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# Finite Sums from Sequences Within Cells of a Partition of N

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The principal result of this paper establishes the validity of a conjecture by Graham and Rothschild. This states that, if the natural numbers are divided into two classes, then there is a sequence drawn from one of those classes such that all finite sums of distinct members of that sequence remain in the same class.

### 1. INTRODUCTION

Graham and Rothshild have asked [2] if, whenever  $N = A_1 \cup A_2$ , there must be some *i* in  $\{1, 2\}$  and some sequence  $\langle x_n \rangle_{n=1}^{\infty}$  such that  $\sum_{n \in F} x_n \in A_i$  whenever *F* is a non-empty finite subset of *N*. This question was attributed to them as a conjecture by Erdös in [1]. The principal result of this paper establishes that this statement is true for any finite partition of *N*.

In an earlier paper [3] this author established the equivalence of this conjecture with the existence of an ultrafilter p on N such that

$$\{x \in N : A - x \in p\} \in p,$$

whenever  $A \in p$ , provided the continuum hypothesis holds. Thus the existence of this ultrafilter is obtained as a corollary. (The fact that this ultrafilter and the conjecture are related was suggested by F. Galvin.).

Section 2 consists of some technical lemmas. The main results are in Section 3.

### 2. Some Preliminary Lemmas

The notation  $F \subseteq_f A$  means that F is a non-empty finite subset of A.

2.1. DEFINITION. Let  $\langle x_n \rangle_{n=1}^{\infty}$  be a sequence in N.  $FS(\langle x_n \rangle_{n=1}^{\infty}) = \{\sum_{n \in F} x_n : F \subseteq_f N\}.$ 

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We shall also write without confusion  $FS(\langle x_n \rangle_{n=1}^r)$  when  $r \in N$ . The following lemma is proved in [3, Lemma 2.3].

2.2. LEMMA. If  $\langle x_n \rangle_{n=1}^{\infty}$  is any sequence in N, then there exists a sequence  $\langle y_n \rangle_{n=1}^{\infty}$  such that  $FS(\langle y_n \rangle_{n=1}^{\infty}) \subseteq FS(\langle x_n \rangle_{n=1}^{\infty})$  and  $2^s | y_{n+1}$  whenever  $2^{s-1} \leq y_n$ .

The importance of this lemma lies in the fact that, if  $y_n$  and  $y_m$  are written in binary notation and  $n \neq m$ , then no carrying occurs in the addition of  $y_n$  and  $y_m$ . In particular, then, if  $F \subseteq_f N$  and c is the largest element of F and  $2^s \leq \sum_{n \in F} y_n$  then indeed  $2^s \leq y_c$ .

2.3. DEFINITION. Let  $\langle x_n \rangle_{n=1}^{\infty}$  be a sequence in N such that  $2^s | x_{n+1}$  whenever  $2^{s-1} \leq x_n$ . The natural map,  $\tau$ , for  $FS(\langle x_n \rangle_{n=1}^{\infty})$  is defined by the rule  $\tau(\sum_{n \in F} x_n) = \sum_{n \in F} 2^{n-1}$ .

Since every natural number has a unique binary expansion, and since  $x_{n+1} > \sum_{i=1}^{n} x_i$  for every  $n, \tau$  is easily seen to be one-to-one and onto N. When  $A \subseteq N$  we shall use the notational convention that

$$\tau(A) = \{\tau(x) \colon x \in A \cap FS(\langle x_n \rangle_{n=1}^{\infty})\}.$$

A technique frequently used in this paper is to note that  $\tau$  is almost an isomorphism. This statement is made precise in the following lemma.

2.4. LEMMA. Let  $\langle x_n \rangle_{n=1}^{\infty}$  be a sequence in N such that  $2^s | x_{n+1}$  whenever  $2^s \leqslant x_n$ . Let  $\{y_n : n < r\}$  be a subset of  $FS(\langle x_n \rangle_{n=1}^{\infty})$  and, for each n < r, let  $z_n = \tau(y_n)$  where  $\tau$  is the natural map for  $FS(\langle x_n \rangle_{n=1}^{\infty})$  and  $r \in N \cup \{\infty\}$ . Then the following two conditions are equivalent and each implies that  $\sum_{n \in F} z_n = \tau(\sum_{n \in F} y_n)$  whenever  $F \subseteq_f \{x \in N : 1 \leqslant x < r\}$ :

(1) For each n less than r - 1, every element of  $F_n$  is smaller than every element of  $F_{n+1}$ , where  $y_n = \sum_{t \in F_n} x_t$ .

(2) For each n less than r - 1,  $2^s | z_{n+1}$  whenever  $2^{s-1} \leq z_n$ .

*Proof.* (1) implies (2). Let a be the largest element of  $F_n$  and let b be the smallest element of  $F_{n+1}$ . Then  $z_n < 2^a$  and, since a < b,  $2^a \mid 2^{t-1}$  for every t in  $F_{n+1}$ .

