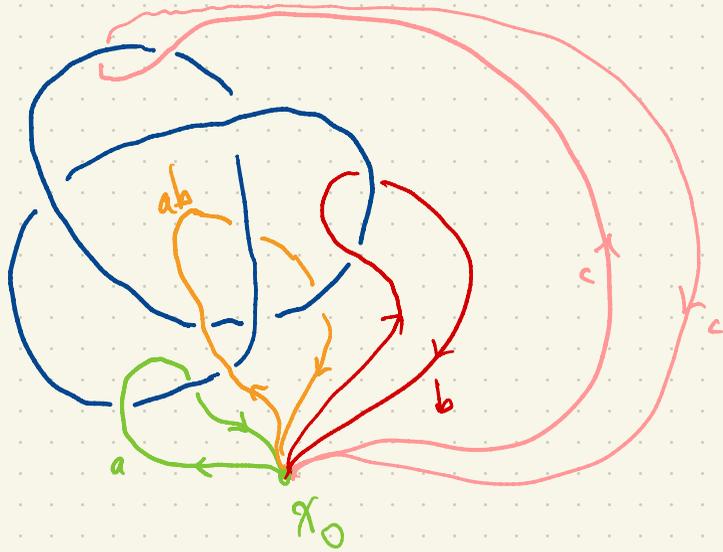


# Group Theory

*Book 3*



$$ab = bc = ca \quad \Rightarrow \quad c = b^{-1}ab = aba^{-1}$$

$$\begin{aligned} \pi_1(\mathbb{R}^3 - K) &= \langle a, b, c : ab = bc = ca \rangle \\ &= \langle x, y : x^3 = y^2 \rangle \end{aligned}$$

$$\left. \begin{aligned} x &= ab = bc = ca \\ y &= abc \end{aligned} \right\} \Rightarrow \begin{aligned} x^3 &= ab \cdot ca \cdot bc \\ &= abc \cdot abc = y^2 \end{aligned}$$

Observation:  $\pi_1(\mathbb{R}^3 - K)$  has no <sup>(nontrivial)</sup> torsion elements (a "torsion" element in a group is an element of finite order)

If  $X$  is a path-connected subset of  $\mathbb{R}^2$  then  $\pi_1(X)$  has no (nontrivial) torsion elements. (known for a few decades, this considered folklore). Intuitive!

The real proj. plane  $P^2\mathbb{R}$  has torsion (its fund. gp.  $\pi_1(P^2\mathbb{R})$  has order 2)

(top. spaces)  $\hookrightarrow$  a subspace of  $\mathbb{R}^4$ , not embeddable in  $\mathbb{R}^3$ .  
For subsets  $X \subset \mathbb{R}^4$ ,  $\pi_1(X)$  can have nontrivial torsion elements.

What about  $X \subset \mathbb{R}^3$ ? Can  $\pi_1(X)$  have nontrivial torsion elements? Famous open problem.

We will show  $SL_2(\mathbb{Z})$  has a subgroup isomorphic to  $F_2$ :

$$\langle \begin{bmatrix} 0 & 2 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \rangle < SL_2(\mathbb{Z})$$

use the Ping-Pong Lemma:

One version is as follows.

Let  $G$  be a group acting on a set  $X$ . We can think of  $G$  as a subgroup of

$$\text{Sym } X = \{ \text{bijections } X \rightarrow X \}$$

i.e. permutations of  $X$

More generally, to say  $G$  acts on  $X$  means: Here I'm using left action, so we compose "right-to-left"  
For every  $g \in G$  we have a permutation of  $X$ ,  $x \mapsto gx$

such that for all  $g, h \in G$ ,  $g(hx) = (gh)x$  i.e. the map  $G \rightarrow \text{Sym } X$  is a group homomorphism.

If the map  $G \rightarrow \text{Sym } X$  is one-to-one, we say  $G$  acts faithfully on  $X$ .

(So  $G$  is identified with a subgroup of  $\text{Sym } X$ .)

Eg.  $SL_2(F)$  acts on P.F. as fractional linear transformations.

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$\begin{array}{c} \text{F} \cup \{\infty\} \\ \cup \\ x \end{array}$$

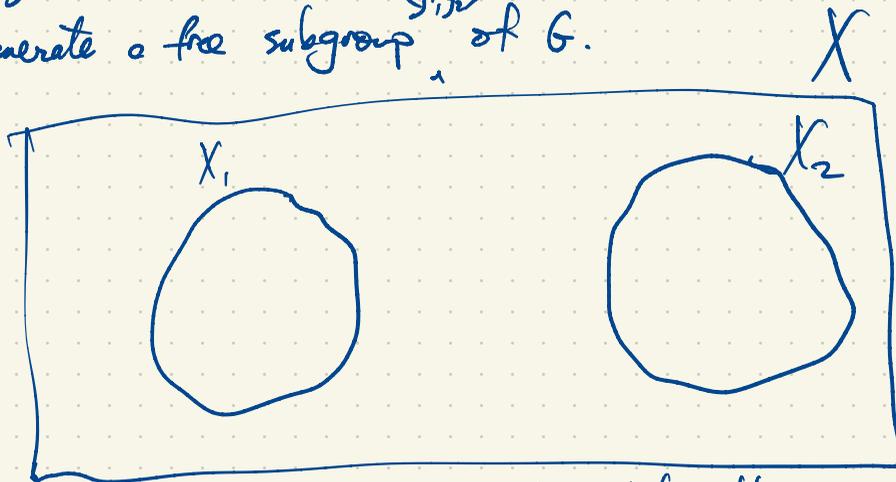
$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}(x) = \frac{ax+b}{cx+d}$$

But this action is not faithful:  $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$  and  $-\begin{bmatrix} a & b \\ c & d \end{bmatrix}$  give the same frac. lin. transf.  
 $PSL_2(F)$  acts faithfully on P.F.

