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**Autor:** Baumslag, G. / Stambach, U.  
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## On the inverse limit of free nilpotent groups

G. BAUMSLAG and U. STAMMBACH

### 0. Introduction

A group  $P$  is called *parafree* (see [B1], [B2]) if it is residually nilpotent and if there exists a free group  $F$  and a homomorphism  $\varphi: F \rightarrow P$  such that  $\varphi$  induces isomorphisms  $\varphi_i: F/F_i \xrightarrow{\sim} P/P_i$ ,  $i \geq 2$  modulo the terms  $F_i$ ,  $P_i$  of the lower central series. Since  $F$  is residually nilpotent, the map  $\varphi$  is injective, so that  $F$  may be thought of as a subgroup of  $P$ . If  $F = F(X)$  is free on the set  $X$ , then  $P$  is called parafree on  $X$ . It is plain (see [B2]) that a parafree group on  $X$  can be embedded in  $\hat{F} = \varprojlim F/F_i$ . The group  $\hat{F}$  thus certainly merits some interest. This paper is a contribution to the study of the group  $\hat{F}$ .

In section 1 we introduce some notation and prove a basic lemma which enables us to identify the subgroups of  $\hat{F} = \hat{F}(X)$  which are parafree on  $X$ . In section 2 we deal with the case of finitely generated free groups  $F = F(X)$ . It turns out (Corollary 2.2) that in this case the group  $\hat{F}$  is parafree on  $X$ . This result contrasts with the case where  $X$  is infinite. In section 3 we deal in detail with the case where  $X$  is countably infinite. We prove the following results:  $\hat{F}$  is *not* parafree on  $X$  (Corollary 3.5; see also [BK]);  $\hat{F}_{ab}$  contains uncountably many linearly independent divisible elements (Theorem 3.9);  $\hat{F}$  contains a free subgroup of uncountable rank with a generating set which is linearly independent mod  $\hat{F}_2$  (Theorem 3.6); the 2-generator subgroups of  $\hat{F}$  are free (Theorem 3.11). We note that the restriction to the countable case in all of the main results of this section is not decisive. The conclusions remain true if  $X$  is allowed to be uncountable.

In section 4 we define two subgroups  $\bar{F}$ ,  $\tilde{F}$  of  $\hat{F} = \hat{F}(X)$ . The group  $\bar{F}$  is the union of the subgroups of  $\hat{F}$  which are parafree on  $X$ . It is shown that  $\bar{F}$  is parafree on  $X$ , so that  $\bar{F}$  is the universal parafree group on  $X$  in the sense that it contains all groups which are parafree on  $X$  (Theorem 4.1). The subgroup  $\tilde{F}$  of  $\hat{F}$  consists of all elements of  $\hat{F}$  which can be expressed by finitely many elements of  $X$ . It is shown that  $\tilde{F}$  too is parafree on  $X$  (Proposition 4.4). Hence clearly  $\tilde{F} \subseteq \bar{F}$ . But we show that  $\tilde{F} \neq \bar{F}$  if  $X$  is countably infinite (Proposition 4.5).

We also show that the group  $\bar{F}$  is freely indecomposable (Corollary 4.3). We were however unable to settle the question whether  $\tilde{F}$  and  $\hat{F}$  are freely indecomposable in case  $X$  is infinite.

### 1. The inverse limit

Let  $G$  be a group and let  $\{G_i\}$  denote its lower central series, i.e.