(2) implies (1). Let  $a \in F_n$  and  $b \in F_{n+1}$ . Then  $2^{a-1} \leq z_n$  so  $2^a | z_{n+1}$ . But  $z_{n+1}$  is the sum of distinct powers of 2 so  $2^a$  divides each of them. In particular  $2^a | 2^{b-1}$  and hence a < b. Finally, note that whenever (1) is satisfied and  $F \subseteq_f \{x \in N : 1 \leq x < r\}$ then  $\{F_n : n \in F\}$  forms a pairwise disjoint family. Let  $G = \bigcup_{n \in F} F_n$ . Then

$$\sum_{n \in F} z_n = \sum_{n \in F} \left( \sum_{t \in F_n} 2^{t-1} \right) = \sum_{t \in G} 2^{t-1}$$
$$= \tau \left( \sum_{t \in G} x_t \right) = \tau \left( \sum_{n \in F} \left( \sum_{t \in F_n} x_t \right) \right) = \tau \left( \sum_{n \in F} y_n \right).$$

2.5. LEMMA. Let  $\langle x_n \rangle_{n=1}^{\infty}$  be a sequence in N such that  $2^s | x_{n+1}$  whenever  $2^{s-1} \leq x_n$ . Let  $\tau$  be the natural map for  $FS(\langle x_n \rangle_{n=1}^{\infty})$  and let  $\langle y_n \rangle_{n=1}^{\infty}$  be any sequence in N such that  $FS(\langle y_n \rangle_{n=1}^{\infty}) \subseteq FS(\langle x_n \rangle_{n=1}^{\infty})$ . Then there exists a sequence  $\langle z_n \rangle_{n=1}^{\infty}$  such that  $FS(\langle z_n \rangle_{n=1}^{\infty}) \subseteq FS(\langle y_n \rangle_{n=1}^{\infty})$  and  $\tau(\sum_{n \in F} z_n) = \sum_{n \in F} \tau(z_n)$  whenever  $F \subseteq_f N$ .

**Proof.** By Lemma 2.2 there exists a sequence  $\langle z_n \rangle_{n=1}^{\infty}$  such that  $FS(\langle z_n \rangle_{n=1}^{\infty}) \subseteq FS(\langle y_n \rangle_{n=1}^{\infty})$  and  $2^s | z_{n+1}$  whenever  $2^{s-1} \leq z_n$ . In particular  $FS(\langle z_n \rangle_{n=1}^{\infty}) \subseteq FS(\langle x_n \rangle_{n=1}^{\infty})$  so, by Lemma 2.4, it suffices to show that every element of  $F_n$  is less than every element of  $F_{n+1}$ , where  $z_n = \sum_{t \in F_n} x_t$ . Let a be the largest element of  $F_n$  and let b be the smallest element of  $F_{n+1}$ . Suppose that  $b \leq a$  and let s be the largest integer such that  $2^{s-1} \leq x_b$ . Then  $2^{s-1} \leq x_a \leq z_n$  so  $2^s | z_{n+1}$ . Also  $2^s | x_t$  for every t in  $F_{n+1} \setminus \{b\}$  since b is the smallest element of  $F_{n+1}$ . But  $x_b = z_{n+1} - \sum \{x_t : t \in F_{n+1} \setminus \{b\}\}$  so  $2^s | x_b$  and hence  $2^s \leq x_b$ , a contradiction.

2.6. LEMMA. Let  $k \in N$  and let  $\{A(i, n): i \in \{1, 2, ..., k\}$  and  $n \in N\}$  be a collection of sets such that  $A(i, n + 1) \subseteq A(i, n)$  whenever  $i \in \{1, 2, ..., k\}$  and  $n \in N$ . Then there exist a subset S of  $\{1, 2, ..., k\}$ , a sequence  $\langle x_m \rangle_{m=1}^{\infty}$  in N, and an element M of N such that whenever  $n \ge M$  and  $\langle y_m \rangle_{m=1}^{\infty}$  is a sequence with  $FS(\langle y_m \rangle_{m=1}^{\infty}) \subseteq FS(\langle x_m \rangle_{m=1}^{\infty})$  then  $FS(\langle y_m \rangle_{m=1}^{\infty}) \cap A(i, n) \neq \emptyset$  if and only if  $i \in S$ .

*Proof.* The proof is by induction on k. Let k = 1. If there are any n and any sequence  $\langle x_m \rangle_{m=1}^{\infty}$  such that  $FS(\langle x_m \rangle_{m=1}^{\infty}) \cap A(1, n) = \emptyset$ , let  $M = n, S = \emptyset$ , and let  $\langle x_m \rangle_{m=1}^{\infty}$  be as given. Otherwise let M = 1,  $S = \{1\}$  and let  $\langle x_m \rangle_{m=1}^{\infty}$  be any sequence whatever.

Now assume valid for k-1 and let  $\langle x_m' \rangle_{m-1}^{\infty}$ , S', and M' be as given for  $\{A(i, n) : i \in \{1, 2, ..., k-1\}$  and  $n \in N\}$ . If there are some  $M'' \ge M'$ and  $\langle y_m \rangle_{m=1}^{\infty}$  such that  $FS(\langle y_m \rangle_{m=1}^{\infty}) \subseteq FS(\langle x_m' \rangle_{m=1}^{\infty})$  and

$$FS(\langle y_m \rangle_{m=1}^{\infty}) \cap A(k, M'') = \varnothing,$$

let M = M'', S = S', and  $\langle x_m \rangle_{m=1}^{\infty} = \langle y_m \rangle_{m=1}^{\infty}$ . Otherwise let M = M',  $S = S' \cup \{k\}$ , and  $\langle x_m \rangle_{m=1}^{\infty} = \langle x_m' \rangle_{m=1}^{\infty}$ .