Given two subsets  $X_1, X_2 \subset X$  which are disjoint and two elements  $g_1, g_2 \in G$  such that

$$\text{and } \left. \begin{array}{l} g_1^k(X_2) \subseteq X_1 \\ g_2^k(X_1) \subseteq X_2 \end{array} \right\} \text{ for all integers } k \neq 0$$

then  $g_1, g_2$  generate a free subgroup  $\langle g_1, g_2 \rangle$  of  $G$ .



Proof A nontrivial word in two generators looks like  $w = g_1^{k_1} g_2^{l_1} g_1^{k_2} g_2^{l_2} \dots g_1^{k_r} g_2^{l_r} g_1^{k_r}$  where  $k_i, l_j$  are non-zero integers up to conjugacy in the free group.

Then  $w \neq 1$  since it maps  $X \rightarrow X_1$ .

Distinct words in the generators  $w_1, w_2$  must give distinct permutations of  $X$  by considering  $w = w_1 w_2$ . □

Application:  $SL_2(\mathbb{Z})$  has  $F_2 = \langle a, b \rangle$  (free group of rank 2) as a subgroup.

Try  $u = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$ ,  $v = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}$ . This doesn't work. These generate  $\langle u, v \rangle = SL_2(\mathbb{Z})$

but this is not a free group since

$$uv^{-1} = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}^{-1} = \begin{bmatrix} 0 & 1 \\ -1 & 1 \end{bmatrix}, \quad (uv^{-1})^3 = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}, \quad (uv^{-1})^6 = 1.$$

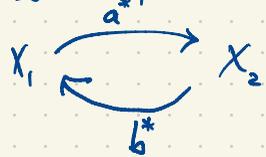
Next try  $a = u^2 = \begin{bmatrix} 0 & 2 \\ 1 & 1 \end{bmatrix}$ ,  $b = v^2 = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix}$ . These generate  $\langle a, b \rangle \cong F_2$ .

To prove this, use the Ping-Pong Lemma.

$G = SL_2(\mathbb{Z})$  acts on  $P^1\mathbb{Q} = \mathbb{Q} \cup \{\infty\}$  by fractional linear transformations

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} (x) = \frac{ax+b}{cx+d}$$

Let  $X_1 = \{x \in P^1\mathbb{Q} : |x| < 1\}$ ,  $X_2 = \{x \in P^1\mathbb{Q} : |x| > 1\}$ . Note:  $\infty \in X_2$ .



$$b^n = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix}^n = \begin{bmatrix} 1 & 0 \\ 2n & 1 \end{bmatrix}, \quad a^n = \begin{bmatrix} 0 & 2 \\ 1 & 1 \end{bmatrix}^n = \begin{bmatrix} 1 & 2n \\ 0 & 1 \end{bmatrix} \quad n \neq 0$$

$$a^n(x) = \frac{x+2n}{0x+1} = x+2n$$

If  $x \in X_1$ , then  $|x| < 1$  i.e.  $-1 < x < 1$   
then  $a^n(x) \in (2n-1, 2n+1)$

so  $|a^n(x)| > 1$  i.e.  $a^n(x) \in X_2$ .  
for  $n \neq 0$ .

If  $x \in X_2$  then  $|x| > 1$

$$b^n(x) = \frac{x+0}{2nx+1} = \frac{1}{2n+\frac{1}{x}}, \quad \left|\frac{1}{x}\right| < 1, \quad \left|2n+\frac{1}{x}\right| > 1,$$

$$|b^n(x)| = \left|\frac{1}{2n+\frac{1}{x}}\right| < 1, \quad b^n(x) \in X_1. \quad \square$$

In  $G = SL_2(\mathbb{Z})$ ,  $\langle a, b \rangle \cong \mathbb{F}_2$ .

Similarly in  $PSL_2(\mathbb{Z}) = SL_2(\mathbb{Z}) / \{\pm I\}$ ,  $\langle a, b \rangle \cong \mathbb{F}_2$ .

$$\langle a, b \rangle = \left\{ \begin{bmatrix} a_1 & a_2 \\ a_3 & a_4 \end{bmatrix} : a_1, a_2, a_3, a_4 \in \mathbb{Z}; a_1 a_4 - a_2 a_3 = 1; a_1, a_4 \text{ odd}; a_2, a_3 \text{ even} \right\}$$

In  $SL_2(\mathbb{Z})$  elements have one of the forms

$$\begin{bmatrix} \text{odd} & \text{even} \\ \text{even} & \text{odd} \end{bmatrix}, \begin{bmatrix} \text{even} & \text{odd} \\ \text{odd} & \text{even} \end{bmatrix}, \begin{bmatrix} \text{odd} & \text{odd} \\ \text{even} & \text{odd} \end{bmatrix}, \begin{bmatrix} \text{odd} & \text{even} \\ \text{odd} & \text{odd} \end{bmatrix}, \begin{bmatrix} \text{even} & \text{odd} \\ \text{odd} & \text{odd} \end{bmatrix}, \begin{bmatrix} \text{odd} & \text{odd} \\ \text{odd} & \text{even} \end{bmatrix}$$

$$\begin{bmatrix} \text{even} & \text{odd} \\ \text{even} & \text{odd} \end{bmatrix}, \dots$$

ten choices of parity are excluded in  $SL_2(\mathbb{Z})$ .

$$|SL_2(\mathbb{F}_2)| = 2(2^2 - 1) = 6$$

$$SL_2(\mathbb{F}_2) = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \right\}$$

Reducing matrix entries mod 2 gives an epimorphism (surjective homomorphism)  $SL_2(\mathbb{Z}) \rightarrow SL_2(\mathbb{F}_2)$ .