$$G_1 = G, \quad G_i = [G, G_{i-1}], \quad i \geq 2. \quad (1.1)$$

As usual we shall denote  $G/G_2$  by  $G_{ab}$ . We consider the inverse system of the canonical projections

$$\{G/G_i \rightarrow G/G_{i-1}\}. \quad (1.2)$$

Its inverse limit is denoted by

$$\hat{G} = \varprojlim G/G_i \quad (1.3)$$

and its canonical maps by  $\tau_i: \hat{G} \rightarrow G/G_i$ . We may regard  $\hat{G}$  as the subgroup of the (categorical) product  $\prod_{i=2}^{\infty} G/G_i$  consisting of the elements

$$\Lambda = (\lambda_1 G_2, \lambda_2 G_3, \dots) \quad (1.4)$$

with  $\lambda_i \in G$  and  $\lambda_{i+1} \equiv \lambda_i$  modulo  $G_{i+1}$ . Then clearly  $\tau_i(\Lambda) = \lambda_{i-1} G_i \in G/G_i$ . By universality of the inverse limit the family  $\pi_i: G \rightarrow G/G_i$  of canonical projections induces a homomorphism  $h: G \rightarrow \hat{G}$  such that  $\pi_i = \tau_i h$ . Plainly it is given by

$$h(x) = (xG_2, xG_3, \dots), \quad x \in G. \quad (1.5)$$

The homomorphism  $h$  is injective if and only if  $G$  is residually nilpotent (i.e. if  $G_\omega = \bigcap_{i \geq 2} G_i = e$ ).

In the sequel we shall be interested in subgroups  $P$  of  $\hat{G}$  with  $hG \subseteq P \subseteq \hat{G}$  and with the property that  $h$  induces isomorphisms  $h_i: G/G_i \xrightarrow{\sim} P/P_i$ ,  $i \geq 2$ . The following lemma characterizes these subgroups.

**LEMMA 1.1.** *Let  $P$  be a group with  $hG \subseteq P \subseteq \hat{G}$ . Then the following statements are equivalent*

- (i)  $h: G \rightarrow P$  induces isomorphisms  $h_i: G/G_i \xrightarrow{\sim} P/P_i$ ,  $i \geq 2$ ;
- (ii)  $\tau_i: P \rightarrow \hat{G} \rightarrow G/G_i$  induces isomorphisms  $\sigma_i: P/P_i \xrightarrow{\sim} G/G_i$ ,  $i \geq 2$ ;
- (iii)  $h: G \rightarrow P$  induces an epimorphism  $h_2: G_{ab} \twoheadrightarrow P_{ab}$ ;
- (iv)  $\tau_2: P \rightarrow G_{ab}$  induces a monomorphism  $\sigma_2: P_{ab} \hookrightarrow G_{ab}$ .

*Proof.* We consider the map

$$\pi_i = \tau_i h: G \rightarrow P \subseteq \hat{G} \rightarrow G/G_i, \quad i \geq 2. \quad (1.6)$$

It induces the identity  $G/G_i \xrightarrow{h_i} P/P_i \xrightarrow{\sigma_i} G/G_i$ ,  $i \geq 2$ . Hence  $h_i$  is always injective and  $\sigma_i$  surjective. Moreover  $h_i$  is surjective if and only if  $\sigma_i$  is injective. This proves the equivalence of (i) and (ii). Also, it is well known that  $h_i$  is surjective if and only if  $h_2$  is, proving the equivalence of (i) and (iii). Finally  $h_2$  is surjective if and only if  $\sigma_2$  is injective, proving the equivalence of (iii) and (iv).

**COROLLARY 1.2.** *Let  $F = F(X)$  be the free group on the set  $X$ . Then a group  $P$  with  $F \subseteq P \subseteq \hat{F}$  is parafree on  $X$  if and only if  $h_2: F_{ab} \rightarrow P_{ab}$  is surjective.*

*Proof.* This is immediate from Lemma 1.1, since the groups  $F$  and  $\hat{F}$  are clearly residually nilpotent.

## 2. The case of finitely generated free groups

Let  $F = F(X)$  be the free group on the set  $X = \{x_1, x_2, \dots, x_n\}$ . The following result is due to Bousfield–Kan [BK]. Since its proof to be found in [BK] uses topological methods we shall include, for completeness, a purely algebraic proof; it is also due to Bousfield–Kan.

