

# EXISTENTIALLY CLOSED ORDERED DIFFERENCE FIELDS AND RINGS.

FRANÇOISE POINT

ABSTRACT. We describe classes of existentially closed ordered difference fields and rings. We show an Ax-Kochen type result for a class of valued ordered difference fields.

## 1. EXISTENTIALLY CLOSED REAL-CLOSED DIFFERENCE FIELDS.

In the first part of this paper we will consider on one hand difference totally ordered fields, namely totally ordered fields with a distinguished automorphism  $\sigma$  and on the other hand preordered difference fields.

By a well-known theorem of A. Tarski, the theory  $RCF$  of real-closed fields is the model-companion of the theory of the ordered fields and a direct consequence of results of H. Kikyo and S. Shelah, is that the theory of real-closed ordered *difference* fields,  $RCF_\sigma$  does not have a model-companion (see [18]).

Note that in a difference field  $(K, \sigma)$ , one has automatically a pair of fields, namely  $(K, Fix(\sigma))$ , where  $Fix(\sigma)$  denotes the subfield of elements of  $K$  fixed by  $\sigma$  and if  $K$  is real-closed, then so is  $Fix(\sigma)$ . W. Baur showed that the theory of all pairs of real-closed fields  $(K, L)$  with a predicate for a subfield is undecidable ([1]). However, he also showed that the theory of the pairs  $(K, L)$  such that, adding to the language of ordered rings a new function symbol for a valuation  $v$ ,  $v$  is convex, the residue field of  $L$  is dense in the residue field of  $K$  and each finite-dimensional  $L$ -vector space of  $K$  has a basis  $a_1, \dots, a_n$  satisfying for all  $b_i \in L$  that  $v(\sum_i b_i a_i) = \min_i \{v(b_i a_i)\}$ , becomes decidable ([1]).

First, we describe a class of existentially closed totally ordered difference fields (even though it is not an elementary class). We also consider the case of a proper preordering, using former results of A. Prestel and L. van den Dries.

Then, we consider valued ordered fields and we assume on one hand that  $\sigma$  is strictly increasing on the set of elements of strictly positive valuation and on the other hand that in the pair  $(K, Fix(\sigma))$ , the residue field of  $K$  and the residue field of  $Fix(\sigma)$  coincide (and so we are trivially in the Baur setting).

We proceed as for the case of valued difference fields with an  $\omega$ -increasing automorphism treated by E. Hrushovski ([7]) and we show an Ax-Kochen-Ersov type result.

---

*Date:* July 8, 2009.

<sup>1</sup> Research director at the "Fonds de la Recherche Scientifique-F.N.R.S."

In the second part, we consider commutative von Neumann regular lattice-ordered rings ( $\ell$ -rings) with a distinguished automorphism  $\sigma$  which fixes the set of its maximal  $\ell$ -ideals and we use transfer results due to S. Burris and H. Werner ([5]) in certain Boolean products in order to describe the class of existentially closed such  $\ell$ -rings.

In [16], we showed certain undecidability results for Bezout difference rings. One of the consequences was that any commutative lattice-ordered ring ( $\ell$ -ring) with a distinguished automorphism  $\sigma$  with an infinite orbit on the set of its maximal  $\ell$ -ideals has an undecidable theory, whenever its fixed subring is an infinite field (Corollary 8.1 in [16]). On the positive side, we also showed that the theory of von Neumann regular commutative  $f$ -rings with a pseudo-inverse and a distinguished automorphism was a Robinson theory and so we obtained the existence of a universal domain for its subclass of existentially closed models.

Let us motivate our study of difference ordered fields by the following two well-known examples.

By a classical result due to A.I. Malcev, H. Hahn and B.H. Neumann, any totally ordered field  $K$  embeds in a power series field of the form  $k((G))$  where  $k$  is a totally ordered archimedean field (and so a subfield of  $\mathbb{R}$ ) and  $G$  is a totally ordered abelian group whose underlying set is the set of archimedean classes of elements of  $K$ . An automorphism of  $K$  induces an automorphism of  $G$ . More generally, we consider power series fields of the form  $F((G))$ , where  $G$  is any totally ordered abelian group and  $F$  any totally ordered field. The elements of  $F((G))$  are formal sums of the form  $s := \sum_{g \in G} c_g \cdot x^g$ , where  $c_g \in F$  and  $\text{supp}(s) := \{g \in G : c_g \neq 0\}$  is a well-ordered subset of  $G$ . There is a natural valuation  $v$  on  $K((G))$  which sends  $s \neq 0$  to  $g_s := \min(\text{supp}(s)) \in G$ , the ordering on  $K((G))$  is defined by  $s > 0$  if  $c_{g_s} > 0$ . (See [14] chapter 8, section 5.) Assume now that  $(K, \tau)$  an ordered difference field with automorphism  $\tau$  and that  $\rho$  is an automorphism of the totally ordered abelian group  $G$ , then we can define the following automorphism  $\sigma$  of  $K((G))$ :  $\sigma(s) := \sum_{g \in G} \tau(c_g) \cdot x^{\rho(g)}$ .

Let  $d \in \mathbb{N} - \{0\}$ , let  $\rho_d$  be the automorphism of  $G$  sending  $g \rightarrow d \cdot g$ . Then, define  $\sigma_d$  on  $K((G))$  which sends  $\sum_{g \in G} c_g \cdot x^g$  to  $\sum_{g \in G} c_g \cdot x^{d \cdot g}$ . Consider the ultraproduct  $\prod_U (K((G)), \sigma_d)$ , where  $U$  is a non principal ultrafilter on  $\omega$ . Let  $\sigma := [\sigma_d]_U$  and  $\rho := [\rho_d]_U$ , then  $\rho$  is an automorphism on  $G^\omega_U$  which is  $\omega$ -increasing (see Notation 2.1).

Our second example is the field  $\mathbb{R}((t))^{LE}$  of real exponential-logarithmic series (see [12]); this field is constructed as follows. One starts with the field  $R_0 := \mathbb{R}((x^{-1}))$  of Laurent series ordered by  $x > \mathbb{R}$ ; a typical element  $f(x)$  is of the form  $r_n x^n + \dots + r_1 x + r_0 + r_{-1} \cdot x^{-1} + r_{-2} \cdot x^{-2} + \dots$ . It consists of an infinite part:  $f_1 := r_n x^n + \dots + r_1 x$ , a standard part  $r_0$  and an infinitesimal part:  $f_{-1} := r_{-1} \cdot x^{-1} + r_{-2} \cdot x^{-2} + \dots$ . The field  $K$  can be decomposed as a direct sum of an additive subgroup  $K_\infty = K - \mathcal{O}_K$  consisting of its elements of valuation  $> 1$ , and a multiplicative (convex) subgroup consisting of its elements of valuation  $\leq 1$ . One defines the exponentiation operation  $E$  on finite elements as follows:  $E(r_0 + f_{-1}) := e^{r_0} \cdot \sum_{m=0}^{\infty} 1/m! \cdot f_{-1}^m$ , where  $e$  is the usual exponentiation operation on  $\mathbb{R}$ . Then, taking a strictly increasing

homomorphism  $E_1$  from the additive group of  $K$  into the multiplicative subgroup of its strictly positive elements, one defines  $E(f(x)) := E_1(f_1) \cdot E(r_0 + f_{-1})$ .

Then, one considers the field  $R_1 := R_0((E_1(K_\infty)))$  and iterate this construction in  $\omega$  steps, obtaining the field  $\mathbb{R}((x^{-1}))^E$  and then we close off by the logarithmic function, obtaining  $\mathbb{R}((x^{-1}))^{LE}$  as a countable union of exponential fields. This last construction uses the substitution map  $\Phi : R^E \rightarrow R^E$  defined (informally) by  $\Phi(f(x)) := f(E(x))$ , and so is the identity on  $\mathbb{R}$ . This is used to define a logarithm operation for the elements in its image (see section 2.6 in [12]).

Then, one can verify that  $\Phi$  is an automorphism of  $\mathbb{R}((t))^{LE}$  and it is  $\omega$ -increasing [12].

**1.1. Preliminaries.** Let  $\mathcal{K} := (K, +, -, \cdot, <, \sigma, 0, 1)$  be a totally ordered difference field and let  $K^+$  denote the *strictly* positive elements of  $K$ . Let  $\mathcal{L} := \{+, -, \cdot, 0, 1\}$  (respectively  $\mathcal{L}_< := \{+, -, \cdot, <, 0, 1\}$ ) be the language of rings (respectively ordered rings) and  $\mathcal{L}_\sigma$  (respectively  $\mathcal{L}_{<,\sigma}$ ) be its expansion by two unary function symbols  $\{\sigma, \sigma^{-1}\}$ . Let  $L$  be a difference field and let  $A$  be a subset of  $L$ , we will denote by  $\langle A \rangle_\sigma$  the  $\mathcal{L}_\sigma$ -substructure of  $L$  generated by  $A$ ; we will denote by  $acl_\sigma(A)$  the model-theoretic algebraic closure of  $A$  in  $L$ .

In the following, we will also consider the reduct of  $\mathcal{K}$  to its difference field structure. To ease the notation, we will distinguish the two cases by denoting  $\mathcal{K}$  by  $(K, <, \sigma)$  and its reduct as a difference field by  $(K, \sigma)$ . Let  $K^{ac}$  be the algebraic closure of  $K$  and  $K^{rc}$  its real closure.

A field is *formally real* if  $-1$  is not a sum of squares; it can be endowed with a total order if and only if it is formally real.

First, we will recall basic facts on definable subsets in the language  $\mathcal{L}_<$ .

Recall that *RCF* denotes the theory of real-closed fields  $(F, +, \cdot, <, 0, 1)$ , namely the scheme of axioms expressing that  $F$  is a totally ordered commutative field where every monic polynomial with coefficients in  $F$  of odd degree has a root and every positive element of  $F$  is a square. This theory has been shown to be complete and admits quantifier elimination in the language  $\mathcal{L}_<$  by A. Tarski.

One has a cell decomposition result for models of *RCF*. Namely any non-empty definable subset  $A$  of  $F^n$  is a finite union of disjoint  $(i_1, \dots, i_n)$ -cells, where  $i_1, \dots, i_n$  is a sequence of zeroes and ones (see 2.11 in [11]). Moreover, if  $A$  is defined over a finitely generated subfield  $F_0$ , then the cells occurring in the above decomposition are also  $F_0$ -definable. The dimension of a  $(i_1, \dots, i_n)$ -cell is by definition  $i_1 + \dots + i_n$  and the dimension of  $A$  is the maximum of the dimensions of the cells that it contains (see chapter 4, 1.1 in [11]).

Equivalently, one can define the dimension of  $A$  over  $F_0$  as the maximum of the dimension of the tuples  $\bar{a} \in A$  over  $F_0$ , where  $dim(\bar{a}/F_0)$  is the cardinality of any maximal algebraically independent subtuple of  $\bar{a}$  ([22] 1, Lemma 1.4 and Note p. 244). We have the following equivalence:  $dim(A) = \ell \leq n$  iff some projection of  $A$  onto  $F^\ell$  has interior in  $F^\ell$  (see [22] Lemma 1.4). Therefore, we can tell in a first-order way what the dimension of  $A$  is.

The tuple  $\bar{a}$  is called a *generic* point of  $A$  if its dimension is equal to the dimension of  $A$  ([22] Note (ii)).

Let  $\bar{f} := (f_1, \dots, f_n)$  be a generic point of  $A$ . Let  $\tau$  be a permutation of the indices  $1, \dots, n$ . Then there exists an invertible matrix  $M$  over  $F_0$  such that the tuple  $\bar{t} := (t_1, \dots, t_r) = M.(f_{\tau(1)}, \dots, f_{\tau(r)})$  is such that  $t_1, \dots, t_r$  is a transcendence basis for  $F_0(\bar{f})$  and the  $t_i$  (as well as the  $f_i$ ) are integral over  $F_0[t_1, \dots, t_r]$ . So, there exist  $n - r$  monic polynomials  $q_i \in F_0[t_1, \dots, t_r][X]$  such that  $q_i(f_i) = 0$ ,  $n - r + 1 \leq i \leq n$ .

With  $\bar{f}$ , we will associate the ideal  $\mathcal{I}(\bar{f}) = \langle q_1, \dots, q_{n-m} \rangle$  of  $F_0[x_1, \dots, x_n]$ ; note that  $\frac{\partial q_i}{\partial x_{m+i}}(\bar{f}) \neq 0$ , for  $1 \leq i \leq n - m$  (\*). We will call any such tuple  $\bar{f}$  satisfying these conditions (\*) *non-singular*. Michaux and Rivière in [21] showed that in any neighbourhood of a non-singular point, one can find a generic point of  $A$  (see Proposition 1.6).

Now, we will assume in addition that  $F$  is a difference field, namely a field with a distinguished automorphism  $\sigma$ .

We will denote by  $Fix_F(\sigma) := \{x \in F : \sigma(x) = x\}$  the subfield of  $F$  consisting of the elements fixed by  $\sigma$ . Note that since  $F$  is a model of  $RCF$ , then so is  $Fix(\sigma)$  (see Corollary 2.2 below).

If we forget the order, it is now well-known that the class of existentially closed models of the theory of difference fields is elementary and has a recursive axiomatization called  $ACFA$  (see for instance 1.1 in [6]). Let  $ACFA_0$  denotes the theory  $ACFA$  plus the scheme of axioms expressing the field has characteristic 0. Both theories  $ACFA$ ,  $ACFA_0$  are decidable (see for instance 1.4, 1.6 in [6]).

**Notation 1.1.** Let  $K$  be a difference field and let  $X = (X_1, \dots, X_m)$  be a finite tuple of indeterminates and let  $X^\sigma$  be the tuple  $(X_1^\sigma, \dots, X_m^\sigma)$ . Let  $K[X]_\sigma$  be the  $\sigma$ -polynomial ring, namely the polynomial ring in infinitely many indeterminates:  $X, X^\sigma, \dots, X^{\sigma^n}, \dots$ ,  $n \in \omega$ . Let  $P \in K[X]_\sigma$  and suppose that for some  $1 \leq j \leq m$ ,  $X_j^{\sigma^n}$  occurs non trivially in  $P$ , then the order of  $P$  in  $X_j$  is greater than or equal to  $n$  ([9] p. 65); it is equal to  $n$  if  $n$  is the highest such natural number. The *effective order* of  $X_j$  in  $P$  is  $n_1 - n_2$ , where  $n_1$  is the order of  $X_j$  in  $P$  and  $n_2$  is the lowest natural number such that  $X_j^{\sigma^{n_2}}$  occurs non trivially in  $P$ .

As usual we can write  $P(X) \in K[X]_\sigma$  of order  $n$ , as  $P^*(X_1, \dots, X_m, X_1^\sigma, \dots, X_m^{\sigma^n})$  for some element  $P^*(Y_1, \dots, Y_{m.(n+1)}) \in K[Y_1, \dots, Y_{m.(n+1)}]$  and we define  $\frac{\partial}{\partial X_j^{\sigma^j}} P := (\frac{\partial}{\partial Y_{i.(j+1)}} P^*)(X_1, \dots, X_m^{\sigma^n})$ .