The kernel of this map is  $\Gamma(2) = \left\{ \begin{bmatrix} a_1 & a_2 \\ a_3 & a_4 \end{bmatrix} \in SL_2(\mathbb{Z}) : a_1, a_4 \text{ odd}; a_2, a_3 \text{ even} \right\} = \langle a, b \rangle$   
(a principal congruence subgroup)  $[SL_2(\mathbb{Z}) : \Gamma(2)] = 6$ .

Tits Alternative:  $G$  linear group over  $F \Rightarrow$  either  
 $G$  virtually solvable  
or  $G$  has  $F_2$  as a subgroup (exclusive 'or').

conjectured originally by Bass & Serre

A linear group is a matrix group over a field  $F$ , in particular  $GL_n(F)$  and its subgroups such as  $SL_n(F)$ ,  $O_n(F)$ ,  $U_n(F)$ ,  $Sp_n(F)$ , ...

Tits proved that the alternative holds in  $GL_n$ .

$G$  is solvable if it has a composition series with abelian factors i.e.

$$G_0 = 1 \triangleleft G_1 \triangleleft G_2 \triangleleft \dots \triangleleft G_n = G \quad \text{with } G_k/G_{k-1} \text{ abelian.}$$

eg.  $S_3$  is solvable:  $1 \triangleleft A_3 \triangleleft S_3$

$G$  is virtually solvable if it has a solvable subgroup of finite index.

Every finite group is virtually solvable by considering the trivial subgroup.

Eg. the linear group  $O_2(\mathbb{R}) = \{ \text{orthogonal } 2 \times 2 \text{ real matrices} \} = \{ A \in GL_2(\mathbb{R}) : A^T A = I \}$

If  $A \in O_n(\mathbb{R})$  then  $AA^T = A^T A = I$ , so  $(\det A)^2 = 1 \Rightarrow \det A = \pm 1$ .

$$SO_n(\mathbb{R}) = \{ A \in O_n(\mathbb{R}) : \det A = 1 \} = \text{special orthogonal group} = \{ \text{rotations fixing } 0 \in \mathbb{R}^n \}$$

$$[O_n(\mathbb{R}) : SO_n(\mathbb{R})] = 2$$

$SO_2(\mathbb{R}) \cong S^1$  as Lie groups (abelian)

$$\left\{ \begin{bmatrix} a & b \\ -b & a \end{bmatrix} : a^2 + b^2 = 1 \right\}$$

$O_2(\mathbb{R})$  is nonabelian but solvable.

$$1 \triangleleft SO_2(\mathbb{R}) \triangleleft O_2(\mathbb{R})$$

$O_2(\mathbb{R})$  cannot have a subgroup isomorphic to  $F_2$ .

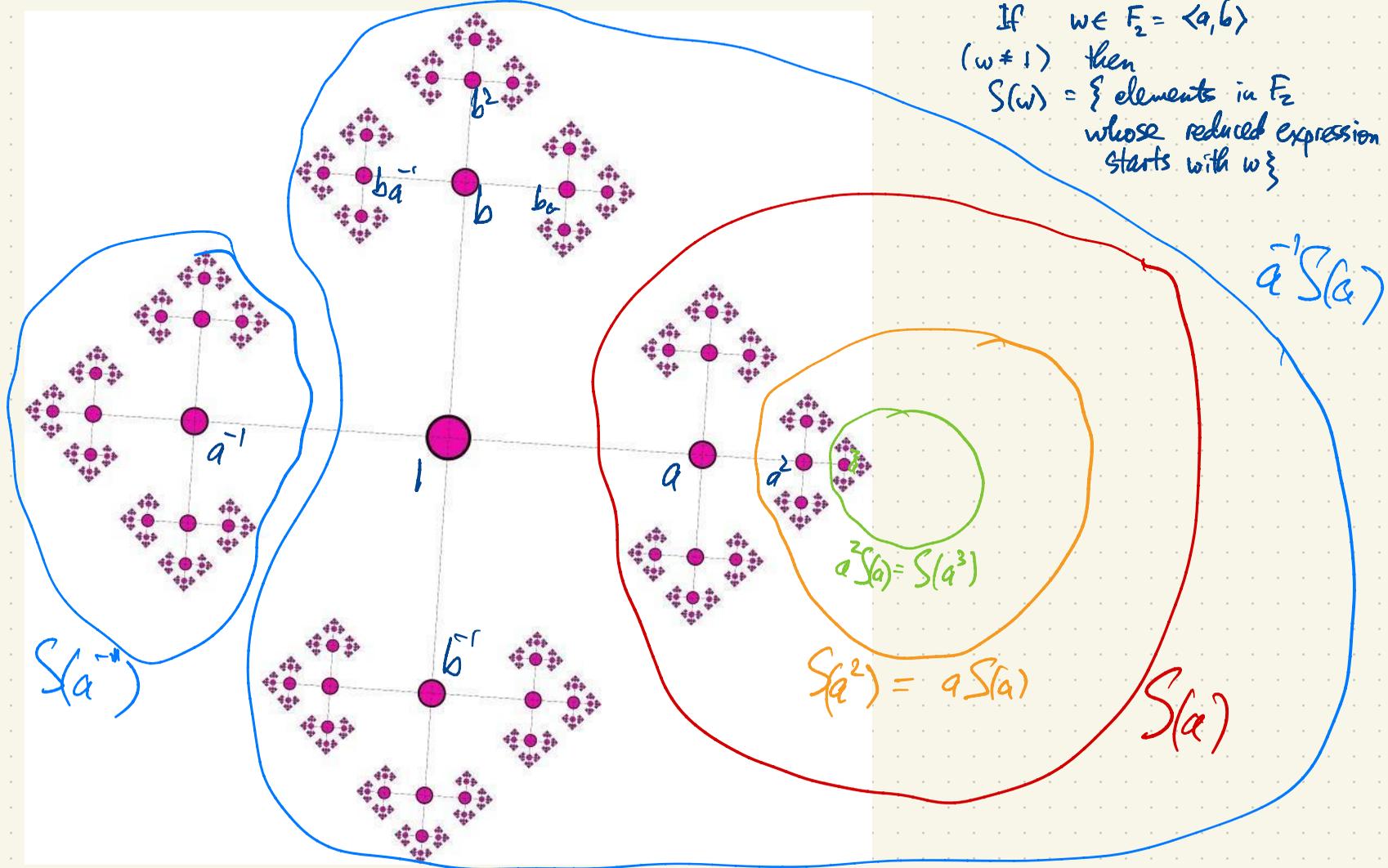
$SO_3(\mathbb{R})$  has a subgroup  $\cong F_2$ . See handout on free groups.

