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## Continuous families of coalgebras

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### Abstract

Given a small pretopos  $\mathbf{P}$ , we consider the category  $\mathfrak{Mod}(\mathbf{P})$  of models of  $\mathbf{P}$  indexed over topological spaces. By considering indexed categories of coalgebras, we show that for any indexed functor  $F: \mathfrak{Mod}(\mathbf{P}) \rightarrow \mathfrak{Mod}(\mathbf{Q})$ , where  $\mathbf{Q}$  is another small pretopos, the functor  $F^1: \mathbf{Mod}(\mathbf{P}) \rightarrow \mathbf{Mod}(\mathbf{Q})$  preserves filtered colimits. © 1998 Elsevier Science B.V. All rights reserved.

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### 1. Introduction

A pretopos is a category  $\mathbf{P}$  that is left exact, has strict initial object, stable disjoint finite coproducts and stable quotients of equivalence relations (see [7]). A functor between pretoposes that preserves the structure is called elementary. In [8] Makkai and Reyes explore the relation between pretoposes and first order coherent theories. We can regard a small pretopos  $\mathbf{P}$  as a first-order coherent theory. The category of models,  $\mathbf{Mod}(\mathbf{P})$ , for the coherent theory  $\mathbf{P}$  is the full subcategory of  $\mathbf{Set}^{\mathbf{P}}$  whose objects are elementary functors. The category  $\mathbf{Mod}(\mathbf{P})$  has filtered colimits and they are preserved by the inclusion  $\mathbf{Mod}(\mathbf{P}) \rightarrow \mathbf{Set}^{\mathbf{P}}$ . In general, we cannot guarantee the existence of other kinds of colimits nor can we guarantee the existence of any kind of limit in  $\mathbf{Mod}(\mathbf{P})$ . However, as a consequence of Los theorem (see [7]) we have that the ultraproduct in  $\mathbf{Set}^{\mathbf{P}}$  of a family of elementary functors is again an elementary functor. That is,  $\mathbf{Mod}(\mathbf{P})$  has ultraproducts and they are pointwise.

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Considering filtered colimits, it seems reasonable to ask what extra structure on  $\text{Mod}(\mathbf{P})$  and  $\text{Set}$  would guarantee that a functor  $F: \text{Mod}(\mathbf{P}) \rightarrow \text{Set}$  preserving the extra structure, preserves filtered colimits.

$\text{Mod}(\mathbf{P})$  can be the given structure of an indexed category over the category  $\text{Top}$  of topological spaces and continuous maps, in the sense of Paré and Schumacher [9], i.e., given a pretopos  $\mathbf{P}$  define the  $\text{Top}$ -indexed category  $\mathfrak{Mod}(\mathbf{P})$  as follows: For a topological space  $X$ , the category  $\mathfrak{Mod}(\mathbf{P})^X$  is the full subcategory of  $\text{Sh}(X)^{\mathbf{P}}$  whose objects are elementary functors, where  $\text{Sh}(X)$  is the category of sheaves over  $X$ . Given another topological space  $Y$  and a continuous function  $f: Y \rightarrow X$ , define  $f^*: \mathfrak{Mod}(\mathbf{P})^X \rightarrow \mathfrak{Mod}(\mathbf{P})^Y$  by composition with the usual  $f^*: \text{Sh}(X) \rightarrow \text{Sh}(Y)$ . This definition works because  $f^*: \text{Sh}(X) \rightarrow \text{Sh}(Y)$  is an elementary functor. The category  $\text{Set}$  can also be indexed. Denote by  $\mathfrak{Set}$  the  $\text{Top}$ -indexed category such that  $\mathfrak{Set}^X = \text{Sh}(X)$  and  $f^*: \mathfrak{Set}^X \rightarrow \mathfrak{Set}^Y$  is the usual  $f^*: \text{Sh}(X) \rightarrow \text{Sh}(Y)$ . Then  $\mathfrak{Set}$  is the category of sets suitably topologized (see [4]). Notice that  $\mathfrak{Mod}(\mathbf{P})^1 = \text{Mod}(\mathbf{P})$  and  $\mathfrak{Set}^1 = \text{Set}$ . We show that for any  $\text{Top}$ -indexed functor  $F: \mathfrak{Mod}(\mathbf{P}) \rightarrow \mathfrak{Set}$  we have that the functor  $F^1: \text{Mod}(\mathbf{P}) \rightarrow \text{Set}$  preserves filtered colimits. To do this we generalize a result of Lever.

Lever in [5] showed that for any  $\text{Top}$ -indexed functor  $F: \mathfrak{Set} \rightarrow \mathfrak{Set}$ , the functor  $F^1: \text{Set} \rightarrow \text{Set}$  preserves filtered colimits. Furthermore, the assignment  $F \mapsto F^1$  is an equivalence  $(\ )^1: \text{Top-ind}(\mathfrak{Set}, \mathfrak{Set}) \rightarrow \text{Filt}(\text{Set}, \text{Set})$  where  $\text{Top-ind}$  is the category of categories indexed over  $\text{Top}$  and  $\text{Filt}$  is the category of categories with filtered colimits and filtered colimit preserving functors. We generalize the result in the following way: Given a category  $\mathbf{A}$  with filtered colimits and products we construct a  $\text{Top}$ -indexed category  $\mathfrak{A}$ . For a topological space  $X$ , the category  $\mathfrak{A}^X$  is the category of coalgebras for a comonad defined on  $\mathbf{A}^{|X|}$  where  $|X|$  is the underlying set of the space  $X$ . We will have that  $\mathfrak{A}^1 = \mathbf{A}$  (see the definition below). For  $\mathbf{A} = \text{Set}$  we obtain  $\mathfrak{A} = \mathfrak{Set}$ . We show that given categories  $\mathbf{A}$  and  $\mathbf{B}$  with filtered colimits and products in which the filtered colimits satisfy an extra condition with absolute equalizers and products, if  $\mathfrak{A}, \mathfrak{B}$  are their corresponding  $\text{Top}$ -indexed categories and  $F: \mathfrak{A} \rightarrow \mathfrak{B}$  is a  $\text{Top}$ -indexed functor then  $F^1: \mathbf{A} \rightarrow \mathbf{B}$  preserves filtered colimits and the functor  $(\ )^1: \text{Top-ind}(\mathfrak{A}, \mathfrak{B}) \rightarrow \text{Filt}(\mathbf{A}, \mathbf{B})$  is an equivalence of categories. We follow the same strategy for the proof as the one in [5].

When we apply the above construction to a presheaf category  $\mathbf{A} = \text{Set}^{\mathbf{P}}$  we denote the result by  $\mathfrak{Set}^{\mathbf{P}}$ . With  $\mathbf{P}$  a pretopos we will have  $\mathfrak{Mod}(\mathbf{P})^X$  a full subcategory of  $(\mathfrak{Set}^{\mathbf{P}})^X$  with  $f^*: \mathfrak{Mod}(\mathbf{P})^X \rightarrow \mathfrak{Mod}(\mathbf{P})^Y$  the restriction of  $f^*: (\mathfrak{Set}^{\mathbf{P}})^X \rightarrow (\mathfrak{Set}^{\mathbf{P}})^Y$ . This observation will allow us to prove that for any  $\text{Top}$ -indexed functor  $F: \mathfrak{Mod}(\mathbf{P}) \rightarrow \mathfrak{Set}$  we have that  $F^1: \text{Mod}(\mathbf{P}) \rightarrow \text{Set}$  preserves filtered colimits.

In the general case we take full subcategories  $\mathbf{A}_0$  of  $\mathbf{A}$  and  $\mathbf{B}_0$  of  $\mathbf{B}$  where  $\mathbf{A}$  and  $\mathbf{B}$  satisfy the conditions mentioned above. Under some closure conditions on these subcategories we obtain sub $\text{Top}$ -indexed categories  $\mathfrak{A}_0, \mathfrak{B}_0$  of  $\mathfrak{A}$  and  $\mathfrak{B}$ . In this case, for any  $\text{Top}$ -indexed functor  $F: \mathfrak{A}_0 \rightarrow \mathfrak{B}_0$  we have that  $F^1: \mathbf{A}_0 \rightarrow \mathbf{B}_0$  preserves filtered colimits.

It is worthwhile to note that ultraproducts play a central role throughout the paper. Given a filter  $(I, \mathcal{F})$ , that is to say, a set  $I$  and a filter  $\mathcal{F}$  on  $I$ , and a category  $\mathbf{A}$

with filtered colimits and products we define the reduced product functor  $\prod_{\mathcal{F}} : \mathbf{A}^I \rightarrow \mathbf{A}$  such that for any  $\langle a_i \rangle_I : \langle A_i \rangle_I \rightarrow \langle A'_i \rangle_I$  in  $\mathbf{A}^I$  we have  $\prod_{\mathcal{F}} \langle A_i \rangle_I = \varinjlim_{J \in \mathcal{F}} \prod_{j \in J} A_j$ , and  $\prod_{\mathcal{F}} \langle a_i \rangle_I = \varinjlim_{J \in \mathcal{F}} \prod_{j \in J} a_j$ . In particular, when we have an ultrafilter  $(I, \mathcal{U})$  and a **Top**-indexed functor  $F : \mathfrak{A} \rightarrow \mathfrak{B}$  we obtain a natural isomorphism  $\gamma_{F\mathcal{U}} : F^1 \circ \prod_{\mathcal{U}} \rightarrow \prod_{\mathcal{U}} \circ F^1$ . From these natural isomorphisms we can recover the indexed functor  $F$  uniquely. The same can be said for a **Top**-indexed functor  $F : \mathfrak{A}_0 \rightarrow \mathfrak{B}_0$ .