Let  $(\tilde{K}, \tilde{\sigma}) \models ACFA$  containing  $(K, \sigma)$  and let  $(F, \sigma)$  be a difference subfield containing  $(K, \sigma)$ . We recall below certain facts about difference algebra which can be found either in [9] or [6]. We will use the term  $\sigma$ -ideal for an ideal which is closed under  $\sigma$ ; it is reflexive if whenever  $\sigma(a) \in I$ , then  $a \in I$ ; it is perfect if whenever a product of images of  $a$  by powers of  $\sigma$  belongs to  $I$ , then  $a$  belongs to  $I$ .

Let  $A$  be a subset of  $F^n$  and let  $\Phi_F(A) \subset F[X]_\sigma$  (respectively  $I_F(A) \subset F[X]$ ) be the set of difference polynomials (respectively ordinary polynomials) in  $n$  variables annulled by all elements of  $A$ . The ideal  $I_F(A)$  is prime and  $\Phi_F(A)$  is a  $\sigma$ -ideal which is reflexive and perfect. The perfect  $\sigma$ -ideals of  $F[X]_\sigma$  satisfy the ascending chain condition ([9], chapter 3). Therefore, a perfect  $\sigma$ -ideal  $I$  is the perfect closure of a finite set  $S$  of  $\sigma$ -polynomials (see [9], chapter 3); we will use the notation  $I = \{S\}$ .

If we want to stress in which difference polynomial ring we are taking the closure, we add a subscript as follows, let  $I_{\tilde{K}} = \{S\}_{\tilde{K}[X]_\sigma}$  be the perfect closure of  $S$  in  $\tilde{K}[X]_\sigma$ .

As usual, we will say that a subset  $V \subset F^n$  is a *difference variety* (respectively an (irreducible) variety) if it is the set of zeros of some perfect reflexive  $\sigma$ -ideal of  $F[X]_\sigma$  (respectively some prime ideal of  $F[X]$ ). Recall that a variety  $V$  is absolutely irreducible if  $I_{F^{ac}}(V)$  is a prime ideal of  $F^{ac}[X]$ . We will denote by  $V^\sigma(F)$  the set of zeroes of  $I_F^\sigma(V)$ , where  $I_F^\sigma(V)$  denotes the ideal of  $F[X]$  obtained by applying  $\sigma$  to the coefficients of the elements of  $I_F(V)$ .

By the above there exists a finite set  $S_V$  such that  $\Phi(V) = \{S_V\}$ . We will denote the perfect closure of  $S_V$  in  $\tilde{K}[X]_\sigma$ , by  $\Phi_{V,\tilde{K}} = \{S_V\}_{\tilde{K}[X]_\sigma}$  and the corresponding set of zeros in  $\tilde{K}^n$  by  $V(\tilde{K})$ .

The difference variety  $V$  is *irreducible* (over  $F$ ) if  $\Phi_{V,F} = \Phi_F(V)$  is prime and it is absolutely irreducible (over  $\tilde{K}$ ) if  $\Phi_{\tilde{K}}(V(\tilde{K}))$  is a  $\sigma$ -ideal of  $\tilde{K}[X]_\sigma$  which is prime.

Finally, we will say that a variety  $V \subset F^n$  is defined over  $K$  if  $I_V$  can be generated by a subset of  $K[X]_\sigma$ .

A tuple  $\bar{c} \in \tilde{K}$  with  $\bar{c} \in V(\tilde{K})$  is  $\sigma$ -*generic* (with respect to  $\tilde{K}$ ) if  $\Phi(V(\tilde{K}))$  is equal to  $\Phi(\{\bar{c}\})$  (we will also say  $\sigma$ - $\tilde{K}$ -generic point).

A (difference) variety  $V$  defined over  $K$  has a  $\sigma$ - $\tilde{K}$ -generic point  $\bar{c}$  in some intermediate field  $K \subset F \subset \tilde{K}$ , if  $\bar{c} \subset F$  and  $\Phi(V(\tilde{K}))$  is equal to  $\Phi(\{\bar{c}\})$ .

Let  $V$  be a difference variety defined over  $K$  and let  $S$  be a finite subset of  $K[X]_\sigma$  whose perfect closure is equal to  $\Phi(V)$ . For sake of simplicity assume that  $X$  is a single variable. Let  $m$  be the maximal effective order of the elements of  $S$ . Let  $\pi_1$  be the projection from  $K^{m+1}$  onto  $K$ , sending a tuple to its first component. Let  $S^*$  be the set of ordinary polynomials in  $m+1$  variables such that if  $p(X) \in S$ , then  $p(X) = p^*(X, X^\sigma, \dots, X^{\sigma^m}) \in S^*$ . Let  $V^* := \{(x, x^\sigma, \dots, x^{\sigma^m}) : x \in V\}$ . We embed  $\tilde{V}$  in  $K^{2m}$  by adding to the equations  $X^\sigma = X_1, \dots, X_{m-1}^\sigma = X_m$  and so setting  $Y := (X, X_1, \dots, X_{m-1})$  and re-writing  $p^*(X, X_1, \dots, X_m)$  as  $p^{**}(Y, Y^\sigma)$  we get that  $\pi_1(\tilde{V}) = V$ , where  $\tilde{V} := \{(Y, Y^\sigma) : p^{**}(Y, Y^\sigma) = 0 \ \& \ X^\sigma = X_1, \dots, X_{m-1}^\sigma = X_m ; \ p \in S\}$ . The axiom scheme *ACFA* tells us that whenever there exists an absolutely irreducible (algebraic) variety  $U \subset K^m$  into which  $\tilde{V}$  projects generically, then  $V$  has a point in  $\tilde{K}$ .

**1.2. Virtual points.** In this section  $\mathcal{K} := (K, +, -, \cdot, <, \sigma, 0, 1)$  will always denote a totally ordered real-closed difference field of cardinality  $\kappa$ .

There are two extensions of  $\sigma$  to  $K^{ac} = K(i)$ , with  $i^2 = -1$ , one sending the element  $i$  to itself and the other to  $-i$ . We will still denote by  $\sigma$  the first extension and we will denote the second one by  $\sigma_-$ . Then, we embed  $(K^{ac}, \sigma)$  (respectively  $(K^{ac}, \sigma_-)$ ) into a model  $(\tilde{K}, \sigma)$  (respectively  $(\tilde{K}, \sigma_-)$ ) of *ACFA*. We will distinguish those two cases by saying in the first case that  $(\tilde{K}, \sigma)$  satisfies *ACFA*<sub>+</sub> and in the second one that  $(\tilde{K}, \sigma_-)$  satisfies *ACFA*<sub>-</sub>.

Recall that the extension  $L$  of  $K$  is called *regular* if  $K$  is relatively algebraically closed in  $L$  and  $L$  is separable over  $K$ .

**Remark 1.** Let  $(\tilde{K}_1, \sigma_1)$  and  $(\tilde{K}_2, \sigma_2)$  be two  $\kappa^+$ -saturated models of  $ACFA_0$  in which  $(K, <, \sigma)$  embeds. Then  $\tilde{K}_1 \equiv_K \tilde{K}_2$  iff  $(\sigma_1(i) = \sigma_2(i))$ .

*Proof:* Indeed, the algebraic closure of  $K$  in  $\tilde{K}_1$  is equal to  $K(i)$ . Either  $\sigma_1(i) = \sigma_2(i)$  in which case  $\tilde{K}_1 \equiv_{K(i)} \tilde{K}_2$  (see Theorem 1.3 in [6]), or  $\sigma_1(i) = -\sigma_2(i)$  in which case  $\tilde{K}_1 \not\equiv_K \tilde{K}_2$  (indeed, the sentence  $\exists x (x^2 = -1 \ \& \ \sigma(x) = -x)$  distinguishes them).  $\square$

**Lemma 1.1.** *Assume that  $(\tilde{K}, \sigma)$  is a  $\kappa^+$ -saturated model of  $ACFA_+$  in which  $(K^{ac}, \sigma)$  embeds as a difference field. Then, there is a unique, up to  $K$ -isomorphism, maximal difference totally ordered real-closed subfield  $(L, <, \sigma)$  of cardinality  $\kappa$  in  $(\tilde{K}, \sigma)$  extending  $(K, <, \sigma)$ .*

*Proof:* Note that the condition that  $(L, <)$  is an ordered field extension of  $(K, <)$  is equivalent to:  $\neg(-1 = \sum_j a_j \cdot \alpha_j^2)$  with  $a_j \in K^+$  and  $\alpha_j \in L$ .

By Zorn's lemma, there is a maximal difference totally ordered real-closed subfield of cardinality  $\kappa$  in  $(\tilde{K}, \sigma)$  extending  $(K, <, \sigma)$ .

Now, given two ordered real-closed difference field extensions of cardinality  $\kappa$ ,  $(K_1, <_1, \sigma_1)$  and  $(K_2, <_2, \sigma_2)$  of  $(K, <, \sigma)$  in  $\tilde{K}$ , we will show that we can embed them in a third one by a  $K$ -isomorphism. Since  $K$  is relatively algebraically closed in  $K_1$ ,  $K_1$  is a regular extension of  $K$ . So,  $K_1 \otimes_K K_2$  is an integral domain and its field of fractions  $L_0$  is a regular extension of  $K_2$ . We endow  $K_1 \otimes_K K_2$  with an order extending the order of  $K_1$  and  $K_2$ . Indeed, the subset  $\{\sum_j (k_{1j} \otimes k_{2j}) \cdot y_j^2 : k_{1j} \in K_1, k_{1j} \in Q_1, k_{2j} \in K_2, k_{2j} \in Q_2, y_j \in K_1 \otimes K_2\}$  is a preorder extending the orders on respectively  $K_1$  and  $K_2$  (see [23], (0.5)). So, this preorder extends to an order and this order to the field of fractions  $L_0$ .

Then, we show that  $L_0$  is a difference field extension of  $K$ . Given a typical element of  $K_1 \otimes_K K_2$ , we define  $\sigma_3(k_1 \otimes k_2) = \sigma_1(k_1) \otimes \sigma_2(k_2)$ . Finally, one extends  $\sigma_3$  on  $L_0$  and then to its real closure  $L_0^{rc}$ . Since  $\tilde{K} \models ACFA_+$ , we further extend  $\sigma_3$  on the algebraic closure of  $L_0^{ac} = L_0^{rc}(i)$  by setting  $\sigma_3(i) = i$ . We then embed  $L_0^{ac}$  in a  $\kappa^+$ -saturated model  $\tilde{L}$  of  $ACFA_+$ . Since  $\tilde{L} \equiv_{K^{ac}} \tilde{K}$  and  $\tilde{K}$  is  $\kappa^+$ -saturated, we may embed  $L_0^{rc}$  inside  $\tilde{K}$ , using a  $K$ -isomorphism  $f$ . Finally we embed  $K_1$  and  $K_2$  inside  $f(L_0)$  using a  $K$ -isomorphism.  $\square$

**Corollary 1.2.** *The subfield  $Fix_L(\sigma)$  is a proper real-closed subfield of  $Fix_{\tilde{K}}(\sigma)$ .*

*Proof:* First, notice that  $Fix_L(\sigma)$  is a proper subfield of  $Fix_{\tilde{K}}(\sigma)$ . By Proposition 1.2 in [6],  $Fix_{\tilde{K}}(\sigma)$  is a pseudo-finite field, in particular it is a  $PAC$  field and so every element is the sum of two squares, so  $Fix_{\tilde{K}}(\sigma)$  is never formally real ([13] Theorem 10.12).

Now, let us show  $Fix_L(\sigma)$  is real-closed. Let  $P[X] \in Fix_L(\sigma)[X]$  and suppose it has a root  $b \in L$ . Then,  $\sigma(b)$  is also a root of  $P[X]$  and so whenever  $\sigma(b) \neq b$ , the polynomial  $P[X]$  would have infinitely many roots. Therefore  $\sigma(b) = b$ .  $\square$

**Remark 2.** Note that the above corollary implies that  $L(i)$ , which is a difference algebraically closed subfield of  $\tilde{K}$ , is not a model of  $ACFA$ . (Its fixed subfield is

algebraically closed if  $\tilde{K} \models ACFA_+$  and real-closed if  $\tilde{K} \models ACFA_-$ .

*Proof:* Let  $a + b.i \in \text{Fix}_{L(i)}(\tilde{\sigma})$ . If  $\sigma(i) = i$ , then  $a, b \in \text{Fix}_L$ . If  $\sigma(i) = -i$ , then  $a \in \text{Fix}(\sigma)$  and  $\sigma(b) = -b$ , which implies that  $b = 0$  since  $L$  is an ordered field. So,  $\text{Fix}_{L(i)}(\sigma) = \text{Fix}_L(\sigma)$ .  $\square$

We will use the following notation. Let  $(K, <, \sigma) \subset (L_1, <, \sigma)$  and  $(K, <, \sigma) \subset (L_2, <, \sigma)$ . Then  $(L_1, <, \sigma) \equiv_{\exists, K} (L_2, <, \sigma)$ , if any existential formula with parameters in  $K$  which holds in  $L_1$ , holds in  $L_2$  and conversely.

**Proposition 1.3.** *Let  $\tilde{K}_1, \tilde{K}_2$  be two  $\kappa^+$ -saturated models of  $ACFA_+$  containing  $K$ .*

*Let  $L_1$  (respectively  $L_2$ ) be a maximal difference totally ordered real-closed subfield of  $\tilde{K}_1$  (respectively  $\tilde{K}_2$ ) cardinality  $\kappa$ , containing  $K$  as an ordered difference subfield.*

*Then  $(L_1, <, \sigma) \equiv_{\exists, K} (L_2, <, \sigma)$ .*

*Proof:* Let  $\phi(\bar{y}, \bar{x})$  be a quantifier-free  $\mathcal{L}_{<, \sigma}$ -formula and  $\psi(\bar{x}) := \exists \bar{y} \phi(\bar{y}, \bar{x})$  be an existential formula. Let  $\bar{a}$  be parameters in  $K$  and suppose that  $\psi(\bar{a})$  holds in  $L_1$ . In difference real-closed fields, the formula  $\phi(\bar{x}, \bar{y})$  is equivalent to an existential  $\mathcal{L}_\sigma$ -formula, say  $\theta(\bar{x}, \bar{y})$ , replacing atomic formulas of the form  $t(\bar{x}, \bar{y}) \geq 0$  by  $\exists u t(\bar{x}, \bar{y}) = u^2$ .

Let  $\bar{c} \in L_1$  such that  $L_1 \models \theta(\bar{c}, \bar{a})$ . Let  $tp(\bar{c}/K)$  be the  $\mathcal{L}_\sigma$ -type of  $\bar{c}$  over  $K$  in  $L_1$ . This type is finitely satisfiable in  $\tilde{K}_2$  since  $\tilde{K}_1 \equiv_{K(i)} \tilde{K}_2$ . Since  $\tilde{K}_2$  is  $\kappa$ -saturated, there is a tuple  $\bar{d} \in \tilde{K}_2$  realizing this type. So,  $K < \bar{d} >_\sigma$  is formally real and  $\tilde{K}_2 \models \theta(\bar{d}, \bar{a})$ . So, by the proof of Lemma 1.1, there is a  $K$ -isomorphism  $f$  sending  $K < \bar{d} >_\sigma$  in  $L_2$  fixing  $K$ . Therefore,  $L_2 \models \theta(f(\bar{d}), \bar{a})$ , or equivalently,  $L_2 \models \phi(f(\bar{d}), \bar{a})$  and so  $L_2 \models \psi(\bar{a})$ .  $\square$

**Definition 1.4.** Let  $(L, <, \sigma)$  be a maximal ordered real-closed field extension of  $(K, <, \sigma)$  of cardinality  $\kappa$  with  $(L, \sigma) \subset (\tilde{K}, \sigma)$ . Let  $V$  be a difference variety defined over  $K$  and let  $S$  be a finite subset of  $K[X]_\sigma$  whose perfect closure is equal to  $\Phi_K(V)$ .