$F_2$  has a "paradoxical decomposition"  $F_2 = A \sqcup B \sqcup C \sqcup D$  (disjoint union i.e. partition)

$$F_2 = g_1 A \sqcup g_2 B = g_3 C \sqcup g_4 D \quad g_i \in F_2.$$



If  $w \in F_2 = \langle a, b \rangle$   
 ( $w \neq 1$ ) then  
 $S(w) = \{ \text{elements in } F_2 \text{ whose reduced expression starts with } w \}$



An actual paradoxical decomposition of  $F_2$  without emitting  $\{1\}$ :

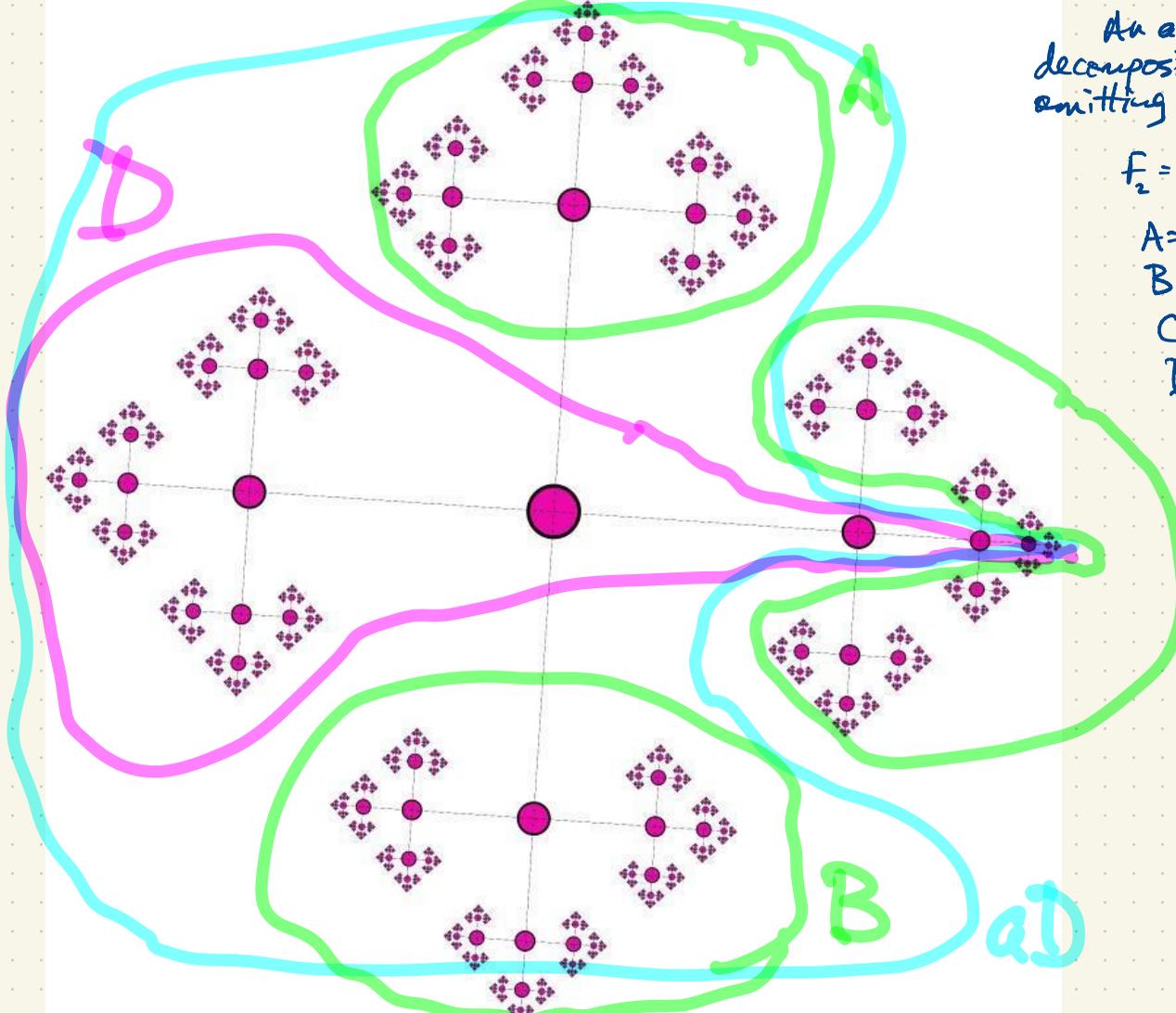
$$F_2 = A \cup B \cup C \cup D$$

$$A = S(b)$$

$$B = S(b^{-1})$$

$$C = S(a) - \{a, a^2, a^3, a^4, \dots\}$$

$$D = S(a^{-1}) \cup \{1, a, a^2, a^3, a^4, \dots\}$$



$$F_2 = b^{-1}A \cup B = C \cup aD$$

## Banach-Tarski Theorem

Let  $X = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + z^2 \leq 1\}$ .