## 2. Continuous families of coalgebras

### 2.1. Notation

All through the paper we assume that  $\mathbf{A}$  and  $\mathbf{B}$  are categories with filtered colimits and products,  $X, Y$  are topological spaces and  $f : Y \rightarrow X$  is a continuous function. Given a point  $x \in X$  denote by  $\mathcal{O}_x = \{U \subset X \mid U \text{ is an open neighborhood of } x\}$ . Denote by  $\mathcal{N}_x = \{J \subset X \mid J \text{ is a neighborhood of } x\}$ .  $\mathcal{N}_x$  is clearly a filter on  $|X|$ . Notice that  $\prod_{\mathcal{N}_x} (\langle A_x \rangle) \simeq \varinjlim_{U \in \mathcal{O}_x} \prod_{y \in U} A_y$  for any  $\langle A_x \rangle$  in  $\mathbf{A}^I$ . This means that we can restrict to open sets when using the universal property of the colimit to define an arrow out of  $\prod_{\mathcal{N}_x} (\langle A_x \rangle)$ . Given a filter  $(I, \mathcal{F})$  and an object  $\langle A_i \rangle_I$  in  $\mathbf{A}^I$ , we denote its image under the reduced product functor  $\prod_{\mathcal{F}}$  by  $\prod A_i / \mathcal{F}$ .

### 2.2. Continuous families of coalgebras

The definition of the cotriples we need is a direct generalization of the cotriples whose coalgebras are categories of sheaves over topological spaces.

**Definition 2.1.** Define the cotriple  $\mathbf{G}^X = (G^X, \varepsilon^X, \delta^X)$  over  $\mathbf{A}^{|X|}$  as follows: The functor  $G^X : \mathbf{A}^{|X|} \rightarrow \mathbf{A}^{|X|}$  is the unique functor such that for every  $x \in X$  the triangle

$$\begin{array}{ccc}
 \mathbf{A}^{|X|} & \xrightarrow{G^X} & \mathbf{A}^{|X|} \\
 \searrow \Pi_{\mathcal{N}_x} & & \swarrow p_x \\
 & \mathbf{A} & 
 \end{array}$$

commutes, where  $p_x$  is the  $x$ th projection. Define  $\varepsilon^X : G^X \rightarrow 1$  such that the  $x$ th component  $(\varepsilon^X \langle A_x \rangle)_x$  of  $\varepsilon^X \langle A_x \rangle$  is the unique map that makes the diagram

$$\begin{array}{ccc}
 \prod A_y / \mathcal{N}_x & \xrightarrow{(\varepsilon^X \langle A_x \rangle)_x} & A_x \\
 \swarrow i_j & & \nwarrow \pi_x \\
 & \prod_{y \in J} A_y & 
 \end{array}$$

commute for every  $J \in \mathcal{N}_x$ . Now, we define  $\delta^X : G^X \rightarrow G^X G^X$ . Let  $x \in X$  and  $U \in \mathcal{O}_x$ . Induce the unique map  $\zeta_U : \prod_{u \in U} A_u \rightarrow \prod_{u \in U} (\prod A_r / \mathcal{N}_u)$  that makes the diagram

$$\begin{array}{ccc} \prod_{u \in U} A_u & \xrightarrow{\zeta_U} & \prod_{u \in U} (\prod A_r / \mathcal{N}_u) \\ i_U \downarrow & \swarrow \pi_u & \\ \prod A_r / \mathcal{N}_u & & \end{array}$$

commute for every  $u \in U$ . Notice that we need  $U$  open so that it is also a neighborhood of  $u$ . Define the  $x$ th component

$$(\delta^X \langle A_x \rangle)_x : \prod A_u / \mathcal{N}_x \rightarrow \prod \left( \prod A_r / \mathcal{N}_u \right) / \mathcal{N}_x$$

of  $\delta^X \langle A_x \rangle$  as the arrow determined by  $\varinjlim_{U \in \mathcal{O}_x} \zeta_U$ .

It is not hard to see that  $(G^X, \varepsilon^X, \delta^X)$  is indeed a cotriple. As a matter of fact, this cotriple is induced by the adjunction  $\mathbf{A}^{|X|} \begin{array}{c} \xleftarrow{S} \\ \xrightarrow{R} \end{array} \mathbf{A}^{\mathcal{O}(X)^{op}}$ , where  $\mathcal{O}(X)$  is the category of opens of  $X$  with inclusions as arrows,  $S$  is the stalks functor: for  $\sigma : F \rightarrow F'$  in  $\mathbf{A}^{\mathcal{O}(X)^{op}}$ , we have  $S(F) = \langle \lim_{U \ni x} F U \rangle_x$  and  $S(\sigma) = \langle \lim_{U \ni x} \sigma_U \rangle_x$ ; and  $R$  is such that for any  $\langle f_x \rangle_x : \langle A_x \rangle_x \rightarrow \langle A_x \rangle_x$  in  $\mathbf{A}^{|X|}$  we have  $R \langle A_x \rangle_x (U) = \prod_{x \in U} A_x$  and  $R \langle f_x \rangle_x (U) = \prod_{x \in U} f_x$  (see [4]).

**Definition 2.2.** The Top-indexed category  $\mathfrak{A}$  is defined as follows:  $\mathfrak{A}^X$  is the category  $(\mathbf{A}^{|X|})_{G^X}$  of  $G^X$  coalgebras. Let  $\langle \tau_x \rangle_x : \langle A_x \rangle_x \rightarrow \langle \prod A_u / \mathcal{N}_u \rangle_x$  be a coalgebra in  $\mathfrak{A}^X$ . Given  $y \in Y$  and  $J \in \mathcal{N}_y$  we have that  $f^{-1} J \in \mathcal{N}_y$ . There is a unique arrow

$$\xi_y : \prod A_w / \mathcal{N}_{f_y} \rightarrow \prod A_{f_v} / \mathcal{N}_{f_y}$$

that makes the diagram

$$\begin{array}{ccc} \prod A_w / \mathcal{N}_{f_y} & \xrightarrow{\xi_y} & \prod A_{f_v} / \mathcal{N}_{f_y} \\ i_J \uparrow & & \uparrow i_{f^{-1}J} \\ \prod_{w \in J} A_w & \xrightarrow{\langle \pi_{f_v} \rangle} & \prod_{v \in f^{-1}J} A_w \end{array}$$

commute for every  $J \in \mathcal{N}_{f_y}$ , where  $\pi_{f_v} : \prod_{w \in J} A_w \rightarrow A_{f_v}$  is the projection. Let  $f^*(\langle \tau_x \rangle_x) = \langle \xi_y \circ \tau_{f_y} \rangle_y : \langle A_{f_y} \rangle_y \rightarrow \langle \prod A_{f_v} / \mathcal{N}_{f_y} \rangle_y$ . Given an arrow  $\langle a_x \rangle_x : \langle \tau_x \rangle_x \rightarrow \langle \tau'_x \rangle_x$  in  $\mathfrak{A}^X$  define  $f^*(\langle a_x \rangle_x) = \langle a_{f_y} \rangle_y$ .

It is not hard to show that this does define a functor  $f^* : \mathfrak{A}^X \rightarrow \mathfrak{A}^Y$ . Furthermore,  $\mathfrak{A}$  is then a strict Top-indexed category, that is to say, all the coherence isomorphisms are identities.

We could have defined the category at  $X$  to be the full subcategory  $Sh_{\mathbf{A}}(X)$  of  $\mathbf{A}^{c(X)^{op}}$  whose functors satisfy the usual exactness condition. Under the assumption that  $\mathbf{A}$  is complete, we obtain a right adjoint  $\Psi : \mathfrak{A}^X \rightarrow \mathbf{A}^{c(X)^{op}}$  to the comparison functor  $\Phi : \mathbf{A}^{c(X)^{op}} \rightarrow \mathfrak{A}^X$  (see [2]). It is shown in [10] that for any presheaf  $F$  we have that  $\Psi\Phi F$  is a sheaf. Furthermore, in the same paper it is shown that the composition  $\Psi\Phi$  is left adjoint to the inclusion  $Sh_{\mathbf{A}}(X) \rightarrow \mathbf{A}^{c(X)^{op}}$  if the stalks functor  $S : Sh_{\mathbf{A}}(X) \rightarrow \mathbf{A}^{|X|}$  reflects isomorphisms and filtered colimits of monomorphisms are monomorphisms in  $\mathbf{A}$ . This reflector is used in [4] to define  $f^* : Sh_{\mathbf{A}}(X) \rightarrow Sh_{\mathbf{A}}(Y)$  for any continuous function  $f : Y \rightarrow X$ . Also from [10], if the stalks functor  $S : Sh_{\mathbf{A}}(X) \rightarrow \mathbf{A}^{|X|}$  preserves equalizers of  $S$ -split pairs then  $\Psi : \mathfrak{A}^X \rightarrow \mathbf{A}^{c(X)^{op}}$  is tripleable, and as a consequence, the categories  $Sh_{\mathbf{A}}(X)$  and  $\mathfrak{A}^X$  are equivalent.

