

$S = \{\text{bdd seq's in } \mathbb{R}\}$ $I = \{(a_n) : \text{finitely many } a_n \neq 0 \text{ for } n \in \mathbb{N}\}$

J - a maximal ideal containing I .

Thm. $\text{Lim}: S \rightarrow S/J \cong \mathbb{R}$ extends lim .

Definition. Say that $A \subset \mathbb{N}$ is "essential" if $1_A \notin J$.

Claim. $\{A : A \text{ is essential}\} = \mathcal{M}$ is a non-principal ultrafilter on \mathbb{N} .

Proof. J is prime $\Rightarrow (A, B \in \mathcal{M} \Rightarrow A \cap B \in \mathcal{M})$

$\mathbb{N} \in \mathcal{M}$ because $1_S = 1_{\mathbb{N}}$ is not in J .

$A \in \mathcal{M} \Leftrightarrow 1_A \notin J \Leftrightarrow (1_{\mathbb{N}} - 1_A) \in J \Leftrightarrow 1_{A^c} \in J \Leftrightarrow A^c \notin \mathcal{M}$

Monotonicity because J is an ideal: $A \subset B, B \notin \mathcal{M} \Rightarrow 1_B \in J \Rightarrow 1_A = 1_B \cdot 1_A \in J \Rightarrow A \notin \mathcal{M}$.

Principality from the definition of I .

Definition. $\hat{J} = \{(a_n) : \forall \epsilon > 0 \{n : |a_n| < \epsilon\} \text{ is essential}\}$

claim. $J \subset \hat{J}$

Proof. Suppose $(a_n) \in J$, and $\epsilon > 0$ is such

that $\{n : |a_n| \geq \epsilon\}$ is essential.

Let $b_n = \begin{cases} \frac{1}{a_n} & |a_n| \geq \epsilon, \\ 0 & \text{otherwise.} \end{cases}$

Then $a_n \cdot b_n = 1$ on an essential set,

so $\overline{a_n b_n} \neq 0$, so $\overline{a_n} \neq 0$ so $a_n \notin J \Rightarrow \in$.

Now by the maximality of J , $J = \hat{J}$.

Claim. For every $(a_n) \in S$ there is some

$\alpha \in \mathbb{R}$ s.t. $a_n - \alpha T \in \hat{J}$

(follows from convergence on ultrafilters)

$\Rightarrow \text{Lim}(a_n) = \text{Lim}(\alpha T)$

claim. The map $\mathbb{R} \rightarrow S/J$ via $\alpha \mapsto \alpha T$ is injective and surjective.

proof. surjectivity was just shown. Injectivity is because any morphism of fields is injective, as fields have no ideals to serve as kernels.

\Rightarrow using $\alpha \mapsto \alpha T$ to identify S/J with \mathbb{R} , the resulting Lim has all the required properties. \square