Then there exists a partition  $X = X_1 \sqcup X_2 \sqcup X_3 \sqcup X_4 \sqcup X_5$  such that

$$X = g_1 X_1 \sqcup g_2 X_2 = g_3 X_3 \sqcup g_4 X_4 \sqcup g_5 X_5$$

for some  $g_1, \dots, g_5$  <sup>direct</sup> isometries of  $\mathbb{R}^3$ .  
(orientation-preserving isometries)

An isometry is a transformation preserving distances.

Every isometry either preserves or reverses orientation.  
e.g. rotations

The subsets  $X_1, \dots, X_5$  are not all Lebesgue-measurable.

Since  $F_2 = g_1 A \sqcup g_2 B = g_3 C \sqcup g_4 D = A \sqcup B \sqcup C \sqcup D$

and  $SO_3(\mathbb{R})$  has a subgroup  $\langle a, b \rangle \cong F_2$

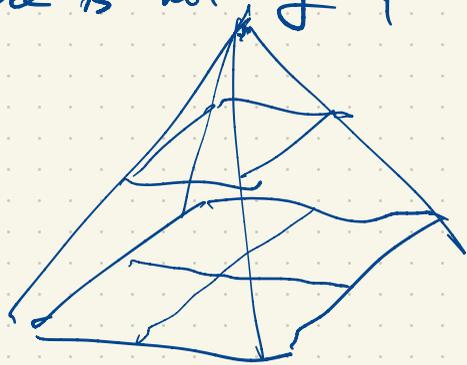
the group  $SO_3(\mathbb{R})$  also admits such a "paradoxical decomposition":

Let  $T \subset SO_3(\mathbb{R})$  be a right transversal for  $\langle a, b \rangle < SO_3(\mathbb{R}) = \bigsqcup_{\alpha} \langle a, b \rangle t_{\alpha}$   
subset, not subgroup                      i.e. set of representatives of the right cosets

$$T = \{t_{\alpha} : \alpha\}$$
$$SO_3(\mathbb{R}) = \langle a, b \rangle T$$

$$SO_3(\mathbb{R}) = AT \sqcup BT \sqcup CT \sqcup DT = g_1 AT \sqcup g_2 BT = g_3 CT \sqcup g_4 DT$$

Note: A paradoxical composition requires a finite number of pieces;  
there is nothing paradoxical about an infinite number of pieces.



Why can't a disk  $X = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 \leq 1\}$  admit a "paradoxical decomposition" ?  
If  $X = X_1 \sqcup X_2 \sqcup \dots \sqcup X_5$  (or some other finite number of pieces)

with  $X = g_1 X_1 \sqcup g_2 X_2 = g_3 X_3 \sqcup g_4 X_4 \sqcup g_5 X_5$ ,  $g_1, \dots, g_5$  isometries,  
what is the contradiction?

To obtain a contradiction we cannot invoke Lebesgue measure  
(i.e. area) since the subsets  $X_i$  aren't necessarily Lebesgue measurable.  
We use finitely additive measure.

# Clara Loh, Geometric group theory

A finitely additive measure on a set  $X$  is a function  $\mu: \mathcal{P}(X) \rightarrow [0, \infty]$  ( $\mathcal{P}(X) =$  power set of  $X = \{ \text{all subsets of } X \}$ ) such that

$$\mu(A_1 \sqcup A_2 \sqcup \dots \sqcup A_k) = \mu(A_1) + \dots + \mu(A_k)$$

( $A \sqcup B =$  disjoint union of  $A$  and  $B$ )

Now suppose  $G$  is a group acting on  $X$  i.e. group elements permute the points of  $X$ . We'll denote this as a left action:  $g: X \rightarrow X$  is bijective mapping  $x \mapsto g(x)$ .

If  $A \subseteq X$  then  $g(A) = \{ g(a) : a \in A \}$ . So  $g$  acts naturally on  $\mathcal{P}(X)$ .

Note:  $(gh)(A) = g(h(A))$ .

We often write  $G \curvearrowright X$  to say  $G$  acts on  $X$ .

We say the f.a. measure  $\mu$  is  $G$ -invariant if  $\mu(gA) = \mu(A)$  for all  $A \subseteq X, g \in G$ .

eg.  $X = \mathbb{R}^n, G = \{ \text{direct isometries of } \mathbb{R}^n \}$ .

If  $X$  has a f.a.  $G$ -invariant measure  $\mu$  on  $X$  and  $E \subseteq X$  with  $\mu(E) < \infty$  then  $E$  cannot have a paradoxical decomposition with respect to  $G$ .

Ex.  $n=2$ .  $G = \{ \text{direct isometries of } \mathbb{R}^2 \}$ .

$$E = \{ (x,y) \in \mathbb{R}^2 : x^2 + y^2 \leq 1 \}$$

There is a f.a.  $G$ -invariant measure on  $\mathbb{R}^2$  with  $\mu(E) = 1$ .  
Consequently  $E$  has no "paradoxical decomposition" with respect to  $G$ .

There is no partition  $E = E_1 \sqcup E_2 \sqcup E_3 \sqcup E_4 \sqcup E_5$  such that

$$E = g_1 E_1 \sqcup g_2 E_2 = g_3 E_3 \sqcup g_4 E_4 \sqcup g_5 E_5, \quad g_1, \dots, g_5 \in G.$$

Proof by contradiction: Assume such a decomposition exists. Then

$$\begin{aligned} 1 = \mu(E) &= \mu(E_1) + \dots + \mu(E_5) \\ &= \mu(g_1 E_1) + \mu(g_2 E_2) = \mu(g_3 E_3) + \mu(g_4 E_4) + \mu(g_5 E_5) \\ &= \mu(E_1) + \mu(E_2) = \mu(E_3) + \mu(E_4) + \mu(E_5) \end{aligned}$$

Contradiction.

In  $n=3$  dimensions there is no f.a. measure invariant under direct isometries.