We however do not require  $\mathbf{A}$  to have equalizers, and pursue our investigation with the categories of coalgebras as stated above. Observe that the definition of  $f^*$  is fairly straightforward in this case. We point out that the condition that the stalks functor  $S : Sh_{\mathbf{A}}(X) \rightarrow \mathbf{A}^{|X|}$  preserves equalizers of  $S$ -split pairs is closely related to the condition given in Section 2.4 below, relating filtered colimits and absolute equalizers that we do require  $\mathbf{A}$  to satisfy.

When  $\mathbf{A}$  is the category **Set**, we have that  $\mathfrak{A}$  is equivalent, as an indexed category, to  $\mathfrak{S}et$ .

### 2.3. Examples of coalgebras

Let us take a look at several topological spaces and their corresponding coalgebras.

Let  $(I, \mathcal{F})$  be a filter. Define the topological space  $I_{\mathcal{F}}$  whose set of points is  $I \cup \{\infty_{\mathcal{F}}\}$ , with  $\infty_{\mathcal{F}} \notin I$ . The topology given by  $U \subset I \cup \{\infty_{\mathcal{F}}\}$  open iff  $[\infty_{\mathcal{F}} \in U \implies U - \{\infty_{\mathcal{F}}\} \in \mathcal{F}]$ .  $\mathfrak{A}^{I_{\mathcal{F}}}$  is equivalent to the category whose objects are arrows  $\tau : A_{\infty_{\mathcal{F}}} \rightarrow \prod A_i / \mathcal{F}$ , and whose morphisms  $\tau \rightarrow \tau'$  are families  $\langle f_{\infty_{\mathcal{F}}}, \langle f_i \rangle \rangle : \langle A_{\infty_{\mathcal{F}}}, \langle A_i \rangle \rangle \rightarrow \langle A'_{\infty_{\mathcal{F}}}, \langle A'_i \rangle \rangle$  that make the square

$$\begin{array}{ccc}
 A_{\infty_{\mathcal{F}}} & \xrightarrow{\tau} & \prod A_i / \mathcal{F} \\
 \downarrow f_{\infty_{\mathcal{F}}} & & \downarrow \prod f_i / \mathcal{F} \\
 A'_{\infty_{\mathcal{F}}} & \xrightarrow{\tau'} & \prod A'_i / \mathcal{F}
 \end{array}$$

commute. Assume now we have another filter  $\mathcal{E}$  over the same set  $I$  such that  $\mathcal{F} \subset \mathcal{E}$ . We define the continuous function  $h_{\mathcal{E}\mathcal{F}} : I_{\mathcal{E}} \rightarrow I_{\mathcal{F}}$  such that  $h_{\mathcal{E}\mathcal{F}}(\infty_{\mathcal{E}}) = \infty_{\mathcal{F}}$  and  $h_{\mathcal{E}\mathcal{F}}(i) = i$  for all  $i \in I$ . In the description given above the action of  $h_{\mathcal{E}\mathcal{F}}^* : \mathfrak{A}^{I_{\mathcal{F}}} \rightarrow \mathfrak{A}^{I_{\mathcal{E}}}$  is as follows. The image of  $\tau : A_{\infty_{\mathcal{F}}} \rightarrow \prod A_i / \mathcal{F}$  is the composition  $A_{\infty_{\mathcal{F}}} \xrightarrow{\tau} \prod A_i / \mathcal{F} \rightarrow \prod A_i / \mathcal{E}$ ,

where the second arrow makes the diagram

$$\begin{array}{ccc}
 \prod A_i / \mathcal{F} & \xrightarrow{\quad} & \prod A_i / \mathcal{E} \\
 & \swarrow i_j & \searrow i_j \\
 & \prod_{j \in J} A_j &
 \end{array}$$

commute for every  $J \in \mathcal{F}$ . Given  $J_0 \subset I$ , denote by  $\mathcal{S}(J_0)$  the filter generated by  $J_0$ . Notice that  $\prod A_i / \mathcal{S}(J) \simeq \prod_{j \in J_0} A_j$ .

Let  $X$  be a topological space and  $x_0 \in X$ . Let  $I = |X| - \{x_0\}$  and define  $\mathcal{F}_{x_0} = \{J - \{x_0\} \mid J \in \mathcal{N}_{x_0}\}$ .  $\mathcal{F}_{x_0}$  is a (possibly degenerate) filter on  $I$ . Denote  $I_{\mathcal{F}_{x_0}}$  by  $I_{x_0}$ . We have a continuous function  $h_{x_0} : I_{x_0} \rightarrow X$  such that  $h_{x_0}(\infty) = x_0$  and  $h_{x_0}(u) = u$  for every  $u \in I$ . For any coalgebra  $\langle \tau_x \rangle$  in  $\mathfrak{A}^X$  we have that

$$h_{x_0}^* \langle \tau_x \rangle = \left( A_{x_0} \xrightarrow{\tau_{x_0}} \prod A_u / \mathcal{N}_x \rightarrow \prod A_u / \mathcal{F}_x \right),$$

where the last arrow is obtained by omitting the factor  $x$  in all the products.

**Lemma 2.3.** *If filtered colimits commute with finite products in  $\mathbf{A}$ , then  $\tau_{x_0}$  can be recovered from the composition  $A_{x_0} \xrightarrow{\tau_{x_0}} \prod A_u / \mathcal{N}_{x_0} \rightarrow \prod A_u / \mathcal{F}_x$ .*

**Proof.** The condition implies that

$$\prod A_u / \mathcal{N}_{x_0} \xrightarrow{\simeq} A_{x_0} \times \prod A_u / \mathcal{F}_{x_0}.$$

Since the diagram

$$\begin{array}{ccc}
 A_{x_0} & \xrightarrow{\tau_{x_0}} & \prod A_u / \mathcal{N}_{x_0} \\
 & \searrow \downarrow \iota_{A_{x_0}} & \downarrow (\varepsilon^X \langle \tau_x \rangle)_{x_0} \\
 & & A_{x_0}
 \end{array}$$

commutes, the result follows.  $\square$

Denote the Sierpinski space by  $S$ , i.e.,  $S$  has two points, 0, 1, and its only nontrivial open set is  $\{1\}$ . The category  $\mathfrak{A}^S$  is isomorphic to  $\mathbf{A}^\rightarrow$ . Given  $j_0 \in J \subset I$  we have a continuous function  $h_{j_0 J} : S \rightarrow I_{\mathcal{S}(J)}$  such that  $h_{j_0 J}(0) = \infty_{\mathcal{S}(J)}$  and  $h_{j_0 J}(1) = j_0$ . Then  $h_{j_0 J}^*$  sends  $\tau : A_{\infty_{\mathcal{S}(J)}} \rightarrow \prod_{j \in J} A_j$  to  $A_{\infty_{\mathcal{S}(J)}} \xrightarrow{\tau} \prod_{j \in J} A_j \xrightarrow{\tau_{j_0}} A_{j_0}$ .

Let  $\mathbf{D}$  be a small directed preorder. Denote by  $TD$  the topological space whose points are the objects of  $\mathbf{D}$  endowed with the Alexandroff topology. That is,  $U \subset TD$  open if and only if  $U$  is an up-closed subset of  $\mathbf{D}$ . Given  $d$  in  $TD$  we have that  $\mathcal{N}_d$  has a minimum, namely  $\{d' \mid d' \geq d\}$ . Therefore,  $\prod A_d / \mathcal{N}_d \simeq \prod_{d' \geq d} A_{d'}$  for any family  $\langle A_d \rangle$ . It follows that  $\mathfrak{A}^{TD}$  is isomorphic to  $\mathbf{A}^{\mathbf{D}}$ . Denote by  $T'D$  the topological space obtained from  $TD$  by adding an extra point,  $\infty$ . The topology of  $T'D$  consists of those

sets  $U$  such that  $U = \emptyset$  or  $[\infty \in U$  and  $U - \{\infty\}$  is up-closed in  $\mathbf{D}$ ]. The inclusion  $i_{\mathbf{D}} : T\mathbf{D} \rightarrow T'\mathbf{D}$  is continuous. For reasons that will become clear in the following section we want the functor  $i_{\mathbf{D}}^* : \mathfrak{A}^{T'\mathbf{D}} \rightarrow \mathfrak{A}^{T\mathbf{D}}$  to be an equivalence. To prove this we will use Beck’s tripleability theorem (see [6]). However, we need an extra condition on  $\mathbf{A}$  that we introduce in the next section.