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2.7. DEFINITION. Let  $\alpha$  be a finite partition of N,  $(\alpha = \{A_i\}_{i=1}^{a})$ . Let  $n \in N$  and let k < n.

(a)  $F_{\alpha}'(k, n) = \{x \in N : x \ge n \text{ and there is some } i \text{ in } \{1, 2, ..., a\}$  such that  $\{k, x, x + k\} \subseteq A_i\}$ .

(b) 
$$F_{\alpha}(k,n) = F_{\alpha}'(k,n) \setminus \bigcup_{i=1}^{k-1} F_{\alpha}'(j,n)$$
, if  $k > 1$ .  $F_{\alpha}(1,n) = F_{\alpha}'(1,n)$ .

(c) Let  $i \in \{1, 2, ..., a\}$ .  $U_{\alpha}(i, n) = (A_i \cap \{x \in N : x \ge n\}) \setminus \bigcup_{k=1}^{n-1} F_{\alpha}(k, n)$ .

If, for any n,  $\bigcup_{k=1}^{n-1} F_{\alpha}(k, n) = \{x \in N : x \ge n\}$ , the proof of the main theorem is quite easy. This is not, unfortunately, always the case. The result we now seek is that we can find a sequence  $\langle x_m \rangle_{m=1}^{\infty}$  with

$$FS(\langle x_m \rangle_{m=1}^{\infty}) \subseteq \bigcup_{k=1}^{n-1} F_{\alpha}(k, n)$$

for some *n*. This result will be Lemma 2.10. This, together with the fact, guaranteed by Lemma 2.4, that the natural map  $\tau$  for  $FS(\langle x_m \rangle_{m-1}^{\infty})$  is "nearly" an isomorphism onto N will allow us to complete the proof. The following, exceedingly technical, lemma allows us to choose the desired sequence.

2.8. LEMMA. Let  $\alpha = \{A_i\}_{i=1}^a$  be a partition of N. Assume that for each n in N and sequence  $\langle y_m \rangle_{m=1}^{\infty}$  in N one has  $FS(\langle y_m \rangle_{m=1}^{\infty}) \setminus \bigcup_{k=1}^{n-1} F_{\alpha}(k, n) \neq \emptyset$ . Then there exists i in  $\{1, 2, ..., a\}$  such that for each n in  $N \cup \{0\}$  there exist  $x_n$  and  $M_n$  in N and a sequence  $\langle x_{n,m} \rangle_{m=1}^{\infty}$  in N such that for each  $p \ge M_n$  there exists a set U(n, p) satisfying:

- (1) for each m, if  $2^{s-1} \leq x_{n,m}$  then  $2^s | x_{n,m+1}$ ;
- (2) if  $p \ge M_n$  and  $\langle y_m \rangle_{m=1}^{\infty}$  is a sequence with

$$FS(\langle y_m \rangle_{m=1}^{\infty}) \subseteq FS(\langle x_{n,m} \rangle_{m=1}^{\infty}),$$

then

$$FS(\langle y_m \rangle_{m=1}^{\infty}) \cap U(n, p) \neq \emptyset;$$

(3) if  $p \ge M_n$ , then  $U(n, p + 1) \subseteq U(n, p)$  and  $U(n, p) \subseteq A_i$ ;

(4) if  $n \ge 1$ , then  $M_n \ge M_{n-1}$  and  $M_n > \sum_{j=1}^n x_j$ ;

(5) if  $n \ge 1$  and  $p \ge M_n$ , then  $U(n, p) \subseteq U(n - 1, p)$ ;

(6) if  $n \ge 1$  and  $p \ge M_n$  and  $x \in U(n, p)$ , then  $x + x_n \in U(n - 1, M_{n-1})$ 

*Proof.* Let M, S, and  $\langle w_m \rangle_{m=1}^{\infty}$  be as guaranteed by Lemma 2.6 for the family  $\{U_{\alpha}(i, m) : i \in \{1, 2, ..., a\}$  and  $m \in N\}$ . By the hypothesis of the current lemma,  $S \neq \emptyset$ . (For, if  $FS(\langle w_m \rangle_{m=1}^{\infty}) \cap U_{\alpha}(i, M) = \emptyset$  for each i in  $\{1, 2, ..., a\}$ , then  $FS(\langle w_m \rangle_{m=1}^{\infty}) \subseteq \bigcup_{k=1}^{M-1} F_{\alpha}(k, M)$ .) Let  $i \in S$ .

We now define  $x_n$ ,  $M_n$ ,  $\langle x_{n,m} \rangle_{m=1}^{\infty}$ , and, for each  $p \ge M_n$ , U(n, p) inductively on *n*. Let  $x_0 = 1$ . (No requirements of the lemma affect  $x_0$ .) Let  $M_0 = M$ , let  $\langle x_{0,m} \rangle_{m=1}^{\infty}$  be a sequence with  $FS(\langle x_{0,m} \rangle_{m=1}^{\infty}) \subseteq FS(\langle w_m \rangle_{m=1}^{\infty})$  such that  $2^s | x_{0,m+1}$  whenever  $2^{s-1} \le x_{0,m}$  (there is such a sequence by Lemma 2.2), and for each  $p \ge M_0$  let  $U(0, p) = U_{\alpha}(i, p)$ . (Where *M* and  $\langle w_m \rangle_{m=1}^{\infty}$  are as in the paragraph above.)