An action of  $G$  on  $X$  is amenable if  $X$  has a f.a. probability measure  $\mu$  <sup>invariant</sup> under  $G$ . (Rather than  $\mu: \mathcal{P}(X) \rightarrow [0, \infty]$  we have  $\mu(X) = 1$ ,  $\mu: \mathcal{P}(X) \rightarrow [0, 1]$ .)

A group  $G$  is amenable if the left-action on itself is amenable.

Here  $G$  has a f.a.p. measure  $\mu: \mathcal{P}(G) \rightarrow [0, 1]$ ,  $\mu(G) = 1$ , such that  $\mu(gA) = \mu(A)$  for all  $g \in G$ ,  $A \subseteq G$ .

All finite groups are amenable.

All abelian groups are amenable.

All solvable groups are amenable.

(Not quite obvious!)

The group  $F_n$  ( $n \geq 2$ ) is not amenable.

$$F_2 = A \cup B \cup C \cup D$$

$$= g_1 A \cup g_2 B = g_3 C \cup g_4 D$$

$$g_i \in F_2$$

$F_2 = \langle a, b \rangle$  has  $\begin{cases} 1 & \text{if } n=0 \\ 1+4 \cdot 3^{n-1} & \text{if } n \geq 1 \end{cases}$  words of length at most  $n$ .

$$l(a^2b) = l(aab) = 3$$

$$l(a^{-1}b^3b^{-1}) = 6$$

What is a f.a.p. measure on  $\mathbb{Z}$ , invariant (under translation)? or not?

Let  $A \subseteq \mathbb{Z}$ . We want a f.a.p. measure  $\mu(A) \in [0,1]$ ,  $\mu(\mathbb{Z}) = 1$ ?

$$A = 2\mathbb{Z} = \{\dots, -4, -2, 0, 2, 4, 6, \dots\}$$

$$B = 2\mathbb{Z} + 1 = \{\dots, -5, -3, -1, 1, 3, 5, \dots\}$$

$$\mathbb{Z} = A \sqcup B \Rightarrow 1 = \mu(\mathbb{Z}) = \mu(A) + \mu(B).$$

In order for  $\mu$  to be translation-invariant,  $\mu(A) = \mu(B) = \frac{1}{2}$ .

For every  $A \subseteq \mathbb{Z}$ :

$$\mu\{\text{primes}\} = 0.$$

We probably want  $\mu(A) = \lim_{n \rightarrow \infty} \frac{|A \cap [-n, n]|}{2n+1}$ .

However this limit is not defined for arbitrary  $A \subseteq \mathbb{Z}$ .

Eg.  $A = \{n \in \mathbb{Z} : |n| \text{ has first digit } 1 \text{ when written in decimal form}\}$ .

For  $n = 100$ ,  $A \cap [-100, 100] = \{-100, -19, -18, \dots, -10, -1, 1, 10, 11, \dots, 19, 100\}$ ,  $|A \cap [-100, 100]| = 24$

$$\frac{|A \cap [-100, 100]|}{2 \cdot 100 + 1} = \frac{24}{201} \approx 0.119$$

For  $n = 200$ ,  $A \cap [-200, 200] = \{\underbrace{\pm 1}_{2}, \underbrace{\pm 10, \dots, \pm 19}_{20}, \underbrace{\pm 100, \dots, \pm 199}_{200}\}$ ,  $|A \cap [-200, 200]| = 222$ ,

$$\frac{|A \cap [-200, 200]|}{2 \cdot 200 + 1} = \frac{222}{401} \approx 0.5536$$

Replace  $\lim_{n \rightarrow \infty} \frac{|A \cap [-n, n]|}{2n+1}$  by  $\text{glim}_{n \rightarrow \infty} \frac{|A \cap [-n, n]|}{2n+1}$

There is a "new improved limit" defined for every bounded sequence  $a_0, a_1, a_2, \dots$  in  $\mathbb{R}$  we can define  $\text{glim}_{n \rightarrow \infty} a_n$  satisfying

(i) If  $(a_n)$  converges then  $\text{glim}_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} a_n$

(ii) If  $a_n \in [M_1, M_2]$  then  $\text{glim}_{n \rightarrow \infty} a_n \in [M_1, M_2]$

(iii)  $\text{glim}_{n \rightarrow \infty} a_n$  is a cluster point of  $(a_n)$  (there is at least one cluster point of  $(a_n)$  in  $[M_1, M_2]$  by Bolzano-Weierstrass)

(iv)  $\text{glim}_{n \rightarrow \infty} (a_n + b_n) = \text{glim}_{n \rightarrow \infty} a_n + \text{glim}_{n \rightarrow \infty} b_n$

$\text{glim}_{n \rightarrow \infty} a_n b_n = (\text{glim}_{n \rightarrow \infty} a_n) (\text{glim}_{n \rightarrow \infty} b_n)$

Define  $\mu(A) = \text{glim}_{n \rightarrow \infty} \frac{|A \cap [-n, n]|}{2n+1}$

$\mathbb{R}^3 = \{(a_0, a_1, a_2) : a_i \in \mathbb{R}\}$  is a vector space over  $\mathbb{R}$ ; it is also a ring

$(a_0, a_1, a_2)(b_0, b_1, b_2) = (a_0 b_0, a_1 b_1, a_2 b_2)$  commutative ring with identity

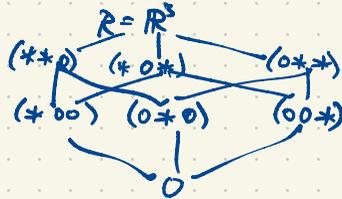
zero divisors:  $(1, 0, 0)(0, 1, 0) = (0, 0, 0)$

There are infinitely many subspaces ( $\mathbb{R}$ -submodules)