If  $\mathbf{D} = \mathbf{2}$ , the ordered set with two elements, 0 and 1, with  $0 \leq 1$ , then  $T\mathbf{D}$  is Sierpinski’s space  $S$ . In the topology of  $T'\mathbf{2}$  it is not possible to distinguish the points 1 and  $\infty$ . This implies that  $i_2^* : \mathfrak{A}^{T'\mathbf{2}} \rightarrow \mathfrak{A}^{T\mathbf{2}}$  is an equivalence.

### 2.4. Absolute equalizers

Let  $\mathbf{D}$  be a small directed preorder and  $H : \mathbf{D} \rightarrow \mathbf{A}^{\rightrightarrows}$  be a diagram. Given  $d \in \mathbf{D}$  denote  $Hd$  by  $H_0d \begin{smallmatrix} \xrightarrow{h_0d} \\ \xrightarrow{h_1d} \end{smallmatrix} H_1d$ .

**Definition 2.4.** We say that filtered colimits respect absolute equalizers in  $\mathbf{A}$  if for every directed preorder  $\mathbf{D}$  and any diagram  $H : \mathbf{D} \rightarrow \mathbf{A}^{\rightrightarrows}$  the following condition is satisfied. If for every  $d \in \mathbf{D}$  the pair  $(h_0d, h_1d)$  has an absolute equalizer  $e_d : E_d \rightarrow H_0d$  and the pair

$$\lim_{\rightarrow d} H_0d \begin{smallmatrix} \xrightarrow{\lim_{\rightarrow d} h_0d} \\ \xrightarrow{\lim_{\rightarrow d} h_1d} \end{smallmatrix} \lim_{\rightarrow d} H_1d$$

has an absolute equalizer, then the diagram

$$\lim_{\rightarrow d} E_d \begin{smallmatrix} \xrightarrow{\lim_{\rightarrow d} e_d} \\ \xrightarrow{\lim_{\rightarrow d} h_0d} \\ \xrightarrow{\lim_{\rightarrow d} h_1d} \end{smallmatrix} \lim_{\rightarrow d} H_0d \begin{smallmatrix} \xrightarrow{\lim_{\rightarrow d} h_0d} \\ \xrightarrow{\lim_{\rightarrow d} h_1d} \end{smallmatrix} \lim_{\rightarrow d} H_1d$$

is an equalizer.

Even though the condition is rather technical, notice that it is satisfied in any left-exact category with filtered colimits in which filtered colimits commute with finite limits. In particular, any locally finitely presentable category satisfies the condition.

### 2.5. Coalgebras for the space $T'\mathbf{D}$

We assume that filtered colimits respect absolute equalizers on  $\mathbf{A}$ . Under this circumstances we show that the category  $\mathfrak{A}^{T'\mathbf{D}}$  is equivalent to  $\mathbf{A}^{\mathbf{D}}$ .

Define  $L : \mathbf{A}^{\mathbf{D}} \rightarrow \mathbf{A}^{|T'\mathbf{D}|}$  such that  $L(\{A_d \xrightarrow{\sigma_{dd'}} A_{d'}\}_{d \leq d'}) = (\lim_{\rightarrow d} A_d, \langle A_d \rangle_d)$ , where the first coordinate corresponds to the point  $\infty$ . If

$$\{f_d\} : \{A_d \xrightarrow{\sigma_{dd'}} A_{d'}\}_{d \leq d'} \rightarrow \{B_d \xrightarrow{\tau_{dd'}} B_{d'}\}_{d \rightarrow d'}$$

is an arrow in  $\mathbf{A}^{\mathbf{D}}$ , then define  $L(\{f_d\}) = (\lim_{\rightarrow d} f_d, \langle f_d \rangle)$ .

**Lemma 2.5.** *If filtered colimits respect pointwise absolute equalizers and  $\mathbf{D}$  is a small directed poset, then the functor  $L: \mathbf{A}^{\mathbf{D}} \rightarrow \mathbf{A}^{|\mathbf{T}^{\mathbf{D}}|}$  defined above is cotripleable.*

**Proof.** We use Beck’s tripleability theorem (see [6]). First, we need a right adjoint. Define  $R: \mathbf{A}^{|\mathbf{T}^{\mathbf{D}}|} \rightarrow \mathbf{A}^{\mathbf{D}}$  such that

$$R((A_\infty, \langle A_d \rangle)) = \left\{ A_\infty \times \prod_{d'' \geq d} A_{d''} \xrightarrow{A_\infty \times p_{dd'}} A_\infty \times \prod_{d'' \geq d'} A_{d''} \right\}_{d \leq d'}$$

where  $p_{dd'}$  makes the diagram

$$\begin{array}{ccc} \prod_{d'' \geq d} A_{d''} & \xrightarrow{p_{dd'}} & \prod_{d'' \geq d'} A_{d''} \\ \pi_{d''} \downarrow & & \downarrow \pi_{d''} \\ A_{d''} & \xrightarrow{1_{A_{d''}}} & A_{d''} \end{array}$$

commute for every  $d'' \geq d$ . If  $(f_\infty, \langle f_d \rangle): (A_\infty, \langle A_d \rangle) \rightarrow (B_\infty, \langle B_d \rangle)$  then

$$R(f_\infty, \langle f_d \rangle) = \left\{ f_\infty \times \prod_{d' \geq d} f_d \right\}.$$

$R$  is right adjoint to  $L$ .

$L$  clearly reflects isomorphisms.

Suppose  $\{f_d\}, \{g_d\}: \{A_d \rightarrow A_{d'}\}_{d \leq d'} \rightarrow \{B_d \rightarrow B_{d'}\}_{d \leq d'}$  is a parallel pair in  $\mathbf{A}^{\mathbf{D}}$  such that  $L(\{f_d\}), L(\{g_d\})$  has an absolute equalizer

$$(E_\infty, \langle E_d \rangle) \xrightarrow{(e_\infty, \langle e_d \rangle)} (\varinjlim_d A_d, \langle A_d \rangle) \xrightarrow[\varinjlim_d g_d, \langle g_d \rangle]{(\varinjlim_d f_d, \langle f_d \rangle)} (\varinjlim_d B_d, \langle B_d \rangle).$$

Projecting we obtain, the following absolute equalizers:

$$E_d \xrightarrow{e_d} A_d \xrightarrow[g_d]{f_d} B_d \quad E_\infty \xrightarrow{e_\infty} \varinjlim_d A_d \xrightarrow[\varinjlim_d g_d]{\varinjlim_d f_d} \varinjlim_d B_d$$

where  $d$  is any element of  $\mathbf{D}$ .



Therefore, for every  $d \leq d'$  in  $\mathbf{D}$  we can induce an arrow  $E_d \rightarrow E_{d'}$  such that

$$\begin{array}{ccc} E_d & \xrightarrow{e_d} & A_d \\ \downarrow & & \downarrow \\ E_{d'} & \xrightarrow{e_{d'}} & A_{d'} \end{array}$$

commutes. It is easily seen that we obtain an equalizer diagram

$$\{E_d \rightarrow E_{d'}\}_{d \leq d'} \xrightarrow{\{e_d\}} \{A_d \rightarrow A_{d'}\}_{d \leq d'} \begin{array}{c} \xrightarrow{\{f_d\}} \\ \xrightarrow{\{g_d\}} \end{array} \{B_d \rightarrow B_{d'}\}_{d \leq d'}.$$

Since filtered colimits respect pointwise absolute equalizers we obtain that  $L$  preserves these equalizers. It is clear that  $L$  reflects these equalizers. Therefore,  $L$  is cotripleable.  $\square$

Denote the comparison morphism by  $\Phi_{\mathbf{D}}: \mathbf{A}^{\mathbf{D}} \rightarrow \mathfrak{U}^{T'\mathbf{D}}$ . It is not hard to see that a pseudo-inverse for the composition  $\mathfrak{U}^{T\mathbf{D}} \xrightarrow{\cong} \mathbf{A}^{\mathbf{D}} \xrightarrow{\Phi_{\mathbf{D}}} \mathfrak{U}^{T'\mathbf{D}}$  is  $i^*$  where  $i = i_{\mathbf{D}}: T\mathbf{D} \rightarrow T'\mathbf{D}$  is the inclusion. Let  $\Psi_{\mathbf{D}} = (\mathfrak{U}^{T'\mathbf{D}} \xrightarrow{i^*} \mathfrak{U}^{T\mathbf{D}} \xrightarrow{\cong} \mathbf{A}^{\mathbf{D}})$ .

**Corollary 2.6.** *If filtered colimits respect pointwise absolute equalizers in  $\mathbf{A}$  and  $\mathbf{D}$  is a small directed poset, then the diagram*

$$\begin{array}{ccc} \mathfrak{U}^{T'\mathbf{D}} & \xrightarrow{\Psi_{\mathbf{D}}} & \mathbf{A}^{\mathbf{D}} \\ & \searrow \infty^* & \swarrow \lim \\ & \mathbf{A} & \end{array}$$

commutes up to isomorphism.