Conditions (4), (5), and (6) are satisfied vacuously, and  $\langle x_{0,m} \rangle_{m=1}^{\infty}$  was chosen specifically to satisfy condition (1). Condition (2) is satisfied by Lemma 2.6, since  $U(0, p) = U_{\alpha}(i, p), i \in S$ , and

$$FS(\langle x_{0,m}\rangle_{m=1}^{\infty})\subseteq FS(\langle w_m\rangle_{m=1}^{\infty}).$$

Condition (3) is satisfied because  $U(0, p) = U_{\alpha}(i, p)$ .

We assume we have chosen  $x_k$ ,  $M_k$ ,  $\langle x_{k,m} \rangle_{m=1}^{\infty}$ , and, for each  $p \ge M_k$ , U(k, p) satisfying each of the six conditions for every k < n. Let  $\tau$  be the natural map for  $FS(\langle x_{n-1,m} \rangle_{m=1}^{\infty})$  and let  $p \ge M_{n-1}$ . Consider  $\tau(U(n-1, p))$ . We claim that for each sequence  $\langle z_m \rangle_{m=1}^{\infty}$  in N one has

$$FS(\langle z_m \rangle_{m=1}^{\infty}) \cap \tau U(n-1,p)) \neq \emptyset.$$

For, indeed, if there is a sequence with  $FS(\langle z_m \rangle_{m=1}^{\infty}) \cap \tau(U(n-1, p)) = \emptyset$ , then, by Lemma 2.2, we may suppose that  $2^s | z_{m+1}$  whenever  $2^{s-1} \leq z_m$ . Consequently, if  $y_m = \tau^{-1}(z_m)$  for each *m*, we have by Lemma 2.4 that  $FS(\langle y_m \rangle_{m=1}^{\infty}) \cap U(n-1, p) = \emptyset$ , an impossibility since

$$FS(\langle y_m \rangle_{m=1}^{\infty}) \subseteq FS(\langle x_{n-1,m} \rangle_{m=1}^{\infty})$$

(also by virtue of Lemma 2.4) and condition (2) holds at n - 1. The claim is thus established.

Thus, in particular, there exists some b in N such that, for every x in N,  $\{x + 1, x + 2, ..., x + b\} \cap \tau(U(n - 1, M_{n-1})) \neq \emptyset$ . (For, if there were no bound on the gaps in  $\tau(U(n - 1, M_{n-1}))$ , one could choose a sequence  $\langle z_m \rangle_{m=1}^{\infty}$  inductively by picking  $z_m$  such that

$$\left\{z_{m}, z_{m}+1, ..., z_{m}+\sum_{k=1}^{m-1} z_{k}\right\} \cap \tau(U(n-1), M_{n-1})) = \emptyset$$

For this sequence we would have  $FS(\langle z_m \rangle_{m=1}^{\infty}) \cap \tau(U(n-1, M_{n-1})) = \emptyset$ .) Let  $M_n'$  be the larger of  $M_{n-1}$  and  $\sum_{j=1}^{n-1} x_j + \tau^{-1}(b) + 1$  and let r be the largest integer such that  $2^{r-1} \leq b$ . For each j in  $\{1, 2, ..., b\}$  and for each  $p \geq M_n'$  define  $V(j, p) = \{x \in \tau(U(n-1, p)) : 2^r \mid x \text{ and } f(x) \in Y\}$ 

$$x + j \in \tau(U(n - 1, M_{n-1}))\}.$$

Let  $V(0, p) = \{x \in \tau(U(n - 1, p)) : 2^r \neq x\}$ . Note that

$$\tau(U(n-1,p)) = \bigcup_{j=0}^{b} V(j,p).$$

Also since condition (3) holds at n-1 we have that  $V(j, p) \supseteq V(j, p+1)$ whenever  $p \ge M_n$ 

For  $p < M_n'$  let  $V(j, p) = V(j, M_n')$ . Then by Lemma 2.6 there exist a subset S' of  $\{0, 1, ..., b\}$ , a sequence  $\langle y_m \rangle_{m=1}^{\infty}$ , and an element  $M_n''$  of N such that, if  $p \ge M_n''$  and  $j \in S'$  and  $\langle z_m \rangle_{m=1}^{\infty}$  is any sequence with

$$FS(\langle z_m \rangle_{m=1}^{\infty}) \subseteq FS(\langle y_m \rangle_{m=1}^{\infty}),$$

then  $FS(\langle z_m \rangle_{m=1}^{\infty}) \cap V(j, p) \neq \emptyset$ . We may assume, by Lemma 2.2, that  $2^s | y_{m+1}$  whenever  $2^{s-1} \leq y_m$ . Note that  $S' \neq \emptyset$ . Otherwise, we would have that  $FS(\langle y_m \rangle_{m=1}^{\infty}) \cap \tau(U(n-1, p) = \emptyset$  since

$$\tau(U(n-1,p)) = \bigcup_{j=0}^{b} V(j,p).$$

But that has already been established to be impossible. Note also that  $0 \notin S'$  since, for all but finitely many terms of  $\langle y_m \rangle_{m=1}^{\infty}$ ,  $2^r | y_m \rangle$ . Let  $w \in S'$ , let  $x_n = \tau^{-1}(w)$ , and let  $M_n$  be the larger of  $M_n'$  and  $M_n''$ . For each  $m \text{ let } x_{n,m} = \tau^{-1}(y_m)$  and for each  $p \ge M_n \text{ let } U(n, p) = \tau^{-1}(V(w, p))$ .