**THEOREM 2.1.** *Let  $F$  be a finitely generated free group. Then  $h: F \rightarrow \hat{F}$  induces isomorphisms  $h_i: F/F_i \xrightarrow{\sim} \hat{F}/\hat{F}_i$ ,  $i \geq 2$ .*

**COROLLARY 2.2.** *If  $F = F(x_1, \dots, x_n)$ , then  $\hat{F}$  is parafree on  $X = \{x_1, \dots, x_n\}$ .*

*Proof.* By Lemma 1.1 we only have to show that  $\sigma_2: \hat{F}_{ab} \rightarrow F_{ab}$  induced by  $\tau_2: \hat{F} \rightarrow F/F_2$  is injective. We thus have to show that an element

$$\Lambda^* = (\lambda_1 F_2, \lambda_2 F_3, \dots) \in \hat{F} \quad (2.1)$$

with  $\lambda_1 \in F_2$  is in  $\hat{F}_2$ . In the course of the proof we shall need the following two wellknown results which we mention without proof.

**LEMMA 2.3.**

$$[ab, c] = [a, c]^b [b, c],$$

$$[c, ab] = [c, b][c, a]^b.$$

**LEMMA 2.4.** *Let  $F = F(x_1, \dots, x_n)$ . Then given  $a \in F_k$ ,  $k \geq 2$  there exist*



$u_1, \dots, u_n \in F_{k-1}$  such that

$$a \equiv [u_1, x_1][u_2, x_2] \cdots [u_n, x_n] \pmod{F_{k+1}}.$$

We shall construct elements

$$\Gamma^{(i)} = (\gamma_1^{(i)} F_2, \gamma_2^{(i)} F_3, \dots) \in \hat{F}, \quad 1 \leq i \leq n \quad (2.2)$$

such that in  $\hat{F}$

$$\Lambda^* = [\Gamma^{(1)}, h(x_1)][\Gamma^{(2)}, h(x_2)] \cdots [\Gamma^{(n)}, h(x_n)]. \quad (2.3)$$

In order to find  $\gamma_k^{(i)}$  we proceed by induction on  $k$ . Since  $\lambda_1 \in F_2$  and hence  $\lambda_2 \in F_2$  there are, by Lemma 2.4, elements  $u_1, \dots, u_n \in F_1$  such that

$$\lambda_2 \equiv [u_1, x_1] \cdots [u_n, x_n] \pmod{F_3}. \quad (2.4)$$

Set  $\gamma_1^{(i)} = u_i$ . We then have

$$\lambda_1 \equiv [\gamma_1^{(1)}, x_1] \cdots [\gamma_1^{(n)}, x_n] \pmod{F_2} \quad (2.5)$$

and also

$$\lambda_2 \equiv [\gamma_1^{(1)}, x_1] \cdots [\gamma_1^{(n)}, x_n] \pmod{F_3}. \quad (2.6)$$

Suppose now that  $\gamma_1^{(i)}, \dots, \gamma_k^{(i)}, 1 \leq i \leq n$  have already been determined such that

$$\gamma_{l+1}^{(i)} \equiv \gamma_l^{(i)} \pmod{F_{l+1}}, \quad 1 \leq l \leq k-1, \quad (2.7)$$

$$\lambda_l \equiv [\gamma_l^{(1)}, x_1] \cdots [\gamma_l^{(n)}, x_n] \pmod{F_{l+1}}, \quad 1 \leq l \leq k, \quad (2.8)$$

and in addition

$$\lambda_{k+1} \equiv [\gamma_k^{(1)}, x_1] \cdots [\gamma_k^{(n)}, x_n] \pmod{F_{k+2}}. \quad (2.9)$$

Since  $\lambda_{k+2} \equiv \lambda_{k+1} \pmod{F_{k+2}}$  there exists  $r_{k+2} \in F_{k+2}$  such that

$$\lambda_{k+2} = ([\gamma_k^{(1)}, x_1] \cdots [\gamma_k^{(n)}, x_n])r_{k+2}. \quad (2.10)$$

By Lemma 2.4 we can find  $v_i \in F_{k+1}$  such that

$$r_{k+2} \equiv [v_1, x_1] \cdots [v_n, x_n] \pmod{F_{k+3}}. \quad (2.11)$$

We may thus set

$$\gamma_{k+1}^{(i)} = \gamma_k^{(i)} \cdot v_i, \quad 1 \leq i \leq n. \quad (2.12)$$