### 3. Filtered colimits and indexed coalgebras

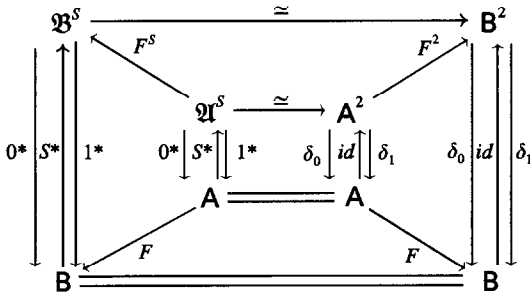
We will assume that in  $\mathbf{A}$  and in  $\mathbf{B}$  filtered colimits respect absolute equalizers. We then show that for any  $\mathbf{Top}$ -indexed functor  $F: \mathfrak{U} \rightarrow \mathfrak{B}$  the functor  $F^1: \mathbf{A} \rightarrow \mathbf{B}$  preserves filtered colimits. To do this it is enough to consider directed colimits (see [1]).

**Lemma 3.1.** *If  $F: \mathfrak{U} \rightarrow \mathfrak{B}$  is a  $\mathbf{Top}$ -indexed functor, then the diagram*

$$\begin{array}{ccc} \mathfrak{U}^S & \xrightarrow{\cong} & \mathbf{A}^2 \\ F^S \downarrow & & \downarrow F^2 \\ \mathfrak{B}^S & \xrightarrow{\cong} & \mathbf{B}^2 \end{array}$$

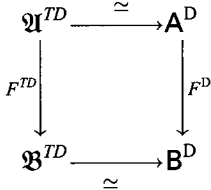
commutes up to isomorphism (where  $F^2 = (F^1)^2$ ).

**Proof.** Consider the diagram  $1 \xleftarrow[S]{1} S$  in  $\mathbf{Top}$ , where the arrow 1 ‘picks’  $1 \in S$  and the arrow 0 ‘picks’  $0 \in S$ . Let  $\delta_0, \delta_1 : \mathbf{A}^2 \rightarrow \mathbf{A}$  be the domain and codomain functors. Let  $id : \mathbf{A} \rightarrow \mathbf{A}^2$  be the functor such that  $id(A) = 1_A$  and  $id(f) = (f, f)$ . Consider the diagram



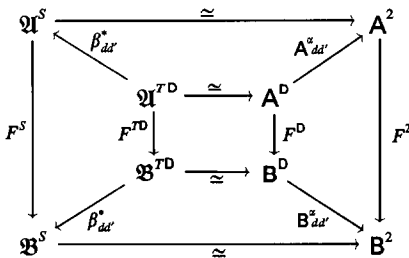
The front and back faces commute sequentially. The right face clearly commutes. Since  $F$  is indexed the left face commutes sequentially up to isomorphism. Given an algebra  $A_0 \xrightarrow{(1_{A_0}, \alpha)} A_0 \times A_1$  in  $\mathfrak{A}^S$ , consider the morphism  $(1_{A_0}, \alpha) : S^* A_0 \rightarrow \langle 1_{A_0}, \alpha \rangle$  in  $\mathfrak{A}^S$ . Apply  $F^S$  and use coherence.  $\square$

**Lemma 3.2.** *If in  $\mathbf{A}$  and in  $\mathbf{B}$  filtered colimits respect absolute equalizers and  $F : \mathfrak{A} \rightarrow \mathfrak{B}$  is a  $\mathbf{Top}$ -indexed functor, then for every small directed preorder  $\mathbf{D}$  the diagram*



*commutes up to isomorphism.*

**Proof.** Let  $d, d' \in \mathbf{D}$  be such that  $d \leq d'$ . Define the functor  $\alpha_{dd'} : \mathbf{2} \rightarrow \mathbf{D}$  such that  $\alpha_{dd'}(0) = d$  and  $\alpha_{dd'}(1) = d'$ . Define the continuous function  $\beta_{dd'} : S \rightarrow \mathbf{TD}$  such that  $\beta_{dd'}(0) = d$  and  $\beta_{dd'}(1) = d'$ . Consider the diagram



Now use Lemma 3.1.  $\square$

**Corollary 3.3.** *If in  $\mathbf{A}$  and in  $\mathbf{B}$  filtered colimits respect absolute equalizers and  $F : \mathfrak{A} \rightarrow \mathfrak{B}$  is a Top-indexed functor, then for every small directed preorder  $\mathbf{D}$  the diagram*

$$\begin{array}{ccc}
 \mathfrak{A}^{T'\mathbf{D}} & \xrightarrow{\Psi_{\mathbf{D}}} & \mathbf{A}^{\mathbf{D}} \\
 F^{T'\mathbf{D}} \downarrow & & \downarrow F^{\mathbf{D}} \\
 \mathfrak{B}^{T'\mathbf{D}} & \xrightarrow{\Psi_{\mathbf{D}}} & \mathbf{B}^{\mathbf{D}}
 \end{array}$$

*commutes up to isomorphism.*

**Proof.** Since  $F$  is a Top-indexed functor the square

$$\begin{array}{ccc}
 \mathfrak{A}^{T'\mathbf{D}} & \xrightarrow{i_{\mathbf{D}}^*} & \mathfrak{A}^{\mathbf{D}} \\
 F^{T'\mathbf{D}} \downarrow & & \downarrow F^{T'\mathbf{D}} \\
 \mathfrak{B}^{T'\mathbf{D}} & \xrightarrow{i_{\mathbf{D}}^*} & \mathfrak{B}^{\mathbf{D}}
 \end{array}$$

commutes up to isomorphism. Paste this square with the one from Lemma 3.2.  $\square$

**Theorem 3.4.** *If in  $\mathbf{A}$  and in  $\mathbf{B}$  filtered colimits respect absolute equalizers and  $F : \mathfrak{A} \rightarrow \mathfrak{B}$  is a Top-indexed functor, then  $F^1 : \mathbf{A} \rightarrow \mathbf{B}$  preserves filtered colimits.*

**Proof.** As we pointed out at the beginning of this section it is enough to consider directed colimits. Let  $\mathbf{D}$  be a small directed preorder. Consider the diagram

$$\begin{array}{ccccc}
 & & \mathfrak{B}^{T'\mathbf{D}} & & \\
 & & \downarrow F^{T'\mathbf{D}} & \nearrow \infty^* & \\
 & & \mathfrak{A}^{T'\mathbf{D}} & & \\
 & & \downarrow \Psi_{\mathbf{D}} & \nearrow \infty^* & \\
 & & \mathbf{A}^{\mathbf{D}} & \xrightarrow{\lim} & \mathbf{A} & \xrightarrow{F} & \mathbf{B} \\
 & & \downarrow F^{\mathbf{D}} & \nearrow \infty^* & & & \\
 & & \mathbf{B}^{\mathbf{D}} & \xrightarrow{\lim} & \mathbf{B} & & \\
 & & \downarrow \Psi_{\mathbf{D}} & \nearrow \infty^* & & & \\
 & & \mathfrak{B}^{T'\mathbf{D}} & & & & 
 \end{array}$$

Use Corollaries 3.3 and 2.6.  $\square$

This means that we have a functor  $( )^1 : \text{Top-ind}(\mathfrak{A}, \mathfrak{B}) \rightarrow \text{Filt}(\mathbf{A}, \mathbf{B})$ .

#### 4. Reduced products and ultraproducts

Here is another condition we need  $\mathbf{B}$  to satisfy. Given a filter  $(I, \mathcal{F})$ , let  $\mathcal{C}_{\mathcal{F}} = \{ \mathcal{U} \mid \mathcal{U} \text{ is an ultrafilter on } I \text{ and } \mathcal{F} \subseteq \mathcal{U} \}$ . If  $\mathcal{U} \in \mathcal{C}_{\mathcal{F}}$  there is a unique arrow  $i_{\mathcal{F}\mathcal{U}} : \prod B_i / \mathcal{F} \rightarrow \prod B_i / \mathcal{U}$  making the diagram

$$\begin{array}{ccc}
 \prod B_i / \mathcal{F} & \xrightarrow{i_{\mathcal{F}\mathcal{U}}} & \prod B_i / \mathcal{U} \\
 & \swarrow i_j \quad \searrow i_j & \\
 & \prod_{j \in J} B_j &
 \end{array}$$

commutes for every  $J \in \mathcal{F}$ .

**Definition 4.1.** We say that ultraproducts determine reduced products in  $\mathbf{B}$  if for every filter  $(I, \mathcal{F})$  and every family  $\langle B_i \rangle$  in  $\mathbf{B}^I$  the family

$$\langle i_{\mathcal{F}\mathcal{U}} : \prod B_i / \mathcal{F} \rightarrow \prod B_i / \mathcal{U} \rangle_{\mathcal{U} \in \mathcal{C}_{\mathcal{F}}}$$

is jointly monic.

Ultraproducts determine reduced products in  $\text{Set}$  due to the fact that for every filter  $(I, \mathcal{F})$  we have  $\mathcal{F} = \bigcap_{\mathcal{U} \in \mathcal{C}_{\mathcal{F}}} \mathcal{U}$ .