We will say that  $V$  has a *virtual point* if  $V(L) \neq \emptyset$ , equivalently, if  $K < \bar{c} >_\sigma$  is formally real, for some generic point  $\bar{c}$  in  $V(\tilde{K})$ .

Namely,  $V$  has a virtual difference point if there is a generic point  $\bar{c}$  in  $V(\tilde{K})$  such that the difference subfield generated by  $K$  and this tuple can be endowed with an ordering extending the ordering of  $K$ . We will abbreviate the formula  $\bigwedge_{s \in S} s(\bar{x}) = 0$  by  $S(\bar{x}) = 0$ . We can express that property by the following infinite conjunction:

$$\tilde{K} \models \exists \bar{c} [S(\bar{c}) = 0 \ \& \ \bigwedge_{a_j \in K^+ \ \& \ p_j, q \in K[\bar{X}]_\sigma} (q(\bar{c}) \neq 0 \rightarrow -1 \neq \sum_j a_j \cdot \frac{p_j(\bar{c})^2}{q(\bar{c})^2})].$$

Since  $K$  is real-closed, this equivalent to:

$$\tilde{K} \models \exists \bar{c} [S(\bar{c}) = 0 \ \& \ \bigwedge_{p_j, q \in K[\bar{X}]_\sigma} (q(\bar{c}) \neq 0 \rightarrow q(\bar{c})^2 + \sum_j p_j(\bar{c})^2 \neq 0)].$$

Since  $\tilde{K}$  is  $\kappa^+$ -saturated, this is equivalent to require that any finite system in  $\bar{x}$  of the form:

$$S(\bar{x}) = 0 \ \& \ \bigwedge_{i \in I} (q_i(\bar{x}) \neq 0 \rightarrow q_i(\bar{x})^2 + \sum_{j \in J_i} p_{ij}(\bar{x})^2 \neq 0,$$

where  $I, J_i$  are finite and  $p_{ij}, q_i \in K[\bar{X}]_\sigma$ , has a solution in  $\tilde{K}$ .

**Remark 3.** Let  $(\tilde{K}_1, \sigma_1)$  and  $(\tilde{K}_2, \sigma_2)$  be two  $\kappa^+$ -saturated models of  $ACFA_+$  containing  $(K, <, \sigma)$ . Let  $\bar{c}_1$  be a virtual point of  $V$  in  $\tilde{K}_1$ . By Remark 1, any finite subset of formulas satisfied in  $\tilde{K}_1$ , is also satisfied in  $\tilde{K}_2$ . So the above type is finitely satisfiable in  $\tilde{K}_2$  and since  $\tilde{K}_2$  is  $\kappa^+$ -saturated it is satisfied in  $\tilde{K}_2$ . So, the variety  $V$  has a virtual point  $\bar{c}_2$  in  $\tilde{K}_2$ .

**Remark 4.** Assume the difference variety  $V$  defined over  $K$  has a virtual point  $\bar{c}$ . Then, using model-completeness of  $RCF$ , for any open set  $O$  defined over  $K$  containing  $\bar{c}$ ,  $K \models \exists (\bar{a}, \bar{a}_1, \dots, \bar{a}_n) \in V^* \cap (O \times O^\sigma \times \dots \times O^{\sigma^n})$ , where  $(\bar{a}, \bar{a}_1, \dots, \bar{a}_n)$  is a non singular point of  $V^*$ .

**Definition 1.5.** Let  $\mathcal{C}_{pra}$  be the class of totally-ordered commutative difference fields  $(K, <, \sigma)$  satisfying the following properties:

- (1)  $K \models RCF$
- (2)  $\sigma$  is an automorphism of  $K$
- (3) For every absolutely irreducible (algebraic) variety  $U \subset (\Omega^{ac})^n$  defined over  $K$ , where  $\Omega$  is a model of  $RCF$  containing  $K$  and  $\kappa^+$ -big, and for every absolutely irreducible algebraic variety  $V$  defined over  $K$  with  $V \subseteq U \times U^\sigma$  projecting generically onto  $U$  and onto  $U^\sigma$ , the following holds:  
Assume that for any finite index set  $I$  and  $p_i[X, Y] \in K[X, Y]$ ,  $i \in I$ ,  $X = (X_1, \dots, X_n)$ ,  $Y = (Y_1, \dots, Y_n)$ , we have that

$$\sum_{i \in I} p_i^2 \in I_K(V) \rightarrow \bigwedge_{i \in I} p_i \in I_K(V).$$

Then, there exists an element  $\bar{r}$  in  $K$  such that  $(\bar{r}, \bar{r}^\sigma) \in V$ .

Note that the condition on  $V$  is expressed by an infinite conjunction, since each condition  $\sum_{i \in I} p_i^2 \in I_K(V) \rightarrow \bigwedge_{i \in I} p_i \in I_K(V)$  is an elementary statement.

**Lemma 1.6.** Any real-closed difference field embeds in an element of  $\mathcal{C}_{pra}$ . Moreover, given any two elements  $\mathcal{K}_1, \mathcal{K}_2$  of  $\mathcal{C}_{pra}$ , with  $\mathcal{K}_1 \subset \mathcal{K}_2$ , then  $\mathcal{K}_1 \subset_{ec} \mathcal{K}_2$ .

*Proof:* First, let  $\mathcal{K} := (K, <, \sigma)$  be a real-closed difference field, we will show that it embeds in an element of  $\mathcal{C}_{pra}$ . Since we can embed  $K$  in an existentially closed real-closed difference field containing  $K$ , w.l.o.g. we may assume that  $K$  is itself existentially closed and we will show that then  $K$  belongs to  $\mathcal{C}_{pra}$ .

So, let  $V$  be an absolutely irreducible variety defined over  $K$  satisfying the condition stated in scheme 3 and let us show that it has a point in  $K$ . This condition we put on  $V$  implies that the fraction field of  $K[X, Y]/I_K(V)$  is formally real. So there exists a generic point  $(\bar{a}, \bar{b})$  of  $V$  in  $\Omega$ . Since  $V$  projects generically on  $U$  and on  $U^\sigma$ ,  $\bar{a}$  (respectively  $\bar{b}$ ) is a generic point of  $U$  (respectively  $U^\sigma$ ). Since  $\text{Frac}(K[X, Y]/I_K(V))$



is formally real, we have also that  $\text{Frac}(K[X]/I_K(U))$  is formally real, so  $K(\bar{a})$  can be endowed with an ordering extending the ordering  $<$  on  $K$  (see [23] (0.4)). Since  $\sigma$  is an automorphism of  $K$ , we similarly get that if  $\bar{b}$  is a generic point in  $U^\sigma(\Omega)$ , then  $K(\bar{b})$  can be endowed with an ordering extending the ordering  $<$  on  $K$ . Moreover, we can choose the ordering in such a way that the  $\mathcal{L}_<$ -type of  $\bar{a}$  over  $K$  is equal to the  $\mathcal{L}_<$ -type of  $\bar{b}$  in  $K$ . We have a partial isomorphism of  $\Omega$  extending  $\sigma$  and sending  $\bar{a}$  to  $\bar{b}$  and preserving the order on  $K(\bar{a})$ , respectively  $K(\bar{b})$ . Since  $\Omega$  is  $\kappa^+$ -big and so  $\kappa^+$ -strongly homogeneous ([15] p.487) and since  $(\Omega, K(\bar{a})) \equiv (\Omega, K^\sigma(\bar{b}))$ , there is an automorphism of  $\Omega$  extending  $\sigma$  and taking  $\bar{a}$  to  $\bar{b}$ . Let  $K < \bar{a} >_\sigma$  be the difference ordered subfield of  $\Omega$  generated by  $K$  and  $\bar{a}$ , where  $V$  has a point of the form  $(\bar{a}, \bar{a}^\sigma)$ . Finally, we extend  $\sigma$  to the real-closure of  $K < \bar{a} >_\sigma$  and since  $K$  is existentially closed,  $V$  has also a point in  $K$  of the form  $(\bar{c}, \bar{c}^\sigma)$ .

Second, let  $K_1 \subset K_2 \in \mathcal{C}_{pra}$  and let us show that  $K_1 \subset_{ec} K_2$ .

Let  $\phi(x_1, \dots, x_n)$  be a quantifier-free formula with parameters in  $K_1$  satisfied by a tuple  $\bar{a} \subset K_2$ .

There exists  $k \in \omega$  such that  $\phi(\bar{x})$  is a finite disjunction over  $I$  of formulas of the form  $\phi_i(\bar{x}) :=$

$$f(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) = 0 \ \& \ f_1(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) > 0 \ \& \ \dots \ \& \ f_s(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) > 0,$$

with  $f(X), f_j(X) \in K_1[X]_\sigma, i \in I$ .

Note that if  $k = 0$ , we simply apply the model-completeness of the theory  $RCF$ .

In  $RCF$ , each formula  $\phi_i(\bar{x})$  is equivalent to a finite disjunction of existential formulas of the form:  $\exists \bar{y} \exists \bar{z} \psi_j(\bar{x}, \bar{y}, \bar{z}) :=$

$$\exists \bar{y} \exists \bar{z} f(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) = 0 \ \& \ f_1(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) = y_1^2 \ \& \ \dots \ \&$$

$$f_s(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) = y_s^2 \ \& \ \bigwedge_{j=1}^s f_j(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) \cdot z_j - 1 = 0.$$

Assume that  $\phi_j(\bar{a})$  holds in  $K_2$ . So, there exists  $\bar{c}, \bar{d}$  such that  $\psi(\bar{a}, \bar{c}, \bar{d})$  holds in  $K_2$ . Let us put this tuple in the form  $(\bar{b}, \bar{b}^\sigma)$ . Let  $U$  be an absolutely irreducible (algebraic) variety whose  $\bar{b}$  is a generic point and let  $V$  be an absolutely irreducible variety whose  $(\bar{b}, \bar{b}^\sigma)$  is a generic point. Since  $\langle K_1, \bar{b} \rangle_\sigma \subset K_2 \models RCF$ , we have that the fraction field of  $K_1[X, Y]/I_{K_1}(V)$  is formally real.

The difference variety  $V$  projects generically on  $U \times U^\sigma$ . So, since  $K_1$  satisfies scheme (3), there is an element  $(\bar{r}, \bar{r}^\sigma) \in V(K_1)$ . So, there exists  $\bar{r}_0 \subset \bar{r}$  such that  $K_1 \models \phi(\bar{r}_0)$ .

□

### 1.3. Properly preordered fields. (See for instance [24]).

Let  $(K, S)$  be a field with a preordering  $S$ , namely with a subset  $S$  satisfying  $S + S \subset S, S \cdot S \subset S, K^2 \subset S$ . Note that such a subset  $S$  is closed under  $^{-1}$  since  $s^{-1} = s \cdot s^{-2}$ . Let  $K^\times$  (respectively  $S^\times$ ) denote the multiplicative group of non-zero elements of  $K$  (respectively  $S$ ).

The preordering  $S$  is proper if  $-1 \notin S$ , in which case  $K$  is formally real. A preordered field  $L$  extending  $K$  is said to be *totally real* if all orderings of  $K$  extend to  $L$ .

Let  $X_K(S)$  be the set of orderings  $P$  extending  $S$ , namely the proper preorderings  $P$  containing  $S$  such that  $K = P \cup (-P)$ . The set  $X_K(S)$  can be endowed with an Hausdorff topology generated by the sets  $H(a) := \{P : a \in P\}$ ; we will denote the corresponding topological space by  $\mathcal{X}_K(S)$ .

A preordered field  $(K, S)$  is called *SAP* if for any  $a, b$ , there is an element  $c$  such that  $H(a) \cap H(b) = H(c)$ .

Let  $\mathcal{L}_S := \mathcal{L} \cup \{S\}$  be the language of preordered rings, where  $S$  is a unary predicate and  $\mathcal{L}_{S,\sigma}$  its expansion to the language of difference rings.

**Definition 1.7.** (See [24]).

Let  $T_n$ ,  $n \in \omega \cup \{+\infty\}$  be the following theories:

- (1)  $S = K^2$ ,
- (2)  $K$  does not admit a totally real algebraic extension,
- (3)  $K$  is *pseudo-real-closed*, namely every absolutely irreducible variety  $V$  defined over  $K$  which has a simple point in the real closure of  $(K, P)^{rc}$  with respect to any ordering  $P$ , has a  $K$ -rational point.
- (4)  $n \mid |K^\times/S^\times| = 2^n$ , where if  $n \in \omega$ , or (4) $_\infty$   $\mathcal{X}_K(S)$  is non-empty and has no isolated points.

For  $n \in \omega$ , a model of  $T_n$  has exactly  $n$  orderings and is the model companion of the theory of pre-ordered fields  $(K, S)$  such that  $|K^\times/S^\times| = 2^n$  and such that for all  $a, b \in K^\times$  there exists  $c \in K^\times$  such that  $H(a) \cap H(b) = H(c)$  ([24]).

This extends the result of van den Dries that  $T_n$  is the model-companion of the theory of rings with exactly  $n$  orderings (in the language of fields expanded with  $n$  unary predicates) ([10]).

Whereas  $T_\infty$  is the model companion of the theory of properly preordered fields (namely preordered fields  $(K, S)$  where  $S$  is a proper preorder) ([24] Theorem 2).

Now, we will consider  $(K, S, \sigma)$  a preordered difference field. Let  $K^{ac}$  be the algebraic closure of  $K$  and denote by  $\sigma_1$  an extension of  $\sigma$  to  $K^{ac}$ . We fix a  $|K|$ -saturated model  $(\tilde{K}, \tilde{\sigma})$  of *ACFA* into which we fix an embedding of  $K^{ac}$ .

**Lemma 1.8.** *Let  $(K, S, \sigma)$  be a preordered difference field; assume that whenever  $[K^\times : (S^2)^\times] = 2^n$ ,  $K$  has exactly  $n$  orderings and that  $K$  has no totally real algebraic extension.*

*Then, there is a unique, up to  $K$ -isomorphism, maximal difference preordered sub-field  $(L, \tilde{S}, \sigma) \models T_n$  of cardinality  $\kappa$  in  $(\tilde{K}, \tilde{\sigma})$  extending  $(K, S, \sigma)$ ,  $n \in \omega \cup \{+\infty\}$ .*

*Proof:* First, we note that if  $(K^*, S^*, \sigma)$  is an existentially closed extension of  $(K, S, \sigma)$ , which we may assume to be of cardinality  $\kappa$ , with  $[K^\times/S^\times] = 2^n$  if this index is finite, then it is a model of  $T_n$  or of  $T_\infty$  in case this index is infinite. This verification is analogous to the proof of Lemma 2 in [24]. We check that  $(K^*, S^*, \sigma)$  satisfies properties (1)-(3) and either (4) $_n$ , or (4) $_\infty$  of Definition 1.7.