2-dim. subspaces  
1-dim subspaces

Ideals of  $R = \mathbb{R}^3$ :  $\mathbb{R}$ -submodules



The subspace of  $\mathbb{R}^3$  spanned by  $(3, 0, -5)$  i.e.  $\{t(3, 0, -5) : t \in \mathbb{R}\}$  is not an ideal  
 $(3t, 0, -5t)$

$$(a_0, a_1, a_2)(-3, 0, -5) = (*, 0, *) \quad (a_0, a_1, a_2) \in \mathbb{R}$$

$$\mathbb{R} = \mathbb{R}^\infty = \{(a_0, a_1, a_2, a_3, \dots) : a_i \in \mathbb{R}\} \quad \begin{aligned} a+b &= (a_0+b_0, a_1+b_1, \dots) \\ ab &= (a_0b_0, a_1b_1, \dots) \end{aligned}$$

commutative ring  $\mathbb{R} = \mathbb{R}^\infty$  with identity  $1 = (1, 1, 1, \dots) \leftarrow r(1, 1, 1, \dots) = (r, r, r, \dots) = r$

$\lim a_n$  is defined on certain sequences forming a subspace of  $\mathbb{R}^\infty$ , where "lin" is a well-defined linear functional.

Extend this if possible to the subspace  $l_\infty \subset \mathbb{R}^\infty$  consisting of bounded sequences.

This can be done using the Hahn-Banach theorem.

Rather than use this, let's use an algebraic idea.

Start with the ideal  $J \subset \mathbb{R}^\infty$  consisting of all sequences of finite support.

This is an ideal. (If  $a, b \in J$  then  $a+b \in J$ . If  $a \in J$  and  $r \in \mathbb{R}$ , then  $ra \in J$ .)

$\mathbb{R}(1, 0, 1, 0, 1, 0, \dots) = (*, 0, *, 0, *, 0, \dots)$  is an ideal not contained in  $J$ .

We want to extend  $J$  to a maximal ideal  $M \subset \mathbb{R}$  i.e.  $J \subseteq M \subset \mathbb{R}$

Such an extension exists by Zorn's lemma. So  $\mathbb{R}/M \cong$  field of hyper-real numbers  ${}^*\mathbb{R}$

${}^*\mathbb{R} \supset \mathbb{R}$

In  $\mathbb{R} = \mathbb{R}^\infty$ , we have zero divisors e.g.  $(1, 0, 1, 0, 1, 0, \dots)(0, 1, 0, 1, 0, 1, \dots) = (0, 0, 0, 0, 0, \dots)$

$$(1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \dots) \in \mathbb{R} \quad , \quad (1, 2, 3, 4, 5, \dots) \in \mathbb{R}$$

Given a bounded sequence  $a = (a_0, a_1, a_2, \dots) \in \mathbb{R} = \mathbb{R}^\infty$  so  $a_n \in [M_1, M_2]$  for all  $n$ .

${}^*\mathbb{R}$  is totally ordered. For  $u, v \in {}^*\mathbb{R}$  either  $u = v$  or  $u < v$  or  $u > v$ .

eg.  $u = (1, -1, 1, -1, 1, -1, \dots)$ ,  $v = (0, 0, 0, 0, 0, 0, \dots)$

Which  $r \in \mathbb{R}$  give  $r = (r, r, r, \dots) < (a_0, a_1, a_2, \dots) \in \mathbb{R}$ ?

there is a real  $r \in \mathbb{R}$  which is maximal s.t.  $(r, r, r, \dots) \underset{\text{mod } M}{\leq} (a_0, a_1, a_2, \dots) \underset{\text{mod } M}$

This supremum gives  $\lim_{n \rightarrow \infty} a_n = r$ .

This gives a translation-invariant f.a.p. measure  $\mu$  on  $\mathbb{Z}$ .

Same works over  $\mathbb{R}$   
and over any amenable group

$$a = (a_0, a_1, a_2, \dots) \underset{\text{mod } M}{<} b = (b_0, b_1, b_2, \dots) \quad \text{iff} \quad b - a = (b_0 - a_0, b_1 - a_1, b_2 - a_2, \dots) > 0$$

If  $M$  is a Tarski group of exponent  $p$ , is  $M$  amenable?

$$|M_{12}| = 95040 = 12 \cdot 11 \cdot 10 \cdot 9 \cdot 8 = 12_{(5)}$$

$M_{12}$  is a sharply 5-transitive permutation group of degree 12.

A permutation group  $G$  of degree  $n$  is  $k$ -transitive if for any  $k$ -tuples of distinct points  $(i_1, i_2, \dots, i_k)$ ,  $(j_1, j_2, \dots, j_k)$ , there is  $g \in G$  mapping one  $k$ -tuple to the other.

permuting  $n$  points  
 $0, 1, 2, \dots, n-1$   
 if for any two  $k$ -tuples

There are  $n_{(k)} = n(n-1)\dots(n-k+1) = k! \binom{n}{k}$  ordered  $k$ -tuples. In order for  $G$  to be transitive on the  $k$ -tuples, we must have  $n_{(k)}$  dividing  $|G|$ .

Moreover if  $|G| = n_{(k)}$  we must be a unique  $g \in G$  mapping one  $k$ -tuple to the other. In this case  $G$  is sharply  $k$ -transitive.

1-transitive: just transitive.

$\binom{n}{k}$   $k$ -tuples

$$n_{(k)} = n(n-1)(n-2)\dots(n-k+1) = k! \binom{n}{k} \text{ ordered } k\text{-tuples}$$

There are many transitive groups (i.e. 1-transitive).

Not so many 2-transitive groups.

The 3-transitive groups have long been classified, including  $M_{23}$

The 4-transitive groups of finite degree  $S_n$  ( $n \geq 4$ ),  $A_n$  ( $n \geq 6$ ),  $M_{11}$ ,  $M_{12}$ ,  $M_{23}$ ,  $M_{24}$ .

The 5-transitive groups  $S_n$  ( $n \geq 5$ ),  $A_n$  ( $n \geq 7$ ),  $M_{12}$ ,  $M_{24}$ .