#### 5. Transition natural transformations

Assume  $F : \mathfrak{A} \rightarrow \mathfrak{B}$  is a  $\text{Top}$ -indexed functor. Let  $(I, \mathcal{U})$  be an ultrafilter. A coalgebra in  $\mathfrak{A}^{I_{\mathcal{U}}}$  is determined by an arrow  $\tau : A_{\infty} \rightarrow \prod A_i / \mathcal{U}$  in  $\mathbf{A}$ . In particular, the arrow  $1_{\prod A_i / \mathcal{U}} : \prod A_i / \mathcal{U} \rightarrow \prod A_i / \mathcal{U}$  determines a coalgebra in  $\mathfrak{A}^{I_{\mathcal{U}}}$ . Then

$$F^{I_{\mathcal{U}}}(1_{\prod A_i / \mathcal{U}}) : \infty^*(F^{I_{\mathcal{U}}}(1_{\prod A_i / \mathcal{U}})) \rightarrow \prod i^*(F^{I_{\mathcal{U}}}(1_{\prod A_i / \mathcal{U}})).$$

Using the coherence isomorphisms  $F \infty^* \rightarrow \infty^* F^{I_{\mathcal{U}}}$  and  $F i^* \rightarrow i^* F^{I_{\mathcal{U}}}$  we obtain an arrow  $\gamma_{F\mathcal{U}} \langle A_i \rangle : F(\prod A_i / \mathcal{U}) \rightarrow \prod F A_i / \mathcal{U}$ . It turns out that  $\gamma_{F\mathcal{U}}$  is a natural transformation as shown

$$\begin{array}{ccc}
 A^I & \xrightarrow{\Pi_{\mathcal{U}}} & A \\
 F^I \downarrow & \gamma_{F\mathcal{U}} \swarrow & \downarrow F \\
 B^I & \xrightarrow{\Pi_{\mathcal{U}}} & B
 \end{array}$$

We can actually give an explicit description of  $\gamma_{F\mathcal{U}}$ . We will need the following lemma

**Lemma 5.1.** *Given a Top-indexed functor  $F : \mathfrak{A} \rightarrow \mathfrak{B}$  and an ultrafilter  $(I, \mathcal{U})$  we have that for every coalgebra  $\sigma : A_\infty \rightarrow \prod A_i / \mathcal{U}$  the diagram*

$$\begin{array}{ccc}
 F(A_\infty) & \xrightarrow{F\sigma} & F(\prod A_i / \mathcal{U}) \\
 \downarrow \simeq & & \downarrow \gamma_{F\mathcal{U}} \\
 \infty^*(F^{I\mathcal{U}}(\sigma)) & \xrightarrow{F^{I\mathcal{U}}(\sigma)} & \prod i^* F^{I\mathcal{U}}(\sigma) / \mathcal{U} \xrightarrow{\simeq} \prod FA_i / \mathcal{U}
 \end{array}$$

commutes.

**Proof.** Consider the morphism  $(\sigma, \langle 1_{A_i} \rangle) : \sigma \rightarrow 1_{\prod A_i / \mathcal{U}}$  in  $\mathfrak{A}^{I\mathcal{U}}$  apply  $F^{I\mathcal{U}}$  and use coherence.  $\square$

**Lemma 5.2.** *For any family  $\langle A_i \rangle_I$  in  $\mathbf{A}^I$  we have that  $\gamma_{F\mathcal{U}} \langle A_i \rangle_I$  is the composition*

$$F(\prod A_i / \mathcal{U}) \xrightarrow{\simeq} \varinjlim_{J \in \mathcal{U}} F\left(\prod_{j \in J} A_j\right) \rightarrow \prod FA_i / \mathcal{U},$$

where the isomorphism on the left is due to the fact that  $F$  preserves filtered colimits and the arrow on the right is  $\varinjlim_{J \in \mathcal{U}} \langle F\pi_j \rangle$  with  $\pi_j : \prod A_j \rightarrow A_j$  the projection.

**Proof.** Let  $J \in \mathcal{U}$ . Recall from Section 2.3 the definition of the continuous function  $h_{jJ} : S \rightarrow I_{\mathcal{S}(J)}$  for every  $j \in J$ . The square

$$\begin{array}{ccc}
 \mathfrak{A}^{I_{\mathcal{S}(J)}} & \xrightarrow{h_{jJ}^*} & \mathfrak{A}^S \\
 \downarrow F^{I_{\mathcal{S}(J)}} & & \downarrow F^{\mathcal{S}} \\
 \mathfrak{B}^{I_{\mathcal{S}(J)}} & \xrightarrow{h_{jJ}^*} & \mathfrak{B}^S
 \end{array}$$

commutes up to a coherent isomorphism. Thus, for an algebra  $\tau : A_\infty \rightarrow \prod_{j \in J} A_j$  in  $\mathfrak{A}^{I_{\mathcal{S}(J)}}$  we obtain the commutative diagram

$$\begin{array}{ccccccc}
 FA_\infty & \xrightarrow{\simeq} & 0^* F^S(\pi_j \tau) & \xrightarrow{F^S(\pi_j \tau)} & 1^* F^S(\pi_j \tau) & \xrightarrow{\simeq} & FA_j \\
 \downarrow \simeq & & & & & & \downarrow \simeq \\
 \infty^* F^{I_{\mathcal{S}(J)}}(\tau) & \xrightarrow{F^{I_{\mathcal{S}(J)}}(\tau)} & \prod_{j \in J} j^* F^{I_{\mathcal{S}(J)}}(\tau) & \xrightarrow{\pi_j} & j^* F^{I_{\mathcal{S}(J)}}(\tau) & & 
 \end{array}$$

Notice that by Lemma 3.1 the top composition in the above diagram is  $F(\pi_j\tau)$ . Also, from Section 2.3, recall the definition of the continuous function  $h_{\mathcal{U},\mathcal{S}(J)} : I_{\mathcal{U}} \rightarrow I_{\mathcal{S}(J)}$ . Using the commutative diagram above and the fact that

$$\begin{array}{ccc}
 \mathfrak{A}^{I_{\mathcal{S}(J)}} & \xrightarrow{h_{\mathcal{U},\mathcal{S}}^*} & \mathfrak{A}^{I_{\mathcal{U}}} \\
 \downarrow F^{I_{\mathcal{S}(J)}} & & \downarrow F^{I_{\mathcal{U}}} \\
 \mathfrak{B}^{I_{\mathcal{S}(J)}} & \xrightarrow{h_{\mathcal{U},\mathcal{S}(J)}^*} & \mathfrak{B}^{I_{\mathcal{U}}}
 \end{array}$$

commutes up to coherent isomorphism, it follows that the diagram

$$\begin{array}{ccccc}
 FA_{\infty} & \xrightarrow{\langle F(\pi_j\tau) \rangle_j} & \prod_{j \in J} FA_j & \xrightarrow{i_j} & \prod FA_i / \mathcal{U} \\
 \downarrow \simeq & & & & \downarrow \simeq \\
 \infty^* F^{I_{\mathcal{U}}}(i_j\tau) & \xrightarrow{F^{I_{\mathcal{U}}}(i_j\tau)} & & & \prod i^* F^{I_{\mathcal{U}}}(i_j\tau) / \mathcal{U}
 \end{array}$$

commutes, where  $i_j\tau$  is the composition of  $\tau$  and  $i_j : \prod_{j \in J} A_j \rightarrow \prod A_i / \mathcal{U}$ . Consider the particular case where  $\tau = 1_{\prod_{j \in J} A_j}$ , and apply  $F^{I_{\mathcal{U}}}$  to the morphism

$$\begin{array}{ccc}
 \prod_{j \in J} A_j & \xrightarrow{i_j} & \prod A_i / \mathcal{U} \\
 \downarrow i_j & & \downarrow \Pi_{A_i/\mathcal{U}} \\
 \prod A_i / \mathcal{U} & \xrightarrow{1_{\prod A_i/\mathcal{U}}} & \prod A_i / \mathcal{U}
 \end{array}$$

in  $\mathfrak{A}^{I_{\mathcal{U}}}$ . Then, with the help of Lemma 5.1 and coherence we have that

$$\begin{array}{ccccc}
 F(\prod_{j \in J} A_j) & \xrightarrow{\langle F\pi_j \rangle} & \prod_{j \in J} FA_j & \xrightarrow{i_j} & \prod FA_i / \mathcal{U} \\
 F(i_j) \downarrow & & & & \downarrow 1 \\
 F(\prod A_i / \mathcal{U}) & \xrightarrow{\gamma_{F_{\mathcal{U}}}\langle A_i \rangle} & & & \prod FA_i / \mathcal{U}
 \end{array}$$

commutes. Since we started with an arbitrary  $J \in \mathcal{U}$  the result follows.  $\square$

**Lemma 5.3.** Let  $F: \mathfrak{A} \rightarrow \mathfrak{B}$  be a Top-indexed functor. For any ultrafilter  $\mathcal{U} \in \mathcal{C}_{\mathcal{F}}$  and any coalgebra  $\sigma: A_{\infty_{\mathcal{F}}} \rightarrow \prod A_i / \mathcal{F}$  in  $\mathfrak{A}^{I_{\mathcal{F}}}$  the diagram

$$\begin{array}{ccccc}
 FA_{\infty_{\mathcal{F}}} & \xrightarrow{F\sigma} & F(\prod A_i / \mathcal{F}) & \xrightarrow{Fi_{\mathcal{U}\mathcal{F}}} & F(\prod A_i / \mathcal{U}) \\
 \simeq \downarrow & & & & \downarrow \gamma_{F\mathcal{U}} \\
 \infty_{\mathcal{F}}^* F^{I_{\mathcal{F}}}(\sigma) & \xrightarrow{F^{I_{\mathcal{F}}}(\sigma)} & \prod i^* F^{I_{\mathcal{F}}}(\sigma) / \mathcal{F} & \xrightarrow{i_{\mathcal{F}\mathcal{U}}} & \prod i^* F^{I_{\mathcal{F}}}(\sigma) / \mathcal{U} \xrightarrow{\simeq} \prod FA_i / \mathcal{U}
 \end{array}$$

commutes.

**Proof.** Apply Lemma 5.1 to the coalgebra  $i_{\mathcal{F}\mathcal{U}}\sigma$ . Use the fact that the diagram

$$\begin{array}{ccc}
 \mathfrak{A}^{I_{\mathcal{F}}} & \xrightarrow{h_{\mathcal{U}\mathcal{F}}^*} & \mathfrak{A}^{I_{\mathcal{U}}} \\
 F^{I_{\mathcal{F}}} \downarrow & & \downarrow F^{I_{\mathcal{U}}} \\
 \mathfrak{B}^{I_{\mathcal{F}}} & \xrightarrow{h_{\mathcal{U}\mathcal{F}}^*} & \mathfrak{B}^{I_{\mathcal{U}}}
 \end{array}$$

commutes up to a coherent isomorphism and the coherent isomorphisms arising from the commutative diagrams

$$\begin{array}{ccc}
 I_{\mathcal{U}} & \xrightarrow{h_{\mathcal{U}\mathcal{F}}} & I_{\mathcal{F}} \\
 \infty_{\mathcal{U}} \swarrow & & \swarrow \infty_{\mathcal{F}} \\
 & 1 & \\
 \infty_{\mathcal{U}} \swarrow & & \swarrow \infty_{\mathcal{F}}
 \end{array}
 \qquad
 \begin{array}{ccc}
 I_{\mathcal{U}} & \xrightarrow{h_{\mathcal{U}\mathcal{F}}} & I_{\mathcal{F}} \\
 i \swarrow & & \swarrow i \\
 & 1 & \\
 i \swarrow & & \swarrow i
 \end{array}$$

in Top.  $\square$

Recall from Section 2.3 the definitions of  $\mathcal{F}_{x_0}$  and  $h_{x_0}: I_{x_0} \rightarrow X$ . With a similar proof we have

**Lemma 5.4.** Let  $X$  be a topological space and  $x_0 \in X$ . For any coalgebra  $\langle \tau_x \rangle$  in  $\mathfrak{A}^X$  the diagram

$$\begin{array}{ccccc}
 x_0^* F^X \langle \tau_x \rangle & \xrightarrow{(F^X \langle \tau_x \rangle)_{x_0}} & \prod u^* F^X \langle \tau_x \rangle / \mathcal{N}_{x_0} & \xrightarrow{\pi} & \prod u^* F^X \langle \tau_x \rangle / \mathcal{F}_{x_0} \\
 \downarrow \simeq & & & & \downarrow \simeq \\
 \infty^* F^{I_{x_0}}(\pi\tau_{x_0}) & \xrightarrow{F^{I_{x_0}}(\pi\tau_{x_0})} & & \xrightarrow{F^{I_{x_0}}(\pi\tau_{x_0})} & \prod u^* F^{I_{x_0}}(\pi\tau_{x_0}) / \mathcal{F}_{x_0}
 \end{array}$$

commutes, where  $(F^X \langle \tau_x \rangle)_{x_0}$  denotes the  $x_0$ th component of the coalgebra  $F^X \langle \tau_x \rangle$ .

**6. From filtered colimit preserving functors to indexed functors**

We define now a functor  $(\widehat{\quad}) : \text{Filt}(\mathbf{A}, \mathbf{B}) \rightarrow \text{Top-ind}(\mathfrak{A}, \mathfrak{B})$ . Given a colimit preserving functor  $H : \mathbf{A} \rightarrow \mathbf{B}$ , define  $\widehat{H} : \mathfrak{A} \rightarrow \mathfrak{B}$  as follows. For a topological space  $X$  and a coalgebra  $\langle \tau_x \rangle : \langle A_x \rangle \rightarrow \langle \prod A_u / \mathcal{N}_x \rangle$  in  $\mathfrak{A}^X$ , define the  $x$ th component of  $\widehat{H}^X(\langle \tau_x \rangle)$  to be the composition

$$HA_x \xrightarrow{H\tau_x} H\left(\prod A_u / \mathcal{N}_x\right) \xrightarrow{\cong} \lim_{u \in \mathcal{N}_x} H\left(\prod_{u \in U} A_u\right) \longrightarrow \prod HA_u / \mathcal{N}_x,$$

where the middle isomorphism is due to the fact that  $H$  preserves filtered colimits and the last arrow is  $\lim_{\rightarrow U \in \mathcal{N}_x} \langle H\pi_u \rangle_{u \in U}$  with  $\pi_u : \prod_{u \in U} A_u \rightarrow A_u$  the projection. A straightforward diagram chasing shows that  $\widehat{H}^X(\langle \tau_x \rangle)$  is a coalgebra in  $\mathfrak{B}^X$ . Given a morphism  $\langle f_x \rangle : \langle \tau_x \rangle \rightarrow \langle \tau'_x \rangle$  in  $\mathfrak{A}^X$  define  $\widehat{H}^X(\langle f_x \rangle) = \langle Hf_x \rangle : \widehat{H}^X(\langle \tau_x \rangle) \rightarrow \widehat{H}^X(\langle \tau'_x \rangle)$ . Another diagram chasing shows that for every  $f : Y \rightarrow X$  in  $\text{Top}$ , the diagram

$$\begin{array}{ccc} \mathfrak{A}^X & \xrightarrow{f^*} & \mathfrak{A}^Y \\ \widehat{H}^X \downarrow & & \downarrow \widehat{H}^Y \\ \mathfrak{B}^X & \xrightarrow{f^*} & \mathfrak{B}^Y \end{array}$$

commutes on the nose. Thus,  $\widehat{H}$  is a strict  $\text{Top}$ -indexed functor. Given a natural transformation  $\theta : H \rightarrow H'$  in  $\text{Filt}(\mathbf{A}, \mathbf{B})$  define  $\widehat{\theta}^X \langle \tau_x \rangle = \langle \theta A_x \rangle$ . This completes the definition of the functor  $(\widehat{\quad})$ .

**Theorem 6.1.** *Let  $\mathbf{A}$  and  $\mathbf{B}$  be categories with products and filtered colimits. Assume that in  $\mathbf{A}$  and in  $\mathbf{B}$  filtered colimits respect absolute equalizers, filtered colimits commute with finite products and that reduced products are determined by ultraproducts in  $\mathbf{B}$ . Then the functor*

$$(\_ )^1 : \text{Top-ind}(\mathfrak{A}, \mathfrak{B}) \rightarrow \text{Filt}(\mathbf{A}, \mathbf{B})$$

is an equivalence.

**Proof.** We will show that the functor  $(\widehat{\quad})$  defined above is a pseudo-inverse for  $(\_ )^1$ . Clearly,  $(\_ )^1 \circ (\widehat{\quad}) = 1_{\text{Filt}(\mathbf{A}, \mathbf{B})}$ . Let  $F : \mathfrak{A} \rightarrow \mathfrak{B}$  be a  $\text{Top}$ -indexed functor and  $X$  a topological space. We have to define a natural transformation  $\varphi^X : F^X \rightarrow \widehat{F}^1{}^X$ . Let  $\langle \tau_x \rangle$  be a coalgebra in  $\mathfrak{A}^X$ . Notice that for any  $x \in X$  we have  $x^* \widehat{F}^1{}^X \langle \tau_x \rangle = F^1(A_x) = FA_x$ . Define the  $x$ th component of  $\varphi^X \langle \tau_x \rangle$  to be the coherent isomorphism  $x^* F^X(\langle \tau_x \rangle) \rightarrow FA_x$ . We show now that this defines a morphism of coalgebras. Lemmas 5.1 and 5.2 show that this is the case when  $X = I_{\mathcal{U}}$  for any ultrafilter  $(I, \mathcal{U})$ . We consider next the case



$X = I_{\mathcal{F}}$  for a filter  $(I, \mathcal{F})$ . Let  $\sigma : A_{\infty} \rightarrow \prod A_i / \mathcal{F}$  be a coalgebra in  $\mathfrak{A}^{I_{\mathcal{F}}}$ . Since in  $\mathbf{B}$  reduced products are determined by ultraproducts it suffices to show that for every ultrafilter  $\mathcal{U}$  on  $I$  containing  $\mathcal{F}$  the diagram

$$\begin{array}{ccccccc}
 FA_{\infty} & \xrightarrow{F\sigma} & F(\prod A_i / \mathcal{F}) & \xrightarrow{\simeq} & \varinjlim_{j \in \mathcal{F}} F(\prod_j A_j) & & \\
 \downarrow \simeq & & & & \downarrow & & \\
 \infty^* F^{I_{\mathcal{F}}}(\sigma) & \xrightarrow{F^{I_{\mathcal{F}}}(\sigma)} & \prod i^* F^{I_{\mathcal{F}}}(\sigma) & \xrightarrow{\simeq} & \prod FA_i / \mathcal{F} & \xrightarrow{i_{\mathcal{F}\mathcal{U}}} & \prod FA_i / \mathcal{U}
 \end{array}$$

commutes, where the right top horizontal arrow is due to the fact that  $F$  preserves filtered colimits and the right vertical arrow is induced by the products. The diagram above commutes as a consequence of Lemma 5.3. We now consider the general case. We have to show that for any  $x \in X$  the diagram

$$\begin{array}{ccc}
 x^* F^X \langle \tau_x \rangle & \xrightarrow{(F^X \langle \tau_x \rangle)_x} & \prod u^* F^X \langle \tau_x \rangle / \mathcal{N}_x \\
 \downarrow \simeq & & \downarrow \simeq \\
 FA_x & \xrightarrow{F\tau_x} F(\prod A_u / \mathcal{N}_x) \xrightarrow{\simeq} \varinjlim_{j \in \mathcal{N}_x} F(\prod_{u \in j} A_u) & \longrightarrow \prod FA_u / \mathcal{N}_x
 \end{array}$$

commutes. It suffices, in face of Lemma 2.3, that the diagram above composed with

$$\pi : \prod FA_u / \mathcal{N}_x \rightarrow \prod FA_u / \mathcal{F}_x$$

commutes. This follows from Lemma 5.4.

It is straightforward to show that  $\varphi^X$  is a natural transformation and that  $\varphi$  is indexed over  $\mathbf{Top}$ .  $\square$

### 7. Subcategories closed under ultraproducts

Suppose now that we have a full subcategory  $\mathbf{A}_0$  of  $\mathbf{A}$  with filtered colimits and such that the inclusion  $\mathbf{A}_0 \rightarrow \mathbf{A}$  preserves filtered colimits. Define the  $\mathbf{Top}$ -indexed category  $\mathfrak{A}_0$  as follows: For a topological space  $X$ ,  $\mathfrak{A}_0^X$  is the full subcategory of  $\mathfrak{A}^X$  whose objects are those coalgebras  $\langle \tau_x \rangle : \langle A_x \rangle \rightarrow \langle \prod A_u / \mathcal{N}_x \rangle$  such that for every  $x \in X$  the object  $A_x$  is in  $\mathbf{A}_0$ . If  $f : Y \rightarrow X$  is a continuous map  $f^* : \mathfrak{A}_0^X \rightarrow \mathfrak{A}_0^Y$  is the restriction of  $f^* : \mathfrak{A}^X \rightarrow \mathfrak{A}^Y$ .

Let  $\mathbf{D}$  be a directed preorder. Recall from Section 2.5 the topological spaces  $T\mathbf{D}$  and  $T'\mathbf{D}$ , the inclusion  $i_{\mathbf{D}} : T\mathbf{D} \rightarrow T'\mathbf{D}$  and the comparison functor  $\Phi_{\mathbf{D}} : \mathbf{A}^{\mathbf{D}} \rightarrow \mathfrak{A}^{T'\mathbf{D}}$ .

**Lemma 7.1.** *If filtered colimits respect pointwise absolute coequalizers, then*

$$i^* : \mathfrak{A}_0^{T'D} \rightarrow \mathfrak{A}_0^{TD}$$

*is an equivalence.*

**Proof.** The isomorphism  $\mathfrak{A}^{TD} \rightarrow \mathbf{A}^D$  restricts to an isomorphism  $\mathfrak{A}_0^{TD} \rightarrow \mathbf{A}_0^D$ , and the comparison functor  $\Phi_D : \mathbf{A}^D \rightarrow \mathfrak{A}^{T'D}$  also restricts to  $\Phi_D = \Phi_D|_{\mathbf{A}_0} : \mathbf{A}_0^D \rightarrow \mathfrak{A}_0^{T'D}$ .  $\square$

Assume that in  $\mathbf{A}$  and in  $\mathbf{B}$  filtered colimits respect pointwise absolute equalizers. Let  $\mathbf{A}_0$  be a full subcategory of  $\mathbf{A}$  and  $\mathbf{B}_0$  be a full subcategory of  $\mathbf{B}$  closed under filtered colimits. Let  $F : \mathfrak{A} \rightarrow \mathfrak{B}$  be a  $\mathbf{Top}$ -indexed functor. Notice that all the propositions of Section 3 remain true if we replace  $\mathfrak{A}$  and  $\mathfrak{B}$  by  $\mathfrak{A}_0$  and  $\mathfrak{B}_0$ . In particular,

**Theorem 7.2.** *With the above notation, the functor  $F^1 : \mathbf{A}_0 \rightarrow \mathbf{B}_0$  preserves filtered colimits.*

**Definition 7.3.** With  $\mathbf{A}$  and  $\mathbf{A}_0$  as above we say that  $\mathbf{A}_0$  is closed under  $\mathbf{A}$ -ultraproducts if for every ultrafilter  $(I, \mathcal{U})$  the functor  $\prod_{\mathcal{U}} : \mathbf{A}^I \rightarrow \mathbf{A}$  restricts to  $\prod_{\mathcal{U}} : \mathbf{A}_0^I \rightarrow \mathbf{A}_0$ .

Notice that, when the subcategories  $\mathbf{A}_0$  and  $\mathbf{B}_0$  are closed under ultraproducts we still obtain natural transformations  $\gamma_{F\mathcal{U}}$  as in Section 5. With the same proofs we have, replacing  $\mathfrak{A}$  and  $\mathfrak{B}$  with  $\mathfrak{A}_0$  and  $\mathfrak{B}_0$ , Lemmas 5.1, 5.3 and 5.4.

We do not get an explicit description of the transformations  $\gamma_{F\mathcal{U}}$  nor are we able to construct a  $\mathbf{Top}$ -indexed functor as before due to the fact that we are not assuming that  $\mathbf{A}_0$  or  $\mathbf{B}_0$  have products.

### 8. Categories of models

All the conditions we have imposed on the category  $\mathbf{A}$  are satisfied by any presheaf category. In particular, let us consider  $\mathbf{Set}^{\mathbf{P}}$  for a small pretopos  $\mathbf{P}$ . Denote the  $\mathbf{Top}$ -indexed category of coalgebras for this category by  $\mathfrak{Set}^{\mathbf{P}}$ . We have the full subcategory  $\mathbf{Mod}(\mathbf{P})$  of  $\mathbf{Set}^{\mathbf{P}}$  of models. Since  $\mathbf{Mod}(\mathbf{P})$  is closed under filtered colimits we can carry out the construction of Section 7, denote the resulting category by  $\mathfrak{Mod}^{\mathbf{P}}$ . Recall the definition of the  $\mathbf{Top}$ -indexed category  $\mathfrak{Mod}(\mathbf{P})$  from Section 1.

**Lemma 8.1.** *The  $\mathbf{Top}$ -indexed categories  $\mathfrak{Mod}(\mathbf{P})$  and  $\mathfrak{Mod}^{\mathbf{P}}$  are equivalent.*

**Proof.** Let  $X$  be a topological space. Given a coalgebra

$$\langle \tau_x \rangle : \langle M_x \rangle \rightarrow \langle \prod M_u / \mathcal{N}_x \rangle$$

in  $(\mathfrak{Mod}^{\mathbf{P}})^X$  we obtain a functor  $\mathbf{P} \rightarrow \mathbf{Sh}(X)$  defined by

$$P \mapsto \langle \tau_x P \rangle : \langle M_x P \rangle \rightarrow \langle \prod M_u P / \mathcal{N}_x \rangle.$$

Conversely, given an elementary functor  $M : \mathbf{P} \rightarrow \text{Sh}(X)$  we obtain a coalgebra

$$\langle \sigma_x \rangle : \langle x^* M \rangle \rightarrow \left\langle \prod u^* M / \mathcal{N}_x \right\rangle$$

such that  $\sigma_x P$  is the  $x$ th component of  $MP : \langle x^* MP \rangle \rightarrow \langle \prod u^* MP / \mathcal{N}_x \rangle$ .  $\square$

As a corollary to Theorem 7.2 we have

**Theorem 8.2.** *Given small pretoposes  $\mathbf{P}$  and  $\mathbf{Q}$ , and a Top-indexed functor*

$$F : \mathfrak{Mod}(\mathbf{P}) \rightarrow \mathfrak{Mod}(\mathbf{Q}),$$

*the functor  $F^1 : \text{Mod}(\mathbf{P}) \rightarrow \text{Mod}(\mathbf{Q})$  preserves filtered colimits.*

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