Indeed, one either considers algebraic extensions of  $K^*$  and so the automorphism  $\sigma$  extends in a natural way, or extensions where one adds points to absolutely irreducible

varieties defined over  $K^*$  and or extensions where one adds a transcendental element over  $K^*$ . First all these extensions can take place in  $\tilde{K}$ , in the second case, we have to check that the difference field extension is still a formally real field and in the third case in order to show that  $\mathcal{X}_{K^*}$  has no isolated point we can choose a transcendental element over  $K^*$  in  $Fix(\sigma)$ .

Let us examine more closely the second case. Let  $f(X_1, \dots, X_m, Y) \in K^*[\bar{X}, Y]$  be absolutely irreducible and monic in  $Y$  such that for each  $P \in \mathcal{X}_{K^*}$ , there exists  $(\bar{x}, y) \in (\bar{K}^*, P)$  with  $f(\bar{x}, y) = 0$  and  $\frac{\partial f}{\partial Y}(\bar{x}, y) \neq 0$ , then each  $P$  extends to the fraction field of  $K^*[\bar{X}, Y]/(f)$ . Equivalently, the fraction field of  $K^*[\bar{X}, Y]/(f)$  is formally real. So, if we choose a generic point  $\bar{b}$  of  $f = 0$  in  $\tilde{K}$ , the field  $K^*(\bar{b})$  is formally real and is a regular extension of  $K^*$ . Since  $\sigma$  is an automorphism of  $K^*$ , the same property holds for the polynomial  $f^\sigma$  and  $\bar{b}^\sigma$  is the corresponding generic point of  $f^\sigma = 0$ . The extension  $K^*(\bar{b}) \otimes K^*(\bar{b}^\sigma)$  of  $K^*$  is a domain and it is formally real. Iterating the same reasoning we get a chain of formally real fields of the form  $\otimes_{-n \leq i \leq n} K^*(\bar{b}^{\sigma^i})$ ; taking the union we have a formally real difference field extension of  $K^*$  where  $f = 0$  has a generic point. Since  $K^*$  is existentially closed,  $f = 0$  has a point in  $K^*$ .

Then, by Zorn's lemma, there is a maximal difference preordered model of  $T_n$  of cardinality  $\kappa$ ,  $(L, \tilde{S}, \sigma)$  in  $(\tilde{K}, \tilde{\sigma})$  extending  $(K, S, \sigma)$ .

Given two preordered difference field extensions of  $(K, S, \sigma)$  of cardinality  $\kappa$ , models of  $T_n$ , say  $(K_1, S_1, \sigma_1)$  and  $(K_2, S_2, \sigma_2)$  in  $\tilde{K}$ , which we may assume to be linearly disjoint over  $K$ , we form  $K_1 \otimes_K K_2$ . This latter ring is an integral domain since  $K_1$  is a regular extension of  $K$  and so it has a field of fractions  $L_0$ , which is a regular extension of  $K_1$  and  $K_2$ . Using the same reasoning as in Lemma 1.1, we may assume that  $L_0$  is a subfield of  $\tilde{K}$ .

For each preorder  $S_1$  on  $K_1$ , respectively  $S_2$  on  $K_2$ , one shows that one can endow  $K_1 \otimes_K K_2$  with a preorder  $T$  extending the preorder  $S_1$  of  $K_1$  and the preorder  $S_2$  of  $K_2$ . Indeed, one shows that the subset  $\{\sum_j (k_{1j} \otimes k_{2j}) \cdot y_j^2 : k_{1j} \in S_1, k_{2j} \in S_2, y_j \in K_1 \otimes K_2\}$  is a preorder extending the preorders  $S_1$  on  $K_1$  and  $S_2$  on  $K_2$  ([23], (0.5)). Finally, one extends this preorder to the field of fractions  $L_0$ .

Then, one has to show that it is a difference field extension of  $K$ . Given a typical element of  $K_1 \otimes_K K_2$ , one defines  $\sigma_3(k_1 \otimes k_2) = \sigma_1(k_1) \otimes \sigma_2(k_2)$  and one extends  $\sigma_3$  on  $L_0$ .

Then, we consider the existential closure of  $L_0$  inside  $\tilde{K}$  and so we get a difference preordered field extension of  $K$  which is a model of  $T_n$  (see [10] Theorem 1.2, [24] and the above), of cardinality  $\kappa$ , into which both  $K_1$  and  $K_2$  embed, by an endomorphism fixing  $K$ .

□

**Definition 1.9.** Let  $\mathcal{C}_{pra_n}$ ,  $n \in \omega \cup \{+\infty\}$ , be the class of preordered commutative difference fields  $(K, S, \sigma)$  satisfying the following properties:

- (1)  $K \models T_n$ ,
- (2)  $\sigma$  is an automorphism of  $K$ ,

- (3) For every absolutely irreducible variety  $U$  defined over  $K$  and every absolutely irreducible variety  $V$  defined over  $K$  with  $V \subseteq U \times U^\sigma \subset \tilde{K}^{2n}$ , where  $\tilde{K} \models ACF_A$ , projecting generically onto  $U$  and onto  $U^\sigma$  such that the following holds:

If for all  $q[X, Y] \notin I_K(V)$  and any finite number of difference polynomials  $p_i[X, Y]$ ,  $i \in I$ , we have that  $q^2 + \sum_{i \in I} p_i^2 \notin I_K(V)$ .

Then, there exists an element  $\bar{r}$  in  $K$  such that  $(\bar{r}, \bar{r}^\sigma) \in V$ .

**Lemma 1.10.** *Let  $\mathcal{C}$  be the class of preordered difference fields. Then any element of  $\mathcal{C}$  embeds in an element of  $\mathcal{C}_{pra_\infty}$  and given two elements of  $\mathcal{C}_{pra_\infty}$ ,  $K_1 \subset K_2$ , then  $K_1 \subset_{ec} K_2$ .*

*Proof:* First, let  $(K, S, \sigma)$  be a preordered difference field of cardinality  $\kappa$  and  $(K^*, S^*, \sigma)$  an existentially closed extension of the same cardinality inside a  $\kappa^+$ -saturated extension of  $(K, \sigma)$ , model of  $ACFA_+$ .

Let us show that  $(K^*, S^*, \sigma)$  embeds in an element of  $\mathcal{C}_{pra_\infty}$ .

By the proof of Lemma 1.8, we have that  $(K^*, S^*, \sigma)$  is a model of  $T_\infty$ . So,  $S^* = (K^*)^2$ .

Let  $V$  be an absolutely irreducible variety defined over  $K^*$ . Assume that for all  $q[X, Y] \notin I_K(V)$  and all finite set of  $p_i[X, Y]$ ,  $i \in I$ , we have that  $q^2 + \sum_{i \in I} p_i^2 \notin I_K(V)$ .

Namely  $-1$  is not a sum of squares in the fraction field of  $K^*[X, Y]/I_{K^*}(V)$ , so it is formally real. Since  $V$  is absolutely irreducible, the fraction field of  $K^*[X, Y]/I_{K^*}(V)$  is a regular extension of  $K^*$  which is a *SAP* field. So all orderings of  $K^*$  extends to it (Proposition in section 2 of [24]). Similarly as in the proof of Lemma 1.6, we wish to get a difference preordered field extension of  $K^*$  where  $V$  has a point of the form  $(\bar{b}, \bar{b}^\sigma)$ . We proceed as follows. Let  $\Omega$  is a model of *RCF* containing  $K^*$  and  $\kappa^+$ -big. Let  $(\bar{a}, \bar{b})$  be a generic point of  $V$  in  $\Omega$ . Since  $V$  projects generically on  $U$  and on  $U^\sigma$ ,  $\bar{a}$  (respectively  $\bar{b}$ ) is a generic point of  $U$  (respectively  $U^\sigma$ ) in  $\Omega$ . So these two tuples have the same  $\mathcal{L}$ -type over  $K^*$ . Since  $\text{Frac}(K^*[X, Y]/I_K(V))$  is formally real, we have also that  $\text{Frac}(K^*[X]/I_K(U))$  is formally real. Let  $S_1$  (similarly  $S_2$ ) be the set of squares in  $\text{Frac}(K^*[X]/I_K(U))$  (similarly in  $\text{Frac}(K^*[X]/I_K(U^\sigma))$ ).

We have a partial isomorphism of  $\Omega$  extending  $\sigma$  and sending  $\bar{a}$  to  $\bar{b}$  and  $S_1$  to  $S_2$ . Since  $\Omega$  is  $\kappa^+$ -big and so  $\kappa^+$ -strongly homogeneous ([15] p.487) and since  $(\Omega, K^*(\bar{a}), S_1) \equiv (\Omega, (K^*)^\sigma(\bar{b}), S_2)$ , there is an automorphism of  $\Omega$  extending  $\sigma$  and taking  $\bar{a}$  to  $\bar{b}$ . Let  $(K^* \langle \bar{a} \rangle_\sigma, S)$  be the difference preordered subfield of  $\Omega$  generated by  $K^*$  and  $\bar{a}$ , where  $S$  is the set of squares and  $V$  has a point of the form  $(\bar{a}, \bar{a}^\sigma)$ . Since  $(K^*, S^*)$  is existentially closed,  $V$  has also a point in  $K^*$  of the form  $(\bar{c}, \bar{c}^\sigma)$ .

Second, let  $(K_1, S_1) \subset (K_2, S_2) \in \mathcal{C}_{pra_\infty}$  and let us show that  $(K_1, S_1) \subset_{ec} (K_2, S_2)$ . So, we have to show that any existential formula  $\phi(\bar{b}) := \exists \bar{x} \theta(\bar{x}, \bar{b})$ , where  $\bar{b} \subset K_1$  and  $\theta$  is a conjunction of basic formulas in the language  $\mathcal{L}_{S, \sigma}$  satisfied in  $K_2$  is already satisfied in  $K_1$ .

Let  $\theta(x_1, \dots, x_n, \bar{b})$  be of the form:

$$f(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) = 0 \ \& \ g(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) \neq 0 \ \& \\ f_1(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) \in S \ \& \ \dots \ \& \ f_s(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) \in S \ \&$$

$$g_1(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) \notin S \ \& \ \dots \ \& \ g_t(\bar{x}, \sigma(\bar{x}), \dots, \sigma^k(\bar{x})) \notin S,$$

with  $f, g, f_i, g_j$ 's are polynomials with coefficients in  $K_1$ ,  $i \in I$ ,  $j \in J$ .

As in the proof of Lemma 3 in [24], we replace the basic subformulas of the form  $f_i(\bar{x}, \bar{y}) \in S$  by  $\exists z_i f_i(\bar{x}, \bar{y}) = z_i^2$ , and  $g_j(\bar{x}, \bar{y}) \notin S$  by  $\exists z_j g_j(\bar{x}, \bar{y}) \cdot z_j^2 = c_j$  where  $c_j$  is some element of  $K_1$  such that  $-c_j \in K_1 - K_1^2$ . We call the obtained (difference field) formula  $\tilde{\theta}(\bar{x}, \bar{z}, \bar{b})$ . To check the equivalence between  $\phi(\bar{b})$  and  $\exists \bar{x} \exists \bar{z} \tilde{\theta}(\bar{x}, \bar{z}, \bar{b})$ , one considers a finitely generated subfield of  $K_2$  containing  $K_1$  and algebraic over it.

Suppose the formula  $\tilde{\theta}$  is satisfied by a tuple  $\bar{d}$  in  $K_2$ ; put it in the form  $(\bar{d}_0, \bar{d}_0^\sigma)$ . Let  $U$  be an absolutely irreducible (algebraic) variety whose  $\bar{d}_0$  is a generic point and let  $V$  be an absolutely irreducible variety whose  $(\bar{d}_0, \bar{d}_0^\sigma)$  is a generic point. Let  $S' := S_2 \cap < K_1, \bar{d}_0 >_\sigma$  of  $K_2$ . Then  $S'$  is proper and so the fraction field of  $K_1[X]_\sigma / I_{K_1}(V)$  is formally real.

The variety  $V$  projects generically on  $U \times U^\sigma$ . So, since  $K_1$  satisfies scheme (3), there is an element  $(\bar{r}, \bar{r}^\sigma) \in V(K_1)$ . So, there exists  $\bar{r}_0 \subset \bar{r}$  such that  $K_1 \models \phi(\bar{r}_0)$ .

Note that  $g \notin I(V)$ , whereas  $g_j(\bar{x}, \bar{b}) \cdot z_j^2 - c_j \in I(V)$ ,  $j \in J$  and  $f_i(\bar{x}, \bar{b}) - z_i^2 \in I(V)$ .

Therefore, the variety  $V$  satisfies the hypothesis of scheme 3 and so we may find a tuple  $\bar{a}$  in  $K_1$  in  $V$  and satisfying  $\theta(\bar{a}, \bar{b})$ . Therefore,  $K_1 \models \phi(\bar{b})$ .

## 2. ORDERED DIFFERENCE VALUED FIELDS.

In this section, we will consider ordered difference fields where the distinguished automorphism is  $\omega$ -increasing. Expanding the language with a valuation, will allow us to first-order axiomatize a class of existentially closed such ordered difference valued fields (we will put the additional hypothesis that the fixed field is dense in the set of elements of valuation zero). In view of Baur's result on pairs of real-closed fields recalled in the introduction, such hypothesis may be reasonable.

A field  $(K, +, -, \cdot, <, v, 0, 1)$  is called a valued ordered field ([8] 1.2) if

- (1)  $(K, +, -, \cdot, <, 0, 1)$  is an ordered field,
- (2)  $(K, +, -, \cdot, v, 0, 1)$  is a valued field and
- (3) the following compatibility relation holds between the valuation and the order:

$$\forall a > 0 \ \forall b (0 < b < a \rightarrow v(b) \geq v(a)).$$

As it was recalled in the introduction, any totally ordered field  $K$  embeds in a power series field of the form  $k((G))$  where  $k \subseteq \mathbb{R}$  and  $G$  is the set of archimedean classes of  $K^+$ . We define an order by setting that  $a := \sum_{i \in \text{supp}(a)} k_i \cdot x^{g_i} > 0$  where the support  $\text{supp}(a)$  of  $a$  is a well-ordered subset of  $G$ ,  $g_{i_0}$  is the smallest element of  $\text{supp}(a)$  and  $k_{i_0} > 0$ . One endows this power series field with a valuation sending an element to the smallest element of its support and so we get in this way a valued ordered field as defined above.

More generally, we will consider power series fields  $k((G))$ , where  $k$  is not necessarily archimedean.

Denote by  $\bar{K}$  the residue field of  $(K, v)$ , by  $\mathcal{O}_K$  the elements of positive value,  $\mathcal{M}_K$  the maximal ideal of  $\mathcal{O}_K$  and  $\Gamma_K$  the value group of  $v$ . We will use here the notation  $\bar{a}$  to denote the image of the element  $a \in K$  in the residue field  $\bar{K}$ . Let  $\Gamma_K^+$  denote the strictly positive elements of  $\Gamma_K$ .

Recall that  $\mathcal{O}_K$  is convex in  $K$ ,  $\mathcal{M}_K$  is bounded by  $\pm 1$ . If  $K$  is a real-closed field, then  $\bar{K}$  is a real-closed field,  $\Gamma_K$  is a divisible group and  $(K, v)$  is Henselian (see Lemmas 4, 5 and Theorem 3 in [8]).

**Definition 2.1.** We will say that  $(K, +, -, \cdot, <, v, \sigma, 0, 1)$  is a *valued ordered difference field* if  $\sigma$  is an automorphism of the structure  $(K, +, -, \cdot, <, div, 0, 1)$  where

$$a \text{ div } b \text{ iff } v(a) \leq v(b).$$

We will denote by  $\mathcal{L}_{<,div}$  (respectively by  $\mathcal{L}_{<,div,\sigma}$ ) the language  $\mathcal{L}_{<}$  (respectively  $\mathcal{L}_{<,\sigma}$ ) augmented by the relation symbol  $div$  and we will consider the theories of valued ordered (difference) fields in these languages.

Therefore, in a valued ordered difference field  $(K, +, -, \cdot, <, v, \sigma, 0, 1)$ ,  $\sigma$  induces an endomorphism  $\tilde{\sigma}$  on the value group  $(\Gamma_K, +, 0, <)$ ; indeed the map  $\tilde{\sigma}(v(a)) := v(\sigma(a))$  is well-defined and  $v(\sigma(a \cdot b)) = v(\sigma(a) \cdot \sigma(b)) = v(\sigma(a)) + v(\sigma(b))$ .

So,  $\Gamma_K$  is endowed with a structure of a  $\mathbb{Z}[t]$ -module, the action of  $t$  being defined by  $v(a) \cdot t = v(a^\sigma)$  and extended by linearity on  $\mathbb{Z}[t]$ . Let  $q(t) = \sum_{j=0}^n z_j \cdot t^j$  with  $z_j \in \mathbb{Z}$ , then  $v(a) \cdot q(t) = \sum_{j=0}^n v(a) \cdot z_j \cdot t^j = \sum_{j=0}^n v((a^{z_j})^{\sigma^j}) = v(\prod_{j=0}^n (a^{z_j})^{\sigma^j})$ .

For  $a \in K$ , we will use the notation  $a^{q(\sigma)} := \prod_{j=0}^n (a^{z_j})^{\sigma^j}$ .

Recall that the model-completion of the theory of torsion-free  $\mathbb{Z}[t]$ -modules is the theory of divisible torsion-free  $\mathbb{Z}[t]$ -modules. Further, we will endow  $\mathbb{Z}[t]$  with the following order extending the order on  $\mathbb{Z}$ , let  $\sum_{i=0}^n z_i \cdot t^i \in \mathbb{Z}[t]$ , then

$$\sum_{i=0}^n z_i \cdot t^i > 0 \text{ iff } z_n > 0.$$

Denote by  $\mathbb{Z}[t]^+$  the set of strictly positive elements of  $\mathbb{Z}[t]$ .

Recall that the theory  $T_{do}$  of divisible ordered torsion-free  $\mathbb{Z}[t]$ -vector spaces admits quantifier elimination and is the model-companion of the theory of the ordered torsion-free  $\mathbb{Z}[t]$ -modules satisfying in addition axiom scheme:  $\forall m > 0 \ m \cdot p(t) > 0$ , for  $p(t) \in \mathbb{Z}[t]^+$ . Moreover,  $T_{do}$  is an  $\sigma$ -minimal theory (see [7], [11]).

**Definition 2.2.** Let  $T_{vod}$  be the  $\mathcal{L}_{<,div,\sigma}$ -theory of valued ordered difference fields. Let  $T_{vod,inc}$  be the theory  $T_{vod}$  together with:

- (1)  $\sigma$  is strictly increasing on the set of strictly positive elements of the value group, namely:

$$\forall a (v(a) > 0 \rightarrow v(\sigma(a)) > v(a)).$$

- (2)  $\forall a \in K \ \exists b \in Fix(\sigma) (v(a) = 0 \rightarrow v(a - b) > 0)$ .

Let  $T_{vod,\omega inc}$  be the theory  $T_{vod,inc}$  together with the scheme of axioms:

- (3)  $\forall a (v(a) > 0 \rightarrow v(\sigma(a)) > n \cdot v(a))$ , for each  $n \in \omega, n \geq 2$ .

Note that (for clarity sake) we have written the above axioms in a language with the valuation  $v$ , but this can easily be translated into the  $\mathcal{L}_{<,div,\sigma}$ -language.

Note that in any model  $K$  of  $T_{vod,inc}$ ,  $\sigma$  induces the identity automorphism on the residue field namely:

$$\forall a (v(a) = 0 \rightarrow v(a - a^\sigma) > 0).$$

Indeed, let  $a \in K$  with  $v(a) = 0$ , then by axiom 2, there exists  $b \in Fix(\sigma)$  such that  $v(a - b) > 0$ . Applying axiom 1, we get  $v((a - b)^\sigma) > v(a - b)$ , and so since  $v(a - a^\sigma) \geq \min\{v(a - b), v(a^\sigma - b)\}$ , we get the result.

**Notation 2.1.** For  $a, b \in K$ , with  $1 < a < b$  (respectively  $a < b < 1$ ), we will denote by  $a \ll b$  when for any positive natural number  $n$ , one has  $a^n < b$  (respectively  $a < b^n$ ). We will say that  $\sigma$  is  $\omega$ -increasing if for any  $a \in \mathcal{M}_K - \{0\}$ ,  $\sigma(a) \ll a$ .

**Lemma 2.3.** *Assume that  $K$  is a model of  $T_{vod,inc}$ . Then,  $Fix_K(\sigma) \cong \bar{K}$ .*

*Proof:* First, note that by axiom scheme 1, we have that  $Fix(\sigma) \subset \{x \in K : v(x) = 0\}$ . Indeed if  $a \in Fix(\sigma) - \{0\}$  and  $v(a) \neq 0$ , then either  $v(a) > 0$  or  $v(a^{-1}) > 0$ . W.l.o.g.  $v(a) > 0$  which implies by axiom scheme 1,  $v(\sigma(a)) > v(a)$  which contradicts the fact that  $\sigma(a) = a$ .

Conversely, let  $\bar{a} \in \bar{K}$  and let  $a \in \mathcal{O}_K$  with  $a + \mathcal{M}_K = \bar{a}$ . By axiom 2, there exists  $b \in Fix(\sigma)$  such that  $v(a - b) > 0$ , and such element  $b$  is unique. Indeed, suppose that  $v(a - b_1) > 0$  and  $v(a - b_2) > 0$ , with  $b_1, b_2 \in Fix(\sigma)$ . Then,  $v(b_1 - b_2) > 0$ , with  $b_1 - b_2 \in Fix(\sigma)$ . So, by the first part,  $b_1 = b_2$ .  $\square$

**Remark 5.** Let  $(K, v, \sigma) \subset_{ec} (L, v, \sigma)$  be two valued ordered difference fields models of  $T_{vod,inc}$ . Then,  $\bar{K} \subset_{ec} \bar{L}$ .

*Proof:* Indeed,  $Fix_K(\sigma) \subset_{ec} Fix_L(\sigma)$  since these are quantifier-free definable in  $K$  respectively  $L$ .  $\square$

**Lemma 2.4.** *Let  $K$  be a model of  $T_{vod,inc}$ . Then,  $\Gamma_K$  is a torsion-free  $\mathbb{Z}[t]$ -module. If  $K$  is real-closed, then  $\Gamma_K$  is  $\mathbb{Q}$ -divisible.*

*Proof:* Since  $\sigma$  is increasing on the elements of positive values,  $\mathcal{M}_K^\sigma \subseteq \mathcal{M}_K$ .

By induction on the degree of  $f(t) \in \mathbb{Z}[t]^+$ , we show that  $\forall \gamma \in \Gamma_K^+ \gamma.f(t) > 0$ . Indeed, it is the content of axiom scheme (3) for  $f(t)$  monic, of degree 1 and it is easily seen that it also holds for all polynomials of degree 1.

Now, let us assume that for elements  $g(t)$  of  $\mathbb{Z}[t]^+$  of degree less than or equal to  $m \geq 1$  and all  $\gamma \in \Gamma_K^+$ ,  $\gamma.g(t) > n.\gamma$ , for every  $n \in \mathbb{N}$ .

Let us prove it for elements  $f(t)$  of degree  $m+1$  of  $\mathbb{Z}[t]^+$ . Write  $f(t) = t.(z_{m+1}.t^m + \sum_{i=1}^m z_i.t^{i-1}) + z_0$  with  $z_{m+1} \in \mathbb{N} - \{0\}$ ,  $z_i \in \mathbb{Z}$ . For  $\gamma \in \Gamma_K^+$ , we have  $\gamma.t \in \Gamma_K^+$  and by induction hypothesis, for all  $n \in \mathbb{N}$ , we have  $(\gamma.t).(z_{m+1}.t^m + \sum_{i=1}^m z_i.t^{i-1}) > (\gamma.t).n$ . By the case  $m = 1$  of the induction, we have that  $\gamma.t.n > \gamma.(n' - z_0)$ , for any  $n' \in \mathbb{N}$ . Therefore, for any  $n' \in \mathbb{N}$ , we get  $\gamma.(f(t) - z_0) > \gamma.(n' - z_0)$ .

In particular,  $\Gamma_K$  is a torsion-free  $\mathbb{Z}[t]$ -module. Moreover, since  $K$  is real-closed,  $\Gamma_K$  is divisible as a  $\mathbb{Z}$ -module and so it can be endowed with a structure of  $\mathbb{Q}$ -module.  $\square$

**Notation 2.2.** Let  $p(X) \in \mathcal{O}_K[X]_\sigma$ . We denote by  $\bar{p}(X)$  the  $\sigma$ -polynomial where the coefficients of  $p(X)$  have been replaced by their images in the residue field of  $K$ .

**Definition 2.5.** Let  $K \models T_{vod}$ , then  $K$  satisfies the  $\sigma$ -Hensel Lemma if for any difference polynomial  $p(X) \in \mathcal{O}_K[X]_\sigma$  of effective order  $n$  such that  $\bar{p}(X) \neq 0$  and for which there exists  $b \in \mathcal{O}_K$  with  $\bar{p}(\bar{b}) = 0$  and  $\frac{\partial p^*}{\partial X_0}(\mathbf{b}) \neq 0$ , there exists  $a \in \mathcal{O}_K$  such that  $p(a) = 0$  and  $v(a - b) = v(p(b)) > 0$ .

**Lemma 2.6.** Let  $K \models T_{vod}$  satisfying axiom 1 in Definition 2.2. Assume that  $K$  is a complete valued field. Then  $K$  satisfies the  $\sigma$ -Hensel Lemma.

*Proof:* We will prove a slightly stronger version of  $\sigma$ -Hensel Lemma. Namely we will replace the hypothesis that the derivative with respect to  $X_0$  is of valuation zero by  $(\star)$  below. Let  $p(X) \in \mathcal{O}_K[X]_\sigma$  of effective order  $n$ ; let  $a_0, \dots, a_n, \eta_0, \dots, \eta_n \in K$  and write  $p^*(a_0 + \eta_0, a_1 + \eta_1, \dots, a_n + \eta_n) = p^*(a_0, a_1, \dots, a_n) + \sum_{j=0}^n \frac{\partial p^*}{\partial X_j}(a_0, a_1, \dots, a_n) \cdot \eta_j + O(\|(\eta_0, \dots, \eta_n)\|^2)$ .

By hypothesis, there is an element  $b \in \mathcal{O}_K$  such that  $v(p(b)) > 0$  and  $v(\frac{\partial p^*}{\partial X_i}(\mathbf{b})) = 0$ , for some  $0 \leq i \leq n$ , where  $\mathbf{b} := (b, b^\sigma, \dots, b^{\sigma^n})$  and moreover there exists only one index  $j_0$   $(\star)$  such that  $v((\frac{\partial p^*}{\partial X_{j_0}}(\mathbf{b})) \sigma^{-j_0}) = \min\{v((\frac{\partial p^*}{\partial X_j}(\mathbf{b})) \sigma^{-j}) : 0 \leq j \leq n\}$ . (Note that  $j_0 \leq i$ ).

We will build a Cauchy sequence indexed by ordinal numbers, starting with  $a_0 := b$ . Suppose we have constructed  $a_\beta$ , for all  $\beta < \alpha$ , with the following properties: for all  $\gamma < \beta$  we have that  $v(p(a_\beta)) > v(a_\beta - a_\gamma) > 0$  and  $v(a_{\gamma+1} - a_\gamma) \geq v(p(a_\gamma) \sigma^{-n})$ .

Assume that  $\alpha$  is a successor ordinal, namely of the form  $\beta + 1$ . By assumption,  $v((\frac{\partial p^*}{\partial X_{j_0}}(\mathbf{b})) \sigma^{-j_0}) \geq v((p(a_\beta)) \sigma^{-i})$  and so it is strictly positive.

Let  $\epsilon := (\frac{\partial p^*}{\partial X_{j_0}}(\mathbf{a}_\beta)) \sigma^{-j_0} \in \mathcal{M}_K$  and  $\epsilon := (\epsilon, \epsilon^\sigma, \dots, \epsilon^{\sigma^n})$ . Note that  $v(\epsilon) \geq v(p(a_\beta) \sigma^{-i}) > 0$ , for any  $0 \leq j \leq n$ . Evaluate  $p(a_\alpha - \epsilon) = p^*(\mathbf{a}_\alpha - \epsilon)$ . We get

$$\begin{aligned} p(a_\alpha - \epsilon) &= p(a_\beta) - \sum_{j=0}^n \frac{\partial p^*}{\partial X_j}(\mathbf{a}_\beta) \cdot (\epsilon^{\sigma^j}) + O(\|(\epsilon, \epsilon^\sigma, \dots, \epsilon^{\sigma^n})\|^2) \\ &= p(a_\beta) \cdot \left( - \sum_{j \neq j_0}^n \frac{\frac{\partial p^*}{\partial X_j}(\mathbf{a}_\beta)}{p(a_\beta)} \cdot (\epsilon^{\sigma^j}) + \frac{1}{p(a_\beta)} \cdot O(\|(\epsilon, \epsilon^\sigma, \dots, \epsilon^{\sigma^n})\|^2) \right). \end{aligned}$$

So,  $v(p(a_\alpha - \epsilon)) = v(p(a_\beta)) + v(\sum_{j \neq j_0}^n \frac{\frac{\partial p^*}{\partial X_j}(\mathbf{a}_\beta)}{p(a_\beta)} \cdot (\epsilon^{\sigma^j}) + \frac{1}{p(a_\beta)} \cdot O(\|(\epsilon, \epsilon^\sigma, \dots, \epsilon^{\sigma^n})\|^2)) > v(p(a_\beta))$ .

Assume now that  $\alpha$  is a limit ordinal. Since  $K$  is a complete valued field, there exists  $a_\alpha$  such that for all  $\beta_1 < \beta_2 < \alpha$ , we have  $v(a_\alpha - a_{\beta_1}) < v(a_\alpha - a_{\beta_2})$ . By replacing in the above equation,  $\epsilon$  by  $a_\alpha - a_\beta$  with  $\beta < \alpha$ , we obtain that  $v(p(a_\alpha)) \geq \min\{v(p(a_\beta)), v(a_\alpha - a_\beta)\}$ .

By induction hypothesis we have that  $v(p(a_\beta)) > v(a_\beta - a_\delta)$ , for all  $\delta < \beta$ . Moreover,  $v(a_\beta - a_\delta) = v(a_\alpha - a_\delta)$ . So, we get that  $v(p(a_\alpha)) > v(a_\alpha - a_\delta)$ .

Let  $a := \lim_\alpha a_\alpha$ .  $\square$



**Lemma 2.7.** *Let  $K$  be a model of  $T_{vod}$  satisfying the  $\sigma$ -Hensel Lemma. Then, for each irreducible polynomial  $q(t) \in \mathbb{Z}[t]$  and  $u \in \mathcal{O}_K$  with  $\bar{u} = 1 \in \bar{K}$ , there exists  $a \in \mathcal{O}_K - \mathcal{M}_K$  such that  $a^{q(\sigma)} = u$ .*

*Proof:* Write  $q(t) = n \cdot (p_1(t) - p_2(t))$  with  $p_1(t), p_2(t) \in \mathbb{N}[t]$  and such that the gcd of the coefficients of both polynomials  $p_1(t), p_2(t)$  is equal to 1 and for each  $i \in \omega$ ,  $t^i$  occurs in at most one of them,  $n \in \omega^*$ . For  $i = 1, 2$ , set  $p_i(t) = \sum_{j=0}^{n_i} m_j \cdot t^j$ . Then, for  $z \in K$ ,  $z^{q(\sigma)} = z^{np_1(\sigma)} / z^{np_2(\sigma)}$  and we look for such element for which  $z^{q(\sigma)} = u$  e.g.  $z^{np_1(\sigma)} = u \cdot z^{np_2(\sigma)}$ . So, we apply  $\sigma$ -Hensel Lemma to the  $\sigma$ -polynomial  $\tilde{q}(X) := \prod_{j=0}^{n_1} (X^{m_j})^{\sigma^j} - u \cdot \prod_{j=0}^{n_2} (X^{m_j})^{\sigma^j}$ . We have that  $\tilde{q}^*(X_0, \dots, X_n) = \prod_{j=0}^{n_1} (X_j^{m_j}) - u \cdot \prod_{j=0}^{n_2} (X_j^{m_j})$ . The element 1 is a residual root of  $\tilde{q}(X) = 0$  and for  $0 \leq j \leq \max\{n_1, n_2\}$  and such that  $m_j \neq 0$ ,  $\frac{\partial \tilde{q}^*(X_0, \dots, X_n)}{\partial X_i}$ , is either equal to  $m_i \cdot X_i^{m_i-1} \cdot \prod_{j=0, j \neq i}^{n_1} (X_j^{m_j})$  or to  $-u \cdot m_i \cdot X_i^{m_i-1} \cdot \prod_{j=0, j \neq i}^{n_2} (X_j^{m_j-1})$  and so when it is evaluated at 1, it is non zero.  $\square$

**Notation 2.3.** Let  $T_{vod,inc,h}$  be the theory  $T_{vod,inc}$  together with *RCF* and  $\sigma$ -Hensel Lemma.

Given an element  $a \in K$  satisfying a  $\sigma$ -polynomial belonging to  $K[X]_\sigma$ . We choose among all the polynomials  $p(X, X^\sigma, \dots, X^{\sigma^n})$  that it satisfies, the ones with minimal effective order  $n$  (which we assume to coincide with the order) and among these that we can write as  $\sum_{j=0}^d (X^{\sigma^n})^j \cdot q_j^*(X, \dots, X^{\sigma^{(n-1)}})$ , with  $q_j \in K[X]_\sigma - \{0\}$ , we choose the ones with  $d$  minimal. We will call such polynomial a *minimal  $\sigma$ -polynomial* satisfied by  $a$ , of effective order  $n$  and degree  $d$ .

We would like an Ax-Kochen-Ershov result for the models of  $T_{vod,inc,h}$ , analogous to the classical *AKE*-Theorem (see for instance the Appendix in [19]).

**Definition 2.8.** ([17]) Recall that a well-ordered subset of elements  $a_\rho \in K$ ,  $\rho \in On$ , without a last element is said to be *pseudo-convergent* (p.c.) if

$$v(a_{\rho_1} - a_{\rho_2}) < v(a_{\rho_2} - a_{\rho_3}),$$

with  $\rho_1 < \rho_2 < \rho_3$ .

Recall that if  $(a_\rho)$  is p.c., then either  $v(a_{\rho_1}) < v(a_{\rho_2})$ , for all  $\rho_1 < \rho_2$ , or for some  $\mu$ , we have that  $v(a_{\rho_1}) = v(a_{\rho_2})$ , for all  $\mu < \rho_1 < \rho_2$  (see Lemma 1 in [17]). Moreover, for any  $\rho > \rho_1$ ,  $v(a_\rho - a_{\rho_1}) = v(a_{\rho_1+1} - a_{\rho_1})$  (see Lemma 2 in [17]).

**Definition 2.9.** An element  $a$  is a *limit* of the p.c. set  $(a_\rho)$  if  $v(a - a_{\rho_1}) = v(a_{\rho_1} - a_{\rho_2})$  with  $\rho_1 < \rho_2$ .

Note that since  $\sigma$  is a valued field automorphism, if  $(a_\rho)$  is p.c., then  $(a_\rho^\sigma)$  is also p.c. Further if  $a$  is a limit of a p.c. set  $(a_\rho)$ , then  $a^{\sigma^m}$  is a limit of the p.c. set  $(a_\rho^{\sigma^m})$ ,  $m \in \mathbb{Z}$ .

**Lemma 2.10.** (See Theorem 1 in [17]). *Let  $L$  be an immediate ordered field extension of  $K$ , then any element  $a \in L - K$  is a limit of a p.c. strictly monotone sequence  $(a_\rho) \subset K$  without a limit in  $K$ .*

*Proof:* For convenience of the reader, we reproduce the proof of this Lemma below. Let  $a \in L - K$  and let  $S = \{v(a - k) : k \in K\}$ . This set  $S$  does not contain  $+\infty$  and it has no greatest element since  $L$  is an immediate extension of  $K$ . From  $S$  we select a well-ordered set of cofinal elements  $\gamma_\rho$  and we choose elements  $a_\rho$  in  $K$  with  $v(a - a_\rho) = \gamma_\rho$ .

Suppose that  $a_0 > a$ , then we may choose  $a < a_1 < a_0$  and  $v(a - a_1) = \gamma_1$ . By induction on  $\rho$ , we may assume that this sequence  $a_\rho$  is decreasing to  $a$ .

The other case when  $a_0 < a$  is similar and we obtain an increasing sequence.

Denote by  $a_{K_+}$  (respectively  $a_{K_-}$ ) the set of elements of  $K$  which are bigger than  $a$  in  $L$  (respectively smaller). We claim that  $(a_\rho)$  is cofinal in  $a_{K_+}$ . Suppose not, namely that there is an element  $c$  in  $a_{K_+}$  which is strictly smaller than  $(a_\rho)$ . By construction,  $v(a - c) = v(a - a_\mu)$  for some  $\mu$ . So,  $v(a - a_{\mu+1}) > v(a - c)$ ; however  $0 < c - a < a_{\mu+1} - a$ , so by the compatibility relation between  $v$  and  $<$ , we get that  $v(c - a) \geq v(a_{\mu+1} - a)$ , which is a contradiction.  $\square$

In ([17] p.306), Kaplansky defines p.c. sets of algebraic and transcendental types, and as in [6], we will adapt the definitions for  $\sigma$ -polynomials, using the fact (adapted to  $\sigma$ -polynomials and proved by A. Ostrowski for ordinary polynomials) that if  $p[X] \in K[X]_\sigma$ , then there exists an index  $\mu \in \text{On}$  such that  $(p(a_\rho))_{\rho > \mu}$  is p.c.

**Definition 2.11.** We will say that a p.c. sequence  $(a_\rho)$  is of

$\sigma$ -transcendental type with respect to a field  $K$ , if for all  $p[X] \in K[X]_\sigma$ , there exists  $\mu$  such that for all  $\mu < \rho_1 < \rho_2$ ,  $v(p(a_{\rho_1})) = v(p(a_{\rho_2}))$ ;

$\sigma$ - $n$ -algebraic type with respect to a field  $K$ , if for some  $p[X] \in K[X]_\sigma$  of order  $n$ , there exists  $\mu$  such that for all  $\mu < \rho_1 < \rho_2$ ,  $v(p(a_{\rho_1})) < v(p(a_{\rho_2}))$ .

**Proposition 2.12.** Let  $(K, v, \sigma)$ ,  $(L, v, \sigma)$  be two valued ordered difference fields models of  $T_{\text{vod,inc,h}}$ . Suppose that  $L$  is an  $|K|^+$ -saturated  $\mathcal{L}_{<,div,\sigma}$ -extension of  $K$ , that  $\bar{K} \subset_{ec} \bar{L}$  as ordered fields, and that  $\Gamma_K \subset_{ec} \Gamma_L$  as  $\mathbb{Z}[t]$ -modules. Then,  $K \subset_{ec} L$  in  $\mathcal{L}_{<,div,\sigma}$ .

*Proof:* Using the classical Ax-Kochen-Ershov Theorem (see for instance [19]), the hypotheses imply that  $K \subset_{ec} L$  in  $\mathcal{L}_{<,div}$ . In particular  $K$  is a relatively algebraically closed subfield of  $L$ . We use Frayne's Lemma and so we can embed  $L$  into a non principal ultrapower  $K^*$  of  $K$ , that we may choose to be  $|L|^+$ -saturated and this embedding respects the  $\mathcal{L}_{<,div}$ -structures and is fixed on  $K$ . In particular, the induced embedding sending  $\Gamma_L$  in  $\Gamma_{K^*}$  is the identity on  $\Gamma_K$ ; we have that  $\Gamma_{K^*} \cong \Gamma_K^*$  as  $\mathbb{Z}$ -modules.

Note that since  $\Gamma_K \subset_{ec} \Gamma_L$  as  $\mathbb{Z}[t]$ -modules, it implies that  $\Gamma_L/\Gamma_K$  is a torsion-free  $\mathbb{Z}[t]$ -module. Indeed, let  $\gamma \in \Gamma_L$  and suppose there exists  $q(t) \in \mathbb{Z}[t]$  such that  $\gamma \cdot q(t) \in \Gamma_K$ . So,  $\Gamma_L \models \exists x x \cdot q(t) = \gamma_0$  with  $\gamma_0 \in \Gamma_K$ . Since  $\Gamma_K \subset_{ec} \Gamma_L$ ,  $\Gamma_K \models \exists x x \cdot q(t) = \gamma_0$ . But  $\Gamma_L$  is torsion-free (see Lemma 2.5), so  $\gamma \in \Gamma_K$ .

Throughout the proof, we will use the following fact ( $\star$ ). Let  $a$  be an element of  $L$  which is  $\sigma$ -algebraic over  $K$  of  $\sigma$ -degree  $n$ , then its value  $v(a)$  belongs to  $\Gamma_K$ . Indeed, let  $p[X] \in K[X]_\sigma$  and assume that  $p(a) = 0$ . Then for some  $q(t) \in \mathbb{Z}[t]$  we

have  $v(a).q(t) \in \Gamma_K$  with degree of  $q(t)$  less than or equal to  $n$  (one expresses that the values of two  $\sigma$ -monomials in  $a$  with coefficients in  $K$  are equal). By the above,  $v(a) \in \Gamma_K$ .

We will denote in the same way  $\sigma$  (respectively the valuation  $v$ ) and its extension to  $K^*$ .

(1) The first step consists in showing that any maximal difference subfield  $L_0$  of  $L$  which embeds in  $K^*$ , with  $\Gamma_{L_0} = \Gamma_K$  and  $Fix_K(\sigma) \subseteq Fix_{L_0}(\sigma) \subseteq Fix_{K^*}(\sigma)$  has the property that  $\bar{L}_0 \cong \bar{L}$ .

(2) Second, we consider, more generally, maximal difference subfields  $L_0$  of  $L$  which embeds in  $K^*$ , with the two properties that  $\bar{L} = \bar{L}_0$  and  $\Gamma_L/\Gamma_{L_0}$  is a torsion-free  $\mathbb{Z}[t]$ -module and we show that it implies that  $\Gamma_L = \Gamma_{L_0}$ .

(3) Finally, we show that any maximal difference subfield  $L_0$  of  $L$  with the property that  $\Gamma_{L_0} = \Gamma_L$  and  $\bar{L}_0 = \bar{L}$  which embeds in  $K^*$  is equal to  $L$ .

(1) Note that  $Fix_L(\sigma) \cong \bar{L}$ . Suppose that there exists  $a \in Fix_L(\sigma) - Fix_{L_0}(\sigma)$ . First, assume that  $a$  is algebraic over  $Fix_{L_0}(\sigma)$ . Let  $f[X] \in Fix_{L_0}(\sigma)[X]$  be such that  $f[X]$  is the minimal polynomial of  $a$  over  $Fix_{L_0}(\sigma)$ . By the classical Hensel's Lemma, there exists  $a^* \in \mathcal{O}_{K^*}$  with  $f(a^*) = 0$ . Since  $f^\sigma = f$  and  $Fix_{K^*}(\sigma)$  is totally ordered, we obtain  $a^* \in Fix_{K^*}(\sigma)$ .

Moreover, since  $Fix_L(\sigma)$  is ordered, for some positive integer  $i$  less than the degree of  $f$ , the element  $a$  is the  $i^{th}$  root of  $f$ , it belongs to certain cut with respect to  $Fix_{L_0}(\sigma)$  and the polynomial  $f$  changes of signs within this cut. So, since  $Fix_{L_0}(\sigma)$  embeds in  $Fix_{K^*}(\sigma)$ , we may choose  $a^* \in Fix_{K^*}(\sigma)$  in the same cut as  $a$  is.

Suppose now that  $a \in Fix_L(\sigma)$  is transcendental over  $Fix_{L_0}(\sigma)$ . We will choose an element in  $Fix_{K^*}(\sigma)$  which is transcendental over  $Fix_{L_0}(\sigma)$  and in the same cut with respect to  $L_0$  than  $a$  is. We use the  $|L|^+$ -saturation of  $K^*$  and the fact that  $Fix_K(\sigma) \subset Fix_{L_0}(\sigma) \subset Fix_{K^*}(\sigma)$ .

Therefore in neither cases, the subfield  $L_0$  is maximal with these properties.

(2) Now, we want to extend the embedding to a difference subfield with the same value group as  $L$ . Let  $L_0$  be a maximal difference subfield of  $L$  which embeds in  $K^*$ , such that  $\bar{L}_0 \cong \bar{L}$  and  $\Gamma_L/\Gamma_{L_0}$  is a torsion-free  $\mathbb{Z}[t]$ -module. Let  $\gamma \in \Gamma_L - \Gamma_{L_0}$ , then  $\Gamma_{L_0} \cap \gamma.\mathbb{Z}[t] = \{0\}$ . W.l.o.g., we will assume that  $\gamma > 0$ . Let  $a \in L^+$  be such that  $v(a) = \gamma$ . Note that since  $v(a) \notin \Gamma_{L_0}$ , it determines the cut of  $a$  with respect to  $L_0$ . By  $(\star)$  above,  $a$  is not  $\sigma$ -algebraic over  $L_0$ . By Proposition 1 paragraph 10.1 in [4], we define in this way a unique valued field extension of  $L_0$  to  $L_{0,0} := L_0(a)$ . Then we proceed by induction extending the valuation first from  $L_{0,0}$  to  $L_{0,1} := L_{0,0}(a^{\sigma^{\pm 1}})$  by setting  $v(a^{\sigma^{\pm 1}}) := \gamma.t^{\pm 1}$ , and more generally from  $L_{0,n}$  to  $L_{0,n+1} := L_{0,n}(a^{\sigma^{\pm n}})$  setting  $v(a^{\sigma^{\pm n}}) := \gamma.t^{\pm n}$ . Set  $L_0(a)_\sigma := \bigcup_{n \in \omega} L_{0,n}$ ; it is a valued field extension of  $L_0$ . Then, let  $L_1$  be the real-closure of  $L_0(a)_\sigma$  inside  $L$ .

Now if we take an element  $\tilde{a} \in K^*$  with  $v(\tilde{a}) = \gamma$ , then as ordered difference valued fields,  $L_0(a)_\sigma$  and  $L_0(\tilde{a})_\sigma$  are isomorphic, as well as their real-closures.

Then we have to extend this embedding to a  $\sigma$ -algebraic difference extension of  $L_1$  inside  $L$  in such a way that  $\Gamma_L/\Gamma_{L_1}$  is  $\mathbb{Z}[t]$ -torsion-free, which will contradict the maximality of  $L_0$ .

Suppose that there is  $\delta \in \Gamma_L - \Gamma_{L_1}$  such that  $\delta.q(t) \in \Gamma_{L_1}$ , for some  $q(t) \in \mathbb{Z}[t]$ . We may assume w.l.o.g. that  $q(t)$  is irreducible, of minimal degree and such that the *gcd* of its coefficients is equal to 1.

Let  $b \in L$  be such that  $v(b) = \delta$ . First, we will show that we may choose  $b$  such that  $b^{q(\sigma)} \in L_1$  (see Definition 2.1).

Let  $c \in L_1$  such that  $v(c) = \delta.q(t)$ , so  $v(b^{q(\sigma)}.c^{-1}) = 0$ . Since  $\bar{L} = \bar{L}_0$ , there exists  $e \in L_0$  with  $v(e) = 0$  such that  $b^{q(\sigma)}.c^{-1}.e^{-1} \equiv 1$  (modulo  $\mathcal{M}_L$ ). We use the  $\sigma$ -Hensel Lemma (see Lemma 2.7) in order to find  $z \in L$  such that  $b^{q(\sigma)}.c^{-1}.e^{-1} = z^{q(\sigma)}$  and with  $v(z) = 0$ . Therefore,  $(b.z^{-1})^{q(\sigma)} = c.e \in L_1$ . Set  $b_0 := b.z^{-1}$  and consider the extension  $L_1(b_0)_\sigma$ , we have that  $v(b_0) = \delta$ . W.l.o.g. we may assume that  $b_0 > 0$ .

Second, let  $d$  be the degree of  $q(t)$  and write it as  $q_1(t) - q_2(t)$  with  $q_1(t), q_2(t) \in \mathbb{N}[t]$  and for any  $0 \leq m \leq d$ , the coefficient of  $t^m$  is non-zero in at most one of  $q_1(t), q_2(t)$ . Since  $\sigma$  is an automorphism, we may assume that  $q(0) \neq 0$ ; let  $n_d$  be the coefficient of  $t^d$  and let  $n_0 \neq 0$  be the constant term.

The extension  $L_1(b_0)_\sigma$  is included in the real-closure of  $L_1(b_0, \dots, b_0^{\sigma^{d-1}})$ .

The valuation on  $L_1(b_0, \dots, b_0^{\sigma^{d-1}})$  is completely determined by  $v(b_0)$  (see Proposition 1, paragraph 10.1 in [4]) and the cut  $b_0$  belongs to with respect to  $L_1$  is determined by  $v(b_0)$  since it belongs to  $\Gamma_L - \Gamma_{L_1}$ .

Note that  $(b_0^{\sigma^d})^{n_d} \in L_1(b_0, \dots, b_0^{\sigma^{d-1}})$  and further it is of degree  $n_d$  over  $L_1(b_0, \dots, b_0^{\sigma^{d-1}})$ . Indeed, suppose it is of degree smaller than  $n_d$ , then we will contradict the minimality of  $q(t)$ . Similarly,  $b_0^{\sigma^{d+1}}$  is of degree  $n_d$  over  $L_1(b_0, \dots, b_0^{\sigma^d})$ . Also,  $(b_0^{\sigma^{-1}})^{n_0} \in L_1(b_0, \dots, b_0^{\sigma^{d-1}})$  and  $n_0$  be the degree  $b_0^{\sigma^{-1}}$  over that subfield (if not this would contradict the minimality of  $q(t)$ ).

Since in an ordered field, a positive element has only one positive  $n^{\text{th}}$ -root, the order type of  $b_0^{\sigma^d}$  is determined over  $L_1(b_0, \dots, b_0^{\sigma^{d-1}})$ .

First, we embed  $L_0(a)_\sigma$  in  $K^*$  sending  $a$  to  $\tilde{a}$ , then  $L_1$  in the real-closure  $\tilde{L}_1$  of  $L_0(\tilde{a})_\sigma$  in  $K^*$ . Note that  $\delta \in \Gamma_{K^*}$ , and so there exists  $b' \in K^*$  with  $v(b') = \delta$ . Since  $K^*$  satisfies the  $\sigma$ -Hensel Lemma, as before we may assume that  $b'$  is such that  $b'^{q(\sigma)} \in L_1$ . Then we claim that the field  $\tilde{L}_1(b')_\sigma$  is isomorphic as a difference ordered valued field to  $L_1(b_0)_\sigma$ . Again, we take the real-closure of both ordered difference fields and we iterate this construction.

(3) Finally, let  $L_0$  be a maximal difference subfield of  $L$  with the property that  $\Gamma_{L_0} = \Gamma_L$  and  $\bar{L}_0 \cong \bar{L}$  and which embeds in  $K^*$ . We will denote by  $\tilde{L}_0$  its image in  $K^*$ . Note that by Frayne's Lemma, we have an embedding of  $\mathbb{Z}[t]$ -modules of  $\Gamma_L$  in  $\Gamma_{K^*}$ .

Let  $a \in L - L_0$ , w.l.o.g. we may assume that  $v(a) = 0$  (since  $\Gamma_L = \Gamma_{L_0}$ ). Moreover, there exists  $\alpha \in \text{Fix}_{L_0}(\sigma)$  such that  $v(a - \alpha) > 0$ .

By Theorem 1 in [17] and Lemma 2.10,  $a$  is a limit of a p.c. monotone sequence  $(a_\rho) \subset L_0$  without a limit in  $L_0$ .

1. Suppose that this sequence is of  $\sigma$ - $n$ -algebraic type with  $n$  minimal such. This implies that for every  $q[X] \in L_0[X]$  of order  $< n$ , there exists  $\mu$  such that for any  $\mu < \rho_1 < \rho_2$  we have that  $v(q(a_{\rho_1})) = v(q(a_{\rho_2}))$ . So, the valued field structure of

$L_0(a, a^\sigma, \dots, a^{\sigma^{n-1}})$  is determined since each  $a^{\sigma^i}$ ,  $0 < i < n$ , is transcendental over  $L_0(a, \dots, a^{\sigma^{i-1}})$  (see Theorem 2 in [17]).

We have that the image  $(\tilde{a}_\rho^\sigma)$  in  $K^*$  of sequence  $(a_\rho^\sigma)$  has the same properties and so, since  $K^*$  is  $|L|^+$ -saturated, it contains a maximal immediate extension of  $\tilde{L}_0$  and this sequence has a pseudo-limit  $\tilde{a}_1$  in that extension and  $\tilde{a}_m$  is a pseudo-limit of  $(a_\rho^{\sigma^m})$ , with  $1 \leq m \leq n$ . Note that  $\tilde{a}_m$  will be in the same cut with respect to  $\tilde{L}_0$ , than  $a^{\sigma^m}$  was with respect to  $L_0$ . By Theorem 2 in [17], we have an isomorphism of valued fields between  $L_2 = L_0(a^\sigma, \dots, a^{\sigma^{n-1}})$  and  $\tilde{L}_2 := \tilde{L}_0(\tilde{a}_1, \dots, \tilde{a}_{n-1})$  and by construction this isomorphism also respects the order.

Now,  $a$  is algebraic over  $L_2$ . This situation is described in Theorem 3 in [17]. Let  $p[X] \in L_2[X]$  be a polynomial of minimal degree  $d$  with  $p(a) = 0$ . The roots of this polynomial are separated by elements of  $L_2$  and belong to the real-closure of  $L_2$  inside  $L$ . Denote that  $\tilde{p}[X]$  the image of  $p[X]$  in  $\tilde{L}_2[X]$ .

Note that  $\tilde{p}[X] = X - \alpha$ . So,  $\tilde{p}[X] = X - \alpha$  and so, we may apply Hensel's Lemma, namely there is a unique element  $a^*$  in  $O_{K^*}$  with  $\tilde{p}(a^*) = 0$  and  $v(a^* - \tilde{\alpha}) > 0$ . Moreover the sequence  $(\tilde{a}_\rho)$  is pseudo-convergent to  $a^*$ .

There is an isomorphism  $f$  of valued fields between  $\tilde{L}_0(a^*, a_1, \dots, a_{n-1})$  and  $\tilde{L}_0(a_1, \dots, a_n)$  sending  $a^*$  to  $a_1$  and  $a_i$  to  $a_{i+1}$ ,  $1 \leq i \leq n-1$ . We can extend  $f$  to the real-closure of both fields. But these real-closures coincide, so  $f$  extends to an automorphism  $\tau$  of these real-closures. Then by induction on  $i \leq 0$ , one shows that  $\tau^i(a^*)$  is the unique root of  $\tilde{p}^{\tau^i}[X]$  satisfying  $v(\tau^i(a^*) - \tilde{\alpha}) > 0$ . Moreover one shows that the sequence  $(\tilde{a}_\rho^{\tau^i})$  is pseudo-convergent to  $\tau^i(a^*)$ . Then the isomorphism type of the valued field  $\tilde{L}_0(a^*)_\tau^{rc}$  is uniquely determined by the fact that  $(\tilde{a}_\rho^{\tau^i})$  is pseudo-convergent to  $\tau^i(a^*)$  and that  $p^{\tau^i}(\tau^i(a^*)) = 0$ , for  $i \in \mathbb{Z}$ .

2. Assume now that this sequence is of  $\sigma$ -transcendental type over  $L_0$ . Again we use Theorem 2 of [17] and so the valued field structure of the extension  $L_0(a)_\sigma$  is determined. We consider the partial type  $tp(x) := \{v(x - \tilde{d}) = v(a - d) : d \in L_0\} \cup \{\tilde{d}_1 < x < \tilde{d}_2 : d_1, d_2 \in L_0 \text{ and } d_1 < a < d_2\}$ . The map sending  $a$  to a realization  $a^* \in K^*$  of that type, extends to a map from  $L_0(a)$  to  $\tilde{L}_0(a^*)$  and the value group of that extension is still equal to  $\Gamma_L$  (see [19] page 194). Then, we have to show that  $\sigma(a^*)$  satisfies the type  $\{v(x - \tilde{d}) = v(a^\sigma - d) : d \in L_0\} \cup \{\tilde{d}_1^\sigma < x < \tilde{d}_2^\sigma : d_1, d_2 \in L_0 \text{ and } d_1 < a < d_2\}$ .

The same reasoning can be applied to  $L_0(a)(a^\sigma)$  and iterating this procedure, we obtain a difference field which is a proper extension of  $L_0$  with the same properties, contradicting the maximality of  $L_0$ .  $\square$

**Notation 2.4.** Let  $q(t) \in \mathbb{Q}[t]$ , we may assume that it is in the form  $q(t) = \frac{1}{n} \cdot p(t)$ , where  $p(t) \in \mathbb{Z}[t]$  and  $n \in \mathbb{N}$ , then write  $p(t) = p_1(t) - p_2(t)$ , where both  $p_1(t), p_2(t) \in \mathbb{N}[t]$ . We denote by  $P_{q(t)}(x)$  the predicate defined by  $\exists y \exists z (z^\sigma = z \ \& \ \frac{y^{p_1(\sigma)}}{y^{p_2(\sigma)}} = (x \cdot z)^n)$ .

**Definition 2.13.** Let  $T_{vod, \omega inc, h}^{ec}$  be the theory  $T_{vod, \omega inc, h} \cup RCF$  plus the following scheme of axioms:

For each  $q(t) \in \mathbb{Q}[t] - \{0\}$  in the form  $q(t) = \frac{1}{n} \cdot (p_1(t) - p_2(t))$ , where  $n \in \omega - \{0\}$ , and  $p_1(t), p_2(t) \in \mathbb{N}[t] - \{0\}$ , we add the axiom  $\forall x P_{q(t)}(x)$ .

In particular, a model  $K$  of  $T_{vod, \omega inc, h} \cup RCF$  is such that  $\bar{K} \cong Fix(\sigma)$  is a model of  $RCF$  and  $\Gamma_K$  is a  $\mathbb{Q}[t]$ -divisible module. (Note that the scheme of axioms we added, is equivalent to the fact  $\Gamma_K$  is a divisible  $\mathbb{Q}(t)$ -module (see proof of case (2) in the above Proposition).)

**Corollary 2.14.** *The theory  $T_{vod, \omega inc, h}^{ec}$  is the model-companion of  $T_{vod, \omega inc, h}$ .*

*Proof:* We embed  $K$  in the power series field  $\bar{K}((\Gamma_K))$  and we do it by sending  $Fix_K(\sigma)$  to  $\bar{K}$ . Let  $\gamma \in \Gamma_K$ . Note that there exists  $k \in K$  such that  $v(k) = \gamma$ ; the action of  $t$  on  $v(k)$  was defined as  $v(k^\sigma) := v(k).t$ . So, we extend  $\sigma$  on  $\bar{K}((\Gamma_K))$  by defining  $\sigma(\sum_\gamma k_\gamma . x^\gamma) := \sum_\gamma k_\gamma . x^{\gamma.t}$ . Let us denote  $\Gamma_K^{div}$  the divisible closure of  $\Gamma_K$  as a  $\mathbb{Q}(t)$ -module.

Then, we embed  $\bar{K}((\Gamma_K))$  into  $\bar{K}^{rc}((\Gamma_K^{div}))$ , which is a complete valued field and so a model of  $\sigma$ -Hensel Lemma by Proposition 2.6. By the preceding Proposition, this ordered valued difference field is existentially closed.

The fact that  $T_{vod, \omega inc, h}^{ec}$  is model-complete follows from Robinson's criterium for model-completeness, the preceding Proposition and the facts that  $T_{do}$  admits quantifier elimination as well as  $RCF$ .  $\square$

### 3. DIFFERENCE LATTICE-ORDERED COMMUTATIVE RINGS.

First, we will recall a few facts on lattice-ordered commutative rings (in short  $\ell$ -rings) ([2]). An  $\ell$ -ring  $R$  is a commutative ring with two additional operations:  $\{\wedge, \vee\}$  such that

- (1)  $(R, \wedge, \vee)$  is a lattice and
- (2)  $\forall a \forall b \forall c (a \leq b \rightarrow (a + c \leq b + c))$ ,
- (3)  $\forall a \forall b \forall c ((a \leq b \ \& \ c \geq 0) \rightarrow (a.c \leq b.c))$ ,

where  $\leq$  is the lattice order, namely  $a \leq b$  iff  $a \wedge b = a$ . In this section,  $R$  will always denote such a ring. Let  $\mathcal{L}_\ell = \mathcal{L}_{rings} \cup \{\wedge, \vee\}$  the language of  $\ell$ -rings.

An  $\ell$ -ideal  $I$  of  $R$  is a (ring) ideal which has the following property:  $\forall a \in I \forall x \in R (|x| \leq |a| \rightarrow x \in I)$ . In an  $\ell$ -ring, any finitely generated  $\ell$ -ideal is principal (see Corollary 8.2.9 in [2]). An  $\ell$ -ideal  $I$  of  $R$  is *irreducible* if whenever  $a, b \in R$  are such that  $\langle a \rangle \cap \langle b \rangle \subset I$ , then  $a \in I$  or  $b \in I$ .

An  $f$ -ring is an  $\ell$ -ring where  $\forall a, b, c > 0 \ a \wedge b = 0 \rightarrow (a \wedge b.c = 0 \text{ and } a \wedge c.b = 0)$ . Let  $R$  be an  $f$ -ring; denote by  $Spec_\ell(R)$  the set of irreducible  $\ell$ -ideals of  $R$  with the spectral topology; namely an open set is the set of ideals which do not contain a given element (Chapter 10 in [2]). An  $f$ -ring without nilpotent elements can be represented as a subdirect product of totally ordered integral domains (see Corollary 9.2.5 in [2]) and in von Neumann regular  $f$ -ring, any irreducible ideal contains no non trivial idempotents and so the quotient of such a ring by an irreducible  $\ell$ -ideal is a field (see Chapter 10 in [2]).

Finally, a *real-closed* commutative von Neumann regular  $f$ -ring is a von Neumann commutative regular  $f$ -ring where every monic polynomial of odd order has a root and every positive element is a square.

A. Macintyre proved that the theory  $T_f$  of commutative  $f$ -rings with no nonzero nilpotent elements has a model-companion  $T_{vrc}$ , namely the theory of commutative real-closed von Neumann regular  $f$ -rings with no minimal idempotents (see [20]).

Let us consider now the difference latticed ordered rings. Recall that we have obtained undecidability results for any difference  $\ell$ -ring  $(R, \sigma)$  when the automorphism  $\sigma$  has an infinite orbit on  $\text{Spec}(R)$  ([16] Corollary 8.1).

From now on,  $(R, \sigma)$  will denote a von Neumann regular difference  $f$ -ring where the automorphism  $\sigma$  fixes  $\text{Spec}(R)$ . In particular,  $\sigma$  induces an automorphism on each quotient of the form  $R_x := R/x$  where  $x$  is a maximal  $\ell$ -ideal of  $R$ , which is also invariant by  $\sigma$ .

In a commutative von Neumann regular ring, it is often convenient to add a new unary function  $*$ , a pseudo-inverse, sending an element  $a$  to the element  $b$  such that  $a.(a.b) = a$ , &  $b.(b.a) = b$ ; notice that  $a.b$  is an idempotent and we will call it the support of  $a$ . Let  $\mathcal{L}_{\ell,*} := \mathcal{L}_{\ell} \cup \{*\}$  and  $\mathcal{L}_{rings,*} := \mathcal{L}_{rings} \cup \{*\}$ .

In the class of difference von Neumann commutative  $f$ -rings, we look for a result analogous to the following one which holds in the class of von Neumann commutative rings. In [16] Proposition 6.8, we showed that any such difference ring can be embedded in a model of  $T_{atm,1,\sigma}$ , where  $T_{atm,1,\sigma}$  is the following  $\mathcal{L}_{rings,\sigma}$ -theory, expressing the following properties of a model  $(R, \sigma)$ :

- (1)  $R$  is a von Neumann regular commutative difference ring without minimal idempotents where any monic polynomial has a root,
- (2) The Boolean algebra of idempotents is included in the set of fixed points of  $\sigma$ ,
- (3) For each idempotent  $e$ , for every absolutely irreducible variety  $U$  on  $e$  and every variety  $V \subset U \times \sigma(U)$  projecting generically onto  $U$  and  $\sigma(U)$  and every algebraic set  $W$  properly contained in  $V$ , there is  $a \in U(R)$  such that  $(a, \sigma(a)) \in V - W$ .

**Definition 3.1.** Let  $R$  be a commutative von Neumann regular difference  $f$ -ring and let  $S \models T_{atm,1,\sigma}$  extending  $R$  as a  $\mathcal{L}_{\sigma} \cup \{*\}$ -structure and which is  $|R|^+$ -saturated. Let  $X = \text{Spec}_{\ell}(R)$ .

A subset  $U$  of  $R^n$  is said to be an *algebraic variety on an idempotent  $e$*  if it is the set of all solutions of a finite conjunction of polynomial equations where the support of each non zero coefficient is equal to the idempotent  $e$ .

We will denote by  $U(x)$  the subset of elements  $\bar{s}$  in  $R_x^n$  such that there exists  $\bar{r} \in R^n \cap U$  such that  $\bar{s} = \bar{r}(x)$ . Recall that the property for a variety  $U$  for being irreducible (respectively absolutely irreducible) is a first-order property of the set of coefficients, which can be expressed by a quantifier-free formula (see [11]). We define the property of being *irreducible* (respectively *absolutely irreducible*) for a variety  $U$  on an idempotent  $e$  as the property that for each  $x \in e$ ,  $U(x)$  is irreducible (respectively absolutely irreducible). This last property can be expressed in  $\mathcal{L}_{\sigma}$  by a quantifier-free formula in the coefficients and the idempotent  $e$ .

We will denote by  $\sigma(U)$  the set of  $\{\sigma(\bar{r}).e : \bar{r} \in U\}$ .

Let  $U$  be an irreducible variety on  $e$  and let  $V$  be a variety included in  $U \times \sigma(U)$ , then  $V$  projects generically onto  $U$ , if for every  $x \in e$ ,  $V(x)$  projects generically onto  $U(x)$ .

Let  $V$  be a variety defined on  $e$ . We will denote by  $I_R(V)$  the set of difference polynomials in coefficients in  $R$  which annihilate every tuple in  $V(R)$ .

Now, we will try to describe a class of commutative von Neumann regular lattice-ordered rings such that each quotient by a maximal  $\ell$ -ideal belongs to  $\mathcal{C}_{pra}$  (see Definition 1.5).

**Definition 3.2.** Let  $\mathcal{C}_{vrca}$  be the class of lattice-ordered difference ring  $(R, \sigma)$  such that  $R \models T_{vrc}$  and for each idempotent  $e \in R$ , for every absolutely irreducible variety  $U$  on  $e$  and every variety  $V \subset U \times \sigma(U)$  projecting generically onto  $U$  and  $\sigma(U)$  such that for any finite set  $I$  and  $p_i[X, Y] \in R[X, Y]$ ,  $i \in I$ , we have that

$$\sum p_i^2 \in I_R(V) \rightarrow \bigwedge_{i \in I} p_i \in I_R(V).$$

Then there is  $a \in U(R)$  such that  $(a, \sigma(a)) \in V$ .

Using the construction of bounded Boolean powers, one can exhibit elements of  $\mathcal{C}_{vrca}$  (see [5] p. 274). Let  $X_0$  be a Cantor space, namely a Boolean space without isolated points. Let  $(F, \sigma)$  be an element of  $\mathcal{C}_{pra}$ , let  $\Gamma_a(X_0, F)$  be the set of locally constant functions from  $X_0$  to  $F$ . Any element  $\Gamma_a(X_0, F)$  is of the form  $\sum_{i \in I} e_i \cdot f_i$ , where  $I$  is a finite set,  $f_i \in F$  and  $e_i$  is a characteristic function of a clopen subset of  $X_0$ . Then,  $\Gamma_a(X_0, F)$  belongs to  $\mathcal{C}_{vrca}$ .

**Proposition 3.3.** *Let  $R \subset S$  be two elements of  $\mathcal{C}_{vrca}$ , then  $R \subset_{ec} S$ .*

*Proof:* Let  $\exists x_1 \cdots \exists x_n \phi(x_1, \cdots, x_n, \bar{a})$  be an existential formula with parameters  $\bar{a} \subset R$ , with  $\phi$  a conjunction of basic formulas. Denote by  $\tau$  the conjunction of atomic formulas and by  $\theta_j, j \in J$  the negations of an atomic formula. As commutative von Neumann regular  $f$ -rings,  $R$  and  $S$  are Boolean products of totally ordered fields. So,  $S \models \phi(\bar{u}, \bar{a})$  iff a conjunction of the form below holds, letting  $\bar{u}_\sigma := (\bar{u}, \cdots, \bar{u}^{\sigma^n})$ :

$$\left\{ \begin{array}{l} \forall x \in X(S) \quad S_x \models \bigwedge_i f_i(\bar{u}_\sigma, \bar{a}(x)) \geq 0 \ \& \ g(\bar{u}_\sigma, \bar{a}(x)) = 0 \\ \bigwedge_{j \in J} \exists y_j \in X(S) \quad S_{y_j} \models \bigwedge_i f_i(\bar{u}_\sigma, \bar{a}(y_j)) \geq 0 \ \& \ g(\bar{u}_\sigma, \bar{a}(y_j)) = 0 \ \& \ \bigwedge_{k \in I_j} h_k(\bar{u}_\sigma, \bar{a}(y_j)) \neq 0. \end{array} \right.$$

where  $J$  is finite,  $f_i, g, h_k \in \mathbb{Z}[X, Y]_\sigma$ .

Then we replace that system by a disjunction of systems (of the same form) where we may assume that all the points  $y_j$  are distinct. By Lemma 9.6 (c) in [5], given  $y_j \in X(S)$ , there exists  $x_j \in X(R)$  such that  $R_{x_j}$  embeds in  $S_{y_j}$ . By Lemma 1.6, since both belong to  $\mathcal{C}_{pra}$ ,  $R_{x_j} \subset_{ec} S_{y_j}$ . So, we may find  $\bar{u}_j \in R$  with disjoint supports  $e_j$  such that  $\prod_{k \in I_j} h_k(\bar{u}_{j\sigma}, \bar{a})^* \cdot e_j = e_j$  and  $\bigwedge_i f_i(\bar{u}_{j\sigma}, \bar{a})^* \cdot e_j \geq 0 \ \& \ g(\bar{u}_{j\sigma}, \bar{a})^* \cdot e_j = 0$ . Then, we consider the elements  $x \in X' := X(R) - (\bigcup_{j \in J} e_j)$  and we use the fact that for any  $x \in \text{Spec}_\ell(R)$ , there is an element  $y$  of  $\text{Spec}_\ell(S)$  such that  $R_x$  embeds in  $S_y$  (Lemma 9.10 in [5]). But both  $R_x$  and  $S_y$  belong to  $\mathcal{C}_{pra}$  and so  $R_x \subset_{ec} S_y$ . So, for each  $x \in X'$ , there will an idempotent  $e_x$  disjoint from  $\bigcup_{j \in J} e_j$  and a tuple  $\bar{u}_x \in R$  such that  $\bigwedge_i \text{If}_i(\bar{u}_{x\sigma}, \bar{a})^* \cdot e_x \geq 0 \ \& \ g(\bar{u}_{x\sigma}, \bar{a})^* \cdot e_x = 0$ . From the covering of



the space  $X(R)$  with the idempotents  $e_x$  and  $e_j$ ,  $j \in J$ , we extract a finite disjoint subcovering  $e_j, j \in J$  and  $e'_x, x \in X_0$  with  $e'_x.e_x = e'_x$  and consider the tuple  $\bar{r} := \sum_j \bar{u}_j.e_j + \sum_{x \in X_0} \bar{u}_x.e'_x$ . It belongs to  $R$  and satisfies the formula  $\phi(\bar{r}, \bar{a})$ .  
□

*Acknowledgements:* I would like to thank Udi Hrushovski for discussions related to this paper.

## REFERENCES

- [1] Baur W., On the elementary theory of pairs of real closed fields. II, *Journal of Symbolic Logic*, vol. 47, number 3 (1982) 669-679.
- [2] Bigard A., Keimel K., Wolfenstein S., *Groupes et Anneaux réticulés*, Lecture Notes in Mathematics 608, Springer-Verlag, Berlin Heidelberg New-York 1977.
- [3] Bochnak J., Coste M., Roy M-F., *Géométrie algébrique réelle*, A series of modern surveys in Mathematics, 3. Folge. Band 12, Springer-Verlag, 1987.
- [4] Bourbaki N., *Algèbre commutative*, chapitres 5-7, Masson, 1985.
- [5] Burris S., Werner H., Sheaf constructions and their elementary properties, *Trans Amer. Math. Soc.* 248, number 2 (1979) 269-309.
- [6] Chatzidakis C., Hrushovski E., Model theory of difference fields, *Trans. Amer. Math.* 351 (1999) 2997-3071.
- [7] Chatzidakis Z., “Notes d’un cours donné à Paris 7, sur les corps valués de différence”, spring 2002.
- [8] Cherlin G., Dickmann M., Real-closed rings II. Model theory, *Annals of Pure and Applied Logic* 25 (1983) 213-231.
- [9] Cohn R.M., *Difference algebra*, Interscience tracts in Pure and Applied mathematics, number 17, Interscience publishers John Wiley and sons, 1965.
- [10] van den Dries L., Model theory of fields, decidability, and bounds for polynomial ideals, Thesis Utrecht, 1978.
- [11] van den Dries L., *Tame topology and  $O$ -minimal structures*, Cambridge University Press, London Mathematical Society Lecture Note Series 248, 1998.
- [12] van den Dries L., Macintyre A., Marker D., Logarithmic-exponential series, *Annals of Pure and Applied Logic* 111, 2001, 61-113.
- [13] Fried M., Jarden M., *Field arithmetic*, Springer-Verlag, 1987.
- [14] Fuchs L., *Partially ordered algebraic systems*, Pergamon Press, Oxford, 1963.
- [15] Hodges W., *Model Theory*, Cambridge University Press, 1995.
- [16] Hrushovski E., Point F., On von Neumann regular rings with an automorphism, *Journal of Algebra* 315 (2007) 76-120.
- [17] Kaplansky I., Maximal fields with valuations, *Duke Math. J.*, 9 (1942) 303-321.
- [18] Kikyo H., Shelah S., The strict order property and generic automorphisms, *J. Symbolic Logic* 67 (1) (2002) 214-216.
- [19] Kuhlmann F-V., Prestel A., Places of algebraic function fields, *Crelle* 353, 1984, 181-195.
- [20] Macintyre A.J., Model-completeness for sheaves of structures, *Fund. Math.* 81 (1) (1973/74) 73-89.
- [21] Michaux C., Rivière C., Quelques remarques concernant la théorie des corps ordonnés différentiellement clos, *Bull. Belg. Math. Soc. Simon Stevin* 12 (2005), no. 3, 341-348.
- [22] Pillay A., Groups and fields definable in  $o$ -minimal structures, *J. P.A.A.* 53 (1988), 239-255.
- [23] Prestel A., Pseudo real closed fields in *Set theory and Model theory*, Lectures Notes in Mathematics, Vol. 872, Springer, 1981, 127-156.
- [24] Prestel A., Decidable theories of preordered fields, *Math. Ann.* 258 (1982) 481-492.

FRANÇOISE POINT, INSTITUT DE MATHÉMATIQUE, UNIVERSITÉ DE MONS, LE PENTAGONE, 20,  
PLACE DU PARC, B-7000 MONS, BELGIUM

*E-mail address:* `point@logique.jussieu.fr`