We then clearly have

$$\gamma_{k+1}^{(i)} \equiv \gamma_k^{(i)} \pmod{F_{k+1}}. \quad (2.13)$$

Moreover

$$\begin{aligned} [\gamma_{k+1}^{(1)}, x_1] \cdots [\gamma_{k+1}^{(n)}, x_n] &= [\gamma_k^{(1)} v_1, x_1] \cdots [\gamma_k^{(n)} v_n, x_n] \\ &= [\gamma_k^{(1)}, x_1]^{v_1} [v_1, x_1] \cdots [\gamma_k^{(n)}, x_n]^{v_n} [v_n, x_n], \text{ by Lemma 2.3} \\ &\equiv ([\gamma_k^{(1)}, x_1] \cdots [\gamma_k^{(n)}, x_n]) ([v_1, x_1] \cdots [v_n, x_n]) \pmod{F_{k+3}} \\ &\equiv \lambda_{k+2} \pmod{F_{k+3}}, \text{ by (2.10), (2.11)}. \end{aligned} \quad (2.14)$$

A fortiori we have

$$[\gamma_{k+1}^{(1)}, x_1] \cdots [\gamma_{k+1}^{(n)}, x_n] \equiv \lambda_{k+1} \pmod{F_{k+2}}. \quad (2.15)$$

This completes the proof of Theorem 2.1.

For the proof of Corollary 2.2 we only have to remark that  $\hat{F}$ , being a subgroup of  $\prod_{i \geq 2} F/F_i$ , is residually nilpotent. Next we recall that the group  $\hat{F}$  contains any parafree group on  $X$  (see [B2]). Since, by Corollary 2.2, the group  $\hat{F}$  is itself parafree on  $X$  if  $X$  is finite, we see that  $\hat{F}$  is the biggest parafree group on the (finite) set  $X$ .

We note that the proof of Theorem 2.1 works equally well if the free group  $F$  is replaced by an arbitrary group  $G$  generated by the set  $X = \{x_1, \dots, x_n\}$ . We may thus state

**COROLLARY 2.5.** *If  $G$  is finitely generated, then  $\hat{G} = \hat{G}$ .*

Finally we note

**COROLLARY 2.6.** *If  $F$  is finitely generated, then  $\hat{F}$  is freely indecomposable.*

*Proof.* Suppose  $\hat{F} = A * B$  with  $A \neq \{e\} \neq B$ . Then there are surjective maps  $A \twoheadrightarrow C_1$ ,  $B \twoheadrightarrow C_2$  with  $C_i$ ,  $i = 1, 2$  infinite cyclic. Thus we obtain an epimorphism  $f: \hat{F} \rightarrow C_1 * C_2 = F(x, y)$  onto the free group on two generators. Take elements  $a, b \in \hat{F}$  with  $fa = x$ ,  $fb = y$ . Since  $F(x, y)$  is free there exists  $g: F(x, y) \rightarrow \hat{F}$  with  $gx = a$ ,  $gy = b$  and  $fg = Id_F$ . Using Corollary 2.5 we obtain an epimorphism  $p: \hat{F}(x, y) \rightarrow \hat{F} \cong \hat{F} \rightarrow F(x, y)$ . But, by Corollary 2.2 the groups  $\hat{F}(x, y)$  and  $F(x, y)$

are parafree of the same rank, so that by Theorem 1.1 of [B2]  $p$  is an isomorphism and  $\hat{F}(x, y)$  is free. This is a contradiction.

### 3. The case of free groups of countably infinite rank

Let  $F = F(x_1, x_2, \dots)$  be a free group on the countably infinite set  $X = \{x_1, x_2, \dots\}$ . In order to obtain results on  $\hat{F}$  we shall first construct a metabelian group  $W$ .

Let  $A$  be the free abelian group on  $X = \{x_1, x_2, \dots\}$  and let  $IA$  be the augmentation ideal of the integral group ring of  $A$ . Clearly  $IA/IA^2$  is free abelian on  $\{x_1 - 1, x_2 - 1, \dots\}$ . The following lemma is a generalization of this fact (see [BG]).

LEMMA 3.1.  $IA^n/IA^{n+1}$  is the free abelian group on the set  $\{\prod_{j=1}^n (x_{i(j)} - 1)\}$ .

We now define  $W$  as the semi-direct product  $W = IA \rtimes A$  where  $IA$  is regarded as right  $A$ -module in the usual way. We prove

LEMMA 3.2.  $W_n = IA^n$ ,  $n \geq 2$ .

*Proof.* Let  $u, v \in IA$ ,  $x, y \in A$ ; then using Lemma 2.3 we obtain

$$[ux, vy] = [u, vy]^x [x, vy] = [u, y]^x [u, v]^{yx} [x, y][x, v]^y = [u, y]^x [x, v]^y,$$

since both  $IA$  and  $A$  are abelian. Thus we have  $W_2 = [W, W] = [IA, A] = IA^2$ . Using induction it is now easy to prove  $W_n = IA^n$  for  $n > 2$ . We leave the details to the reader. We now consider  $\hat{W} = \varprojlim W/W_n = \varprojlim (IA/IA^n \rtimes A) = (\varprojlim IA/IA^n) \rtimes A$ . By Lemma 3.1 the group  $IA^n/IA^{n+1}$  is free abelian on the  $n$ -fold products  $\prod_{i=1}^n (x_{i(j)} - 1)$ . We may thus identify  $IA/IA^n$ , as abelian group, with the augmentation ideal of the quotient of the polynomial ring on  $y_i = x_i - 1$ ,  $i = 1, 2, \dots$  modulo the ideal generated by the  $n$ -fold products. As a consequence we see that  $\varprojlim IA/IA^n$ , as an abelian group, is isomorphic to the augmentation ideal  $J$  of the power series ring on  $y_i = x_i - 1$ ,  $i = 1, 2, \dots$ . The operation of  $x_j, x_j^{-1}$  on  $y_i = x_i - 1$  is given by

$$(x_i - 1) \circ x_j = (x_i - 1)(x_j - 1) + (x_i - 1) = y_i y_j + y_i, \quad (3.1)$$

$$(x_i - 1) \circ x_j^{-1} = y_i(1 - y_j + y_j^2 - y_j^3 + \dots). \quad (3.2)$$

We note for further reference that in  $\hat{W} = J \upharpoonright A$

$$[x_i - 1, x_j] = -(x_i - 1) + (x_i - 1) \circ x_j = y_i y_j, \quad (3.3)$$

$$[x_i - 1, x_j^{-1}] = -y_i y_j + y_i y_j^2 - y_i y_j^3 + \cdots. \quad (3.4)$$

Here we have used the fact that conjugation of  $x_i - 1$  by  $x_j, x_j^{-1}$  in  $\hat{W}$  is just operation of  $x_j, x_j^{-1}$  on  $y_i$  in  $J$ . Since

$$\hat{W}_2 = [J, A] \quad \hat{W}_3 = [J, A, A], \text{ etc.} \quad (3.5)$$

We obtain from (3.3), (3.4) the following key result.

**LEMMA 3.3.**  $\hat{W}_k = J \cdot IA^{k-1}$ ,  $k \geq 2$ . In particular, an element  $v \in J$  is in  $\hat{W}_2$  if and only if it can be written as a finite linear combination

$$v = \sum_{i=1}^n w_i y_i, \quad w_i \in J. \quad (3.6)$$

With this result it is now possible to settle various questions about our group  $\hat{F}$ . We first reprove a result of Bousfield–Kan [BK, p. 114].

**THEOREM 3.4.** Let  $F = F(X)$  be a free group where  $X$  is countably infinite. Then  $h_2: F_{ab} \rightarrow \hat{F}_{ab}$  is not surjective.

**COROLLARY 3.5.** Let  $F = F(X)$  be a free group where  $X$  is countably infinite. Then  $\hat{F}$  is not parafree on  $X$ .

*Proof.* We enumerate the elements of  $X$  as follows

$$X = \{x_{11}, x_{21}, x_{22}, x_{31}, x_{32}, x_{33}, x_{41}, \dots\} \quad (3.7)$$

and consider (see [BK]) the element  $\Lambda = (\lambda_1 F_2, \lambda_2 F_3, \dots) \in \hat{F}$  where

$$\lambda_1 = e, \lambda_k = [x_{21}, x_{22}][x_{31}, x_{32}, x_{33}] \cdots [x_{k1}, \dots, x_{kk}], k \geq 2. \quad (3.8)$$

We shall show that  $\Lambda \notin \hat{F}_2$  but  $\tau_2(\Lambda) = e \in F_{ab}$ ; hence  $\tau_2$  is not injective. This implies, by Lemma 1.1, that  $h_2$  is not surjective.

Consider the free abelian group  $A$  on  $X$  and the group  $W = IA \upharpoonright A$ . Define a

map  $f: F \rightarrow W$  by

$$f(x_{kj}) = \begin{cases} x_{kj} - 1 \in IA \subseteq W & \text{for } j = 1, \\ x_{kj} \in A \subseteq W & \text{for } 2 \leq j \leq k. \end{cases} \quad (3.9)$$

We then obtain a map  $\hat{f}: \hat{F} \rightarrow \hat{W}$  with

$$\hat{f}(\Lambda) = (x_{21} - 1)(x_{22} - 1) + (x_{31} - 1)(x_{32} - 1)(x_{33} - 1) + \cdots \quad (3.10)$$

(see (3.3)). It is then clear from Lemma 3.3 that  $\hat{f}(\Lambda) \notin \hat{W}_2$ , so that  $\Lambda \notin \hat{F}_2$ . This completes the proof of Theorem 3.4.

We note that it might conceivably be the case that  $\hat{F}$  is parafree on some set other than  $X$ . That this is not the case follows from Corollary 3.9 where the existence of non-trivial divisible elements in  $\hat{F}_{ab}$  is proved. We first state

**THEOREM 3.6.** *Let  $F = F(X)$  be a free group where  $X$  is countably infinite. Then  $\hat{F}$  contains a subgroup which is free on an uncountable set  $Y$  of elements which are linearly independent mod  $\hat{F}_2$ .*

For the proof of this result we shall need the following

**LEMMA 3.7.** *There exists an uncountable set  $\Sigma$  of sequences  $\sigma = (\sigma_0, \sigma_1, \dots)$  of natural numbers  $\sigma_i$  with the following properties:*

- (i)  $\sigma_0 \geq 2$ ,  $\sigma_{i+1} > \sigma_i$ ,  $i \geq 0$ ;
- (ii) if  $\{\sigma^{(1)}, \dots, \sigma^{(n)}\}$  is a finite subset of  $\Sigma$  then there exists  $i \geq 0$  such that for every  $k \geq i$  the entries  $\sigma_k^{(1)}, \dots, \sigma_k^{(n)}$  are different.

*Proof.* Let  $\Omega$  be an uncountable set of sequences  $\omega = (\omega_0, \omega_1, \dots)$  of numbers  $0, 1, 2, \dots, 9$  with  $\omega_0 \geq 2$ . Define, for any such  $\omega$ , a sequence

$$\sigma(\omega) = (\sigma_0(\omega), \sigma_1(\omega), \dots) \quad (3.11)$$

by setting

$$\sigma_i(\omega) = \omega_0 \cdot 10^i + \omega_1 \cdot 10^{i-1} + \cdots + \omega_{i-1} \cdot 10^1 + \omega_i \cdot 10^0. \quad (3.12)$$

It is plain that  $\omega \neq \omega'$  implies  $\sigma(\omega) \neq \sigma(\omega')$ . Also, it is clear that  $\sigma_0(\omega) = \omega_0 \geq 2$  and that  $\sigma_{i+1}(\omega) > \sigma_i(\omega)$ ,  $i \geq 0$ . Moreover, if  $\{\sigma^{(1)}, \dots, \sigma^{(n)}\}$  is a finite subset of  $\Sigma$  with  $\sigma^{(l)} = \sigma(\omega^{(l)})$ , then there exists  $i \geq 0$  such that for  $k \geq i$  the elements  $\sigma_k^{(1)}, \dots, \sigma_k^{(n)}$  are different. We may thus set  $\Sigma = \{\sigma(\omega) \mid \omega \in \Omega\}$ .

*Proof* (of Theorem 3.6). Let  $F = F(X)$  where

$$X = \{x_{01}, x_{02}, \dots, x_{11}, x_{12}, \dots, x_{21}, x_{22}, \dots\} \quad (3.13)$$

Define for any sequence  $\sigma = (\sigma_0, \sigma_1, \dots) \in \Sigma$  an element

$$\Lambda(\sigma) = (\lambda_1 F_2, \lambda_2 F_3, \dots) \in \hat{F} \quad (3.14)$$

by setting

$$\begin{cases} \lambda_i = e & \text{for } i < \sigma_0, \\ \lambda_i = [x_{01}, \dots, x_{0\sigma_0}][x_{11}, \dots, x_{1\sigma_1}] \cdots [x_{l1}, \dots, x_{l\sigma_l}] & \text{for } \sigma_l \leq i < \sigma_{l+1}. \end{cases} \quad (3.15)$$

Note that  $\Lambda(\sigma)$  is an element of  $\hat{F}$  since  $\sigma$  is strictly increasing. Next we shall show that the elements  $\Lambda(\sigma)$ ,  $\sigma \in \Sigma$  generate a free subgroup of  $\hat{F}$ . For this it is enough to show that any *finite* set of elements

$$\Lambda^{(l)} = \Lambda(\sigma^{(l)}), \quad 1 \leq l \leq n$$

freely generate a free subgroup. By Lemma 3.7 we may conclude that there exists an  $i \geq 0$  such that the entries  $\sigma_i^{(1)}, \dots, \sigma_i^{(n)}$  are all different. We now consider the projection  $p: F(X) \rightarrow F(x_{i1}, x_{i2}, x_{i3}, \dots)$ ; then  $p$  induces a map  $\hat{p}: \hat{F}(X) \rightarrow \hat{F}(x_{i1}, x_{i2}, x_{i3}, \dots)$  with

$$\hat{p}(\Lambda(\sigma^{(l)})) = [x_{i1}, \dots, x_{i\sigma_i^{(l)}}] \in F(x_{i1}, x_{i2}, x_{i3}, \dots) \subseteq \hat{F}(x_{i1}, x_{i2}, x_{i3}, \dots) \quad (3.16)$$

It follows at once that  $\hat{p}(\Lambda(\sigma^{(l)}))$  freely generate a free subgroup of  $F(x_{i1}, x_{i2}, \dots)$ . Hence the elements  $\Lambda(\sigma^{(l)})$ ,  $1 \leq l \leq n$  freely generate a free subgroup of  $\hat{F}(X)$ .

It remains to show that the elements  $\Lambda(\sigma)$ ,  $\sigma \in \Sigma$  are linearly independent mod  $\hat{F}_2$ . For this we consider the group  $W = IA \upharpoonright A$  where  $A$  is the free abelian group on  $X$  and the map  $f: F \rightarrow W$  defined by

$$f(x_{ik}) = \begin{cases} (x_{i1} - 1) \in IA \subseteq W & \text{for } k = 1, \quad i \geq 0, \\ x_{ik} \in A \subseteq W & \text{for } k \geq 2, \quad i \geq 0. \end{cases} \quad (3.17)$$

For the induced map  $\hat{f}: \hat{F} \rightarrow \hat{W}$  we then obtain

$$\hat{f}(\Lambda(\sigma)) = (x_{01} - 1) \cