , and Y is an A -definable set of large dimension $< k$.

Proof. By induction on k . For $k = 0$, the statement is trivial. We assume the statement holds for k , and prove it for $k + 1$. Let $\pi : M^{m+k+1} \rightarrow M^{m+k}$ be the projection onto the first $m + k$ coordinates. Since $\pi(\mathcal{J})$ is also an A -definable uniform family of supercones with shell $\pi(Z)$, by inductive hypothesis we can write $\pi(\mathcal{J})$ as a disjoint union

$$\pi(\mathcal{J}) = (S \times T) \cup Y,$$

where $T \subseteq M^k$ is an A -definable supercone with $cl(T) = cl(I^k)$, and Y is an A -definable set of large dimension $< k$. By [10, Corollary 5.5], the set $\bigcup_{t \in Y} \{t\} \times \mathcal{J}_t \subseteq \mathcal{J}$ has large dimension $< k + 1$, and hence we only need to bring its complement X in \mathcal{J} into the desired form. We have

$$X = \bigcup_{t \in S \times T} \{t\} \times \mathcal{J}_t.$$

Define, for every $a \in T$,

$$K_a = \bigcap_{g \in S} \mathcal{J}_{g,a}.$$

Since each $\mathcal{J}_{g,a}$ is co-small in I , by [10, Lemma 4.25] K_a is co-small in I . Hence, the set

$$L = \bigcup_{a \in T} \{a\} \times K_a$$

is a supercone in M^{k+1} . Since $cl(T) = cl(I^k)$ and for each $a \in T$, $cl(K_a) = cl(I)$, it follows that $cl(L) = cl(I^{k+1})$. In particular, Z is a shell for $S \times L$. Since $S \times L \subseteq X$, it remains to prove that $\text{ldim}(X \setminus (S \times L)) < k + 1$. We have

$$X \setminus (S \times L) = \bigcup_{(g,a) \in S \times T} \{(g, a)\} \times (\mathcal{J}_{g,a} \setminus K_a).$$

But $\mathcal{J}_{g,a} \setminus K_a$ is small, and hence, by [10, Lemma 4.29], the above set has large dimension $= \text{ldim}(S \times T) = k$. \square

We can now conclude the main theorem of the paper.

Theorem 3.6 (Product cone decomposition in the field case) *Let $X \subseteq M^n$ be an A -definable set. Then*

1. X is a finite union of A -definable product cones.
2. If $f : X \rightarrow M$ is an A -definable function, then there is a finite collection \mathcal{C} of A -definable product cones, whose union is X and such that f is fiber \mathcal{L}_A -definable with respect to each cone in \mathcal{C} .

Proof. (1) By induction on the large dimension of X . Suppose $\text{ldim}(X) = k$. By Fact 2.6, we may assume that X is a k -cone. Every 0-cone is clearly a product cone. Now let $k > 0$. By induction, it suffices to write X as a union of an A -definable product cone and an A -definable set of large dimension $< k$. Let $X = h(\mathcal{J})$ be as in Definition 2.4, and $Z \subseteq M^{m+k}$ a shell for \mathcal{J} .

Claim We can write X as a k -cone $h'(\mathcal{J}')$, such that for every $g \in \pi(\mathcal{J}')$, $cl(\mathcal{J}')_g = (0, 1)^k$.

Proof of Claim. Let \mathcal{J}' and $F : Z \rightarrow M^{m+k}$ be as in Lemma 3.4, and define $h' = h \circ F^{-1} : F(Z) \rightarrow M^n$. Then

$$h(\mathcal{J}) = hF^{-1}(F(\mathcal{J})) = h'(\mathcal{J}')$$

is as required. \square

By the claim, we may assume that for every $g \in S$, $cl(\mathcal{J})_g = (0, 1)^k$. By Lemma 3.5, we have $\mathcal{J} = (S \times J) \cup Y$, where $J \subseteq M^k$ is an A -definable supercone, and $\text{ldim} Y < k$. Thus $h(\mathcal{J}) = h(S \times J) \cup h(Y)$ has been written in the desired form.

(2) By Fact 2.6, we may assume that X is a k -cone and that f is fiber \mathcal{L}_A -definable with respect to it. So let again $X = h(\mathcal{J})$ with shell $Z \subseteq M^{m+k}$, and in addition, $\tau : Z \subseteq M^{m+k} \rightarrow M$ with $\mathcal{J} \subseteq Z$, be \mathcal{L}_A -definable so that for every $x \in \mathcal{J}$,

$$(f \circ h)(x) = \tau(x).$$

By induction on large dimension, it suffices to show that X is the union of a product cone C and a set of large dimension $< k$, such that f is fiber \mathcal{L}_A -definable with respect to C . Let $X = h'(\mathcal{J}')$ be as in Claim of (1) and $F : Z \rightarrow M^{m+k}$ as in its proof. So $h' = h \circ F^{-1} : F(Z) \rightarrow M^n$. Define $\tau' : F(Z) \rightarrow M^n$ as $\tau' = \tau \circ F^{-1}$. We then have, for every $x' \in \mathcal{J}'$,

$$fh'(x') = fh'F(x) = fh(x) = \tau(x) = \tau F^{-1}(x) = \tau'(x),$$

witnessing that f is fiber \mathcal{L}_A -definable with respect to $h'(\mathcal{J}')$.

Therefore, we may replace h by h and \mathcal{J} by \mathcal{J}' . Now, as in the proof of (1), we can write $h(\mathcal{J})$ as the union of a product cone $h(S \times J)$ and a set of large dimension $< k$. By the remarks following Definition 2.5, f is also fiber \mathcal{L} -definable with respect to $h(S \times J)$. \square

Remark 3.7 From the above proof it follows that in cases where we have disjoint unions in Fact 2.6 (as in [10, Theorem 5.12]), this is also the case in Theorem 3.6.

4 Refined supercones

In this section we answer [10, Question 5.14(1)] negatively. The question asked whether the Structure Theorem holds if we strengthen the notion of a supercone as follows.

Definition 4.1 A supercone \mathcal{J} in M^k is called *refined* if it is of the form

$$\mathcal{J} = J_1 \times \cdots \times J_k,$$

where each J_i is a supercone in M . Let us call a (k) -cone $C = h(\mathcal{J})$ a (k) -refined cone if \mathcal{J} is refined.

Our result is the following.¹

Proposition 4.2 *Assume \mathcal{M} expands a real closed field. Then there is a supercone in M^2 which contains no 2-refined cone. In particular, it is not a finite union of refined cones.*

Proof. The ‘in particular’ clause follows from [10, Corollaries 4.26 & 4.27]. Now, for every $a \in M$, let

$$J_a = M \setminus (P + aP)$$

and define $\mathcal{J} = \bigcup_{a \in M} \{a\} \times J_a$. Towards a contradiction, assume that \mathcal{J} contains a 2-refined cone. That is, there are supercones $J_1, J_2 \subseteq M$, an open cell $U \subseteq M^2$ with $cl(J_1 \times J_2) = cl(U)$, and an \mathcal{L} -definable continuous and injective map $f : U \rightarrow M^2$, such that $C = f(J_1 \times J_2) \subseteq \mathcal{J}$. We write $X = f(U)$, and for each $a \in M$, $X_a \subseteq M$ for the fiber of X above a . Suppose C is A -definable.

By saturation, there is $a \in M$ which is dcl-independent over $A \cup P$, and further $g, h \in P$ which are dcl-independent over a . So

$$\dim(g, h, a) = 3.$$

By assumption, there are $(p, q) \in U \setminus (J_1 \times J_2)$, such that

$$f(p, q) = (a, g + ha).$$

Observe that $a \in \text{dcl}(p, q)$. Also, one of p, q must be in $\text{dcl}(AP)$. Indeed, we have $p \notin J_1$ or $q \notin J_2$. If, say, the former holds, then $p \in \pi(U) \setminus J_1$. Since the last set is A -definable and small, we obtain by [10, Lemma 3.11], that $p \in \text{dcl}(AP)$.

We may now assume that $p \in \text{dcl}(AP)$. If we write $f = (f_1, f_2)$, we obtain

$$f_2(p, q) = g + hf_1(p, q). \tag{2}$$

Since a is dcl-independent over $A \cup P$, there must be an open interval $I \subseteq M$ of p , such that for every $x \in I$,

$$f_2(x, q) = g + hf_1(x, q).$$

¹ The proof is based on an idea suggested by Hieronymi.

Viewing both sides of the equation as functions in the variable $f_1(x, q)$, and taking their derivatives with respect to it, we obtain:

$$\frac{\partial f_2(x, q)}{\partial f_1(x, q)} = f_1(x, q) + h.$$

Evaluated at p , the last equality gives $h \in \text{dcl}(p, q)$. By (2), also $g \in \text{dcl}(p, q)$. All together, we have proved that $g, h, a \in \text{dcl}(p, q)$. It follows that

$$\dim(g, h, a) \leq \dim(p, q) \leq 2,$$

a contradiction. □

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