Where does  $M_{12}$  come from?

A Hadamard matrix of order  $n$  is an  $n \times n$  matrix  $H$  with entries  $\pm 1$  such that  $HH^T = nI$   
(equivalently  $H^T H = nI$ )

eg.  $\begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} + & - \\ + & + \end{bmatrix}$  of order 2

Every Hadamard matrix has order  $1, 2$ , or  $4k$  for some  $k \geq 1$ . (Is there one of every order  $n = 4k$ ,  $k \geq 1$ ? Big open problem. Smallest open case  $n = 668$ .)  
For order  $n \in \{1, 2, 4, 8, 12\}$ , all Hadamard matrices of order  $n$  are equivalent.

Order 12:

$H_{12} =$

$$\begin{bmatrix} + & - & - & + & + & + & - & + & + & - & + & + \\ - & + & - & + & + & + & + & - & + & + & - & + \\ - & - & + & + & + & + & + & - & + & + & - & + \\ - & - & - & + & - & + & - & - & - & + & + & + \\ + & - & - & + & - & + & + & - & - & - & - & - \\ - & + & - & + & + & + & - & + & - & - & - & - \\ - & - & + & + & + & - & - & + & - & - & - & - \\ + & - & - & + & - & + & + & + & + & - & - & - \\ - & + & - & - & + & - & + & + & + & - & + & - \\ - & - & + & - & - & + & + & + & + & - & - & + \end{bmatrix}$$

Every Had. matrix of order 12 has the form

$M H_{12} M'$  where  $M, M'$  are  $12 \times 12$  monomial matrices  
(each row/col. has an entry  $\pm 1$ ; all other entries are zeroes)

$2^{12} \cdot 12!$  monomial matrices.

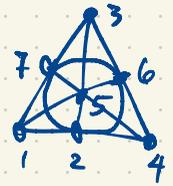
The equivalences from  $H_{12}$  to itself

form a group  $\cong 2M_{12}$   $Z(2M_{12}) = \langle (-I, -I) \rangle$

$$2M_{12} / Z(2M_{12}) = M_{12}$$

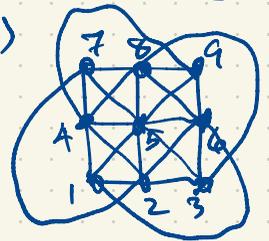
A Steiner design  $S(t, k, v)$  is a collection of  $k$ -element subsets of a  $v$ -set (called blocks) such that every  $t$  of the  $v$  points are in a unique block.

eg. an  $S(2, 3, 7)$



blocks 124, 235, ... 168 automorphisms

$S(2, 3, 9)$



12 blocks 123, 456, ..., 898, ...

432 automorphisms

$M_{12}$  is the group of all automorphisms of an  $S(5, 6, 12)$ -design with 132 blocks of size 6

Count  $\circ \circ \circ \circ \circ \circ$

$$132 \binom{6}{5} = \binom{12}{5} \cdot 1$$

This Steiner design is one due to E. Witt

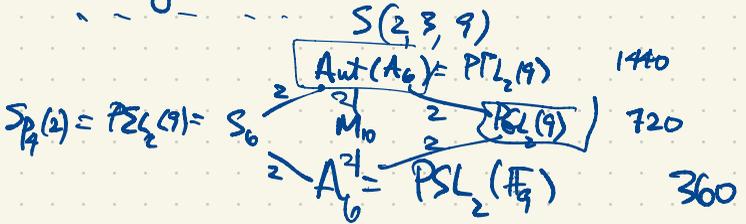
Think of the twelve points as  $P \in \mathbb{F}_{11} = \{0, 1, 2, \dots, 10, \infty\}$

Blocks:  $\{0, 1, 3, 4, 5, 9\}$  and its images under

To get an  $S(4, 5, 11)$  design we derive the  $S(5, 6, 12)$  design:  
 fix one point eg.  $\infty$ .  $M_{11} = \text{Aut}(S(4, 5, 11))$   
 Derive again to  $S(3, 4, 10)$  inversive plane with  $M_{10}$

Squares in  $\mathbb{F}_{11}$

$\text{PSL}_2(\mathbb{F}_{11})$	
$M_{12}$	95040
$M_{11}$	7920
$M_{10}$	720
$M_9$	72



$$S_6(2) = \text{PSL}_2(9) = S_6$$

Witt design  $S(5, 8, 24)$  has 759 octads: special 8-subsets of a 24-set  $P \setminus \mathbb{F}_3 = \{0, 1, 2, \dots, 22, \infty\}$

Count  $\underbrace{\dots\dots\dots}_{759 \cdot \binom{8}{5} = \binom{24}{5}}$

$M_{24}$  is the group of all automorphisms of this design  $|M_{24}| = 244, 823, 040$

Derived design  $S(4, 7, 23)$  has aut gp  $M_{23}$  of order 10, 200, 560  
 $\dots S(3, 6, 22) \dots M_{22} \dots 443, 520$

$M_{24}$   
 $24 |$   
 $M_{23}$   
 $23 |$   
 $M_{22}$

The Mathieu groups  $M_{11}, M_{12}, M_{22}, M_{23}, M_{24}$  are sporadic simple.

We now have 26 sporadic simple groups.

The Leech lattice is a set of vectors in  $\mathbb{R}^{24}$  giving optimal dense sphere packing (larger sporadic simple group).  
 $Co_{24}$  is a group of symmetries of this lattice

Binary Golay code: 12-dimensional subspace of  $\mathbb{F}_2^{24}$  having  
 (weight of  $v \in \mathbb{F}_2^{24} =$  how many nonzero coords)

1	vector of weight 0		8
759	-	-	12
2576	-	-	16
759	-	-	24
1	-	-	
4096			$= 2^{12}$