To see that condition (1) is satisfied note that, since  $x_{n,m} = \tau^{-1}(y_m)$  for each  $m, x_{n,m} \in FS(\langle x_{n-1,t} \rangle_{t=1}^{\infty})$ . For each m we have that  $2^s | y_{m+1}$  whenever  $2^{s-1} \leq y_m$  so by Lemma 2.4 and condition (1) applied to  $FS(\langle x_{n-1,t} \rangle_{t=1}^{\infty})$ we have that each element of  $F_m$  is less than each element of  $F_{m+1}$ , where  $x_{n,m} = \sum_{t \in F_m} x_{n-1,t}$ . Thus, letting c be the largest element of  $F_m$ , we have that, if  $2^{s-1} \leq x_{n,m}$ , then  $2^{s-1} \leq x_{n-1,c}$ . Therefore, since condition (1) holds at n - 1,  $2^s | x_{n-1,t}$  for every t in  $F_{m+1}$ . That is,  $2^s | x_{n,m+1}$ .

To see that condition (2) holds let  $\langle z_m \rangle_{m=1}^{\infty}$  be a sequence with

$$FS(\langle z_m \rangle_{m=1}^{\infty}) \subseteq FS(\langle x_{n,m} \rangle_{m=1}^{\infty})$$

and suppose that  $FS(\langle z_m \rangle_{m=1}^{\infty}) \cap U(n, p) = \emptyset$ . Then by Lemma 2.5 we may assume that, whenever  $F \subseteq_f N$ ,  $\tau(\sum_{m \in F} z_m) = \sum_{m \in F} \tau(z_m)$ . Thus  $FS(\langle \tau(z_m) \rangle_{m=1}^{\infty}) \cap V(w, p) = \emptyset$  while  $FS(\langle \tau(z_m) \rangle_{m=1}^{\infty}) \subseteq FS(\langle y_m \rangle_{m=1}^{\infty})$ , a contradiction. (The latter inclusion comes from the fact, a consequence of Lemma 2.4, that  $FS(\langle \tau(x_n,m) \rangle_{m=1}^{\infty}) \subseteq FS(\langle y_m \rangle_{m=1}^{\infty})$ .)

The verification of conditions (3), (4), and (5) is trivial. To see that condition (6) holds let  $x \in U(n, p)$ . Then  $\tau(x) \in V(w, p)$  so  $2^r | \tau(x)$  and  $\tau(x) + w \in \tau(U(n-1, M_{n-1}))$ . But  $w \leq b$  so if  $2^{s-1} \leq w$  then  $s \leq r$  so  $2^s | \tau(x)$ . Thus, by Lemma 2.4,  $x + \tau^{-1}(w) = x + x_n \in U(n-1, M_{n-1})$  as desired. The induction is complete.

2.9. LEMMA. Let  $\alpha = \{A_{j\}_{i=1}^{n}}^{a}$  be a partition of N. If, for each n in N and sequence  $\langle y_{m} \rangle_{m=1}^{\infty}$  in N one has  $FS(\langle y_{m} \rangle_{m=1}^{\infty}) \setminus \bigcup_{k=1}^{n-1} F_{\alpha}(k, u) \neq \emptyset$ , then there are some i in  $\{1, 2, ..., a\}$  and some sequence  $\langle x_{n} \rangle_{n=1}^{\infty}$  in N such that  $FS(\langle x_{n} \rangle_{n=1}^{\infty}) \cap A_{i} = \emptyset$ .

**Proof.** Let i and  $\langle x_n \rangle_{n=1}^{\infty}$  be as given by Lemma 2.8. Let  $F \subseteq_r N$  and let t and r be, respectively, the smallest and largest elements of F. Let  $x \in U(r, M_r)$ . We show by induction on the number of elements in F that  $x + \sum_{n \in F} x_n \in U(t-1, M_{t-1})$ . In case F has one element we have by condition (6) of lemma 2.8 that  $x + x_r \in U(r-1, M_{r-1}) = U(t-1, M_{t-1})$ . Now assume F has more than one element and let  $G = F \setminus \{t\}$ . Let t' be the smallest element of G. By induction,  $x + \sum_{n \in G} x_n \in U(t'-1, M_{t'-1})$ . By condition (5) applied as often as needed  $x + \sum_{n \in G} x_n \in U(t, M_{t'-1})$ . (Of course, if t = t' - 1, condition (5) is not needed.) Then, by condition (6),  $x + \sum_{n \in G} x_n + x_t \in U(t-1, M_{t-1})$ . The induction is complete.

By condition (3) of lemma 2.8 we have that  $x + \sum_{n \in F} x_n \in A_i$  and  $x \in A_i$ . But  $x \in U(r, M_r)$  so by repeated application of condition (5)  $x \in U(0, M_r) = U_{\alpha}(i, M_r)$ . Thus  $x \notin F_{\alpha}'(\sum_{n \in F} x_n, M_r)$ . (By condition (4)  $M_r > \sum_{n \in F} x_n$ .) Thus it is not the case that

$$\left\{\sum_{n\in F} x_n, x, x + \sum_{n\in F} x_n\right\} \subseteq A_i.$$

That is,  $\sum_{n \in F} x_n \notin A_i$  as desired.

2.10. LEMMA. Let  $\alpha = \{A_i\}_{i=1}^a$  be a partition of N. Then there exist n in N and a sequence  $\langle x_m \rangle_{m=1}^{\infty}$  in N such that  $FS(\langle x_m \rangle_{m=1}^{\infty}) \subseteq \bigcup_{k=1}^{n-1} F_{\alpha}(k, n)$ .

*Proof.* The proof is by induction on a, the number of elements of  $\alpha$ . If a = 1 the result is trivial. Assume the lemma is valid for any partition with a - 1 elements.

Suppose the conclusion fails. Then by Lemma 2.9 we have some *i* in  $\{1, 2, ..., a\}$  and some sequence  $\langle y_m \rangle_{m=1}^{\infty}$  such that  $FS(\langle y_m \rangle_{m=1}^{\infty}) \cap A_i = \emptyset$ . We may assume, by Lemma 2.2, that  $2^s | y_{m+1}$  whenever  $2^{s-1} \leq y_m$ . Let  $\tau$  be the natural map for  $FS(\langle y_m \rangle_{m=1}^{\infty})$  and let  $\beta = \{\tau(A_j) : j \in \{1, 2, ..., a\}$  and  $j \neq i\}$ . Then, since  $\tau(A_i) = \emptyset$ ,  $\beta$  is a partition of N with a - 1 elements. Consequently there exist r in N and  $\langle z_m \rangle_{m=1}^{\infty}$  such that  $FS(\langle z_m \rangle_{m=1}^{\infty}) \subseteq \bigcup_{k=1}^{r-1} F_{\beta}(k, r)$ . We may assume, by Lemma 2.2, that  $2^s | z_{m+1}$  whenever  $2^{s-1} \leq z_m$ . We also assume that  $2^s | z_m$  whenever  $2^{s-1} < r$ .

Now, let  $n = \tau^{-1}(r)$  and let  $x_m = \tau^{-1}(z_m)$  for each m. We claim that  $FS(\langle x_m \rangle_{m=1}^{\infty}) \subseteq \bigcup_{k=1}^{n-1} F_{\alpha}(k, n)$ . To see this, let  $F \subseteq_f N$ . Then, by Lemma 2.4,  $\tau(\sum_{m \in F} x_m) = \sum_{m \in F} z_m$ . Thus  $\tau(\sum_{m \in F} x_m) \in F_{\beta}(k, r)$  for some k < r. That is,  $\{k, \tau(\sum_{m \in F} x_m), \tau(\sum_{m \in F} x_m) + k\} \subseteq \tau(A_j)$  for some j in  $\{1, 2, ..., a\}$ . Thus,

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immediately  $\tau^{-1}(k) \in A_j$  and  $\sum_{m \in F} x_m \in A_j$ . But k < r so, if  $2^{s-1} \leq k$ , we have  $2^{s-1} < r$  so that  $2^s \mid z_m$  for each m. Thus  $2^s \mid \sum_{m \in F} z_m$ , so  $2^s \mid \tau(\sum_{m \in F} x_m)$ . Thus, by Lemma 2.4,  $\sum_{m \in F} x_m + \tau^{-1}(k) \in A_j$ . Noting finally that

$$\sum_{m\in F} x_m \geqslant \tau^{-1}(r) = n,$$

we have  $\sum_{m \in F} x_m \in F_{\alpha}'(\tau^{-1}(k), n)$  as desried.

Lemma 2.12 is the only result needed to prove the main theorem. It uses in its proof the following lemma, which is a partial generalization of Corollary 4 of [2]. Graham and Rothschild attribute the result there to J. Folkman (in a personal communication), R. Rado [4], and J. Sanders [5].

2.11. LEMMA. For every partiton  $\alpha$  of N with  $\alpha = \{A_i\}_{i=1}^a$ , there exists a function  $f_{\alpha} : N \to N$  such that, for each r in N, there exist i in  $\{1, 2, ..., a\}$  and  $\langle y_i \rangle_{i=1}^r$  satisfying:

- (1)  $FS(\langle y_j \rangle_{j=1}^r) \subseteq A_i$ ;
- (2) if  $j \in \{1, 2, ..., r 1\}$  and  $2^{s-1} \leq y_j$ , then  $2^s | y_{j+1}|$
- (3) if  $j \in \{1, 2, ..., r\}$ , then  $y_j \leq f_{\alpha}(j)$ .

**Proof.** For each  $\alpha$  choose  $p(\alpha)$  in N and a sequence  $\langle x_{\alpha,m} \rangle_{m=1}^{\infty}$  such that  $FS(\langle x_{\alpha,m} \rangle_{m=1}^{\infty}) \subseteq \bigcup_{k=1}^{p(\alpha)-1} F_{\alpha}(k, p(\alpha))$  and  $2^{s} | x_{\alpha,m+1}$  whenever  $2^{s-1} \leq x_{\alpha,m}$ . We can assume in addition that, for each  $m, 2^{s} | x_{\alpha,m}$  whenever  $2^{s-1} \leq p(\alpha)$ . Let  $\tau_{\alpha}$  be the natural map for  $FS(\langle x_{\alpha,m} \rangle_{m=1}^{\infty})$  and let  $\beta(\alpha) = \{\tau_{\alpha}(F_{\alpha}(k, p(\alpha))): k \in \{1, 2, ..., p(\alpha) - 1\}\}$ . Then  $\beta(\alpha)$  is a partition of N.

We define  $f_{\alpha}(n)$  inductively on *n* for every  $\alpha$  at once. Let  $f_{\alpha}(1) = p(\alpha) - 1$ and let  $f_{\alpha}(n + 1) = \tau_{\alpha}^{-1}(f_{\beta(\alpha)}(n))$ .

Now, with  $f_{\alpha}$  defined for every finite partition  $\alpha$  of N we prove the lemma inductively on r. If r = 1, let  $y_1 = 1$  and let i be the element of  $\{1, 2, ..., a\}$  that  $1 \in A_i$ . Condition (2) holds vacuously and (1) and (3) are trivial, since  $p(\alpha) \ge 2$ .

Let r > 1 and assume the lemma is valid for every partition  $\alpha$  at r - 1. Let  $\langle w_j \rangle_{j=1}^{r-1}$  and let k in  $\{1, 2, ..., p(\alpha) - 1\}$  be as guaranteed by the lemma for the partition  $\beta(\alpha)$  at r - 1. Let i be that element of  $\{1, 2, ..., a\}$  such that  $k \in A_j$ . Let  $y_1 = k$  and, for  $j \in \{2, ..., r\}$ , let  $y_j = \tau_{\alpha}^{-1}(w_{j-1})$ .

To verify condition (1), first let  $F \subseteq \{2,...,r\}$ . Then, by Lemma 2.4 and condition (2) for  $\beta(\alpha)$ ,  $\tau_{\alpha}(\sum_{j \in F} y_j) = \sum_{j \in F} w_{j-1}$ . But

$$\sum_{j\in F} w_{j-1} \in \tau_{\alpha}(F_{\alpha}(k, p(\alpha))) \quad \text{so} \quad \sum_{j\in F} y_{j} \in F_{\alpha}(k, p(\alpha)).$$

Thus  $\sum_{i \in F} y_i \in A_i$  and  $y_1 + \sum_{i \in F} y_i \in A_i$ . Finally, since  $y_1 \in A_i$  condition (1) is satisfied.

To see condition (2) note that, if  $2^{s-1} \leq y_1$ , then  $2^{s-1} < p(\alpha)$  so  $2^s | x_{\alpha,m}$ for every *m*. Consequently  $2^s | y_2$ . Now let  $j \in \{2,..., r-1\}$ . By Lemma 2.4 every element of  $F_j$  is less than every element of  $F_{j+1}$  where  $y_j = \sum_{t \in F_j} x_{\alpha,t}$ . Let *c* be the largest element of  $F_j$ . If  $2^{s-1} \leq y_j$ , then  $2^{s-1} \leq x_{\alpha,c}$  so  $2^s | x_{\alpha,t}$  for every *t* in  $F_{j+1}$  and consequently  $2^s | y_{j+1}$ .

Now consider condition (3). First  $y_1 = k \leq p(\alpha) - 1$ . Now let  $j \in \{2,..., r\}$ . Then  $w_{j-1} \leq f_{\beta(\alpha)}(j-1)$  and  $\tau_{\alpha}$  is order preservingso  $y_j \leq f_{\alpha}(j)$ .

2.12. LEMMA. For every partition  $\alpha$  of N, with  $\alpha = \{A_i\}_{i=1}^a$ , there exist a function  $f_{\alpha} : N \to N$  and an i in  $\{1, 2, ..., a\}$  such that, for every r in N, there exists  $\langle y_j \rangle_{j=1}^r$  such that  $FS(\langle y_j \rangle)_{j=1}^r \subseteq A_i$  and  $y_j \leq f_{\alpha}(j)$  whenever  $j \in \{1, 2, ..., r\}$ .

*Proof.* Let  $f_{\alpha}$  be as in Lemma 2.11. For each r in N let i(r) be that element of  $\{1, 2, ..., a\}$  whose existence is guaranteed by Lemma 2.11. Let  $i \in \{1, 2, ..., a\}$  such that i = i(r) for infinitely many r's.

Now let  $r \in N$  and let  $r' \in N$  such that  $r' \ge r$  and i = i(r'). If  $\langle y_j \rangle_{j=1}^{r'}$  is as guaranteed by Lemma 2.11, then  $\langle y_j \rangle_{j=1}^r$  will work here.

### 3. THE MAIN RESULTS

The proof now rests only on the compactness of the product space  $\{0, 1\}^N$ . For an element s of  $\{0, 1\}^N$  we define a sequence  $\langle x_{s,m} \rangle_{m=1}^{\infty}$  in  $N \cup \{0\}$  by agreeing that  $x_{s,m} = k$  where k is the *m*th element of N such that  $s_k = 1$ . If s has fewer than m non-zero coordinates, we agree that  $x_{s,m} = 0$ .

3.1. THEOREM. Let  $\alpha$  be a finite partition of N with  $\alpha = \{A_i\}_{i=1}^a$ . There exist i in  $\{1, 2, ..., a\}$  and a sequence  $\langle x_m \rangle_{m=1}^{\infty}$  such that  $FS(\langle x_m \rangle_{m=1}^{\alpha}) \subseteq A_i$ .

*Proof.* Let *i* and  $f_{\alpha}$  be as guaranteed by Lemma 2.12. For each *r* and *m* in *N* let  $A_{n,m} = \{s \in \{0, 1\}^N : \{x_{s,k} : k \in \{1, 2, ..., n\}\} \subseteq \{1, 2, ..., m\}$  and  $FS(\langle x_{s,k} \rangle_{k=1}^n) \subseteq A_i\}$ . Since whether or not  $s \in A_{n,m}$  is determined by the first *m* coordinates of *s*,  $A_{n,m}$  is closed. Now let  $n \in N$  and let  $\langle y_j \rangle_{j=1}^n$  be as guaranteed by Lemma 2.12. Let  $s \in \{0, 1\}^N$  such that  $s_{y_j} = 1$  for *j* in  $\{1, 2, ..., n\}$  and  $s_k = 0$  otherwise, then  $s \in \bigcap_{j=1} A_{j, f_{\alpha}(j)}$ .

We thus have that  $\{A_{n,m} : n \in N \text{ and } m = f_{\alpha}(n)\}$  is a family of closed sets in  $\{0, 1\}^N$  with the finite intersection property. Consequently there exists s in  $\bigcap_{n=1}^{\infty} A_{n,f_{\alpha}(n)}$ . Let  $x_m = x_{s,m}$  for every m. Let  $F \subseteq_f N$  and let n be the largest element of F. Then  $s \in A_{n,f_{\alpha}(n)}$  so  $\sum_{m \in F} x_m \in A_i$ . The proof is complete.

3.2. COROLLARY (Continuum Hypothesis). There exists an ultrafilter p on N such that  $\{x : A - x \in p\} \in p$  whenever  $A \in p$ . (Where

$$A - x = \{ y \in N : x + y \in A \}.$$

*Proof.* This statement was shown in [3] to be equivalent, in the presence of the continuum hypothesis, to Theorem 3.1.

The author is grateful to R. Graham and B. Rothshild for pointing out that the following generalization of [2, Corollary 3] might also be obtained in this manner.

3.3. COROLLARY. Let  $\Pi = \{F : F \subseteq_f N\}$ . If  $\Pi = \bigcup_{i=1}^{a} \Gamma_i$ , then there are a sequence  $\langle F_n \rangle_{n=1}^{\infty}$  in  $\Pi$  and an *i* in  $\{1, 2, ..., a\}$  such that  $\bigcup_{n \in G} F_n \in \Gamma_i$  whenever  $G \subseteq_f N$ .

*Proof.* Define  $\sigma: \Pi \to N$  by the rule  $\sigma(F) = \sum_{n \in F} 2^{n-1}$ . Then  $\sigma$  is one-to-one and onto. Let, for each *i* in  $\{1, 2, ..., a\}$ ,  $A_i = \sigma(\Gamma_i)$ . Then, by Theorem 3.1, there exist *i* in  $\{1, 2, ..., a\}$  and  $\langle x_n \rangle_{n=1}^{\infty}$  such that

$$FS(\langle x_n \rangle_{n=1}^{\infty}) \subseteq A_i$$
.

By Lemma 2.2 we may suppose that  $2^s | x_{n+1}$  whenever  $2^{s-1} \leq x_n$ .

Let  $F_n = \sigma^{-1}(x_n)$ , for each *n* in *N*. Then  $\{F_n : n \in N\}$  form a pairwise disjoint collection. Thus, if  $G \subseteq_f N$ , we have that

$$\sigma\left(\bigcup_{n\in G} F_n\right) = \sum \left\{2^{t-1} \colon t \in \bigcup_{n\in G} F_n\right\} = \sum_{n\in G} \left(\sum_{t\in F_n} 2^{t-1}\right)$$
$$= \sum_{n\in F} \sigma(F_n) = \sum_{n\in G} x_n \in A_i.$$

Thus  $\bigcup_{n \in G} F_n \in \sigma^{-1}(A_i) = \Gamma_i$  as desired.

The following very restricted partial generalizations of corollaries 1 and 2 of [2] are proved in a similar fashion, as was also noted by Graham and Rothschild.

3.4. COROLLARY. Let A be an  $\aleph_0$ -dimensional affine space over the field of 2 elements. If  $A = \bigcup_{i=1}^n B_i$ , then there are an  $\aleph_0$ -dimensional affine subspace A' of A and an i in  $\{1, 2, ..., n\}$  such that  $A' \subseteq B_i$ .

3.5. COROLLARY. Let V be an  $\aleph_0$ -dimensional vector space over the field of 2 elements and let  $\Pi$  be the set of one-dimensional subspaces of V. If  $\Pi = \bigcup_{i=1}^{n} \Gamma_i$ , then there are an  $\aleph_0$ -dimensional subspace V' of V and an i in  $\{1, 2, ..., n\}$  such that every one-dimensional subspace of V' is an element of  $\Gamma_i$ .

It should be remarked finally that Theorem 3.1 and Corollary 3.3 are not, strictly speaking, generalizations of Corollaries 4 and 3 of [2], respectively. For there is no bound given on  $x_i$  valid for all partitions with a given number of elements. Indeed, no such bound can be obtained, for one can let the first cell of a partition consist of arbitrarily long initial segments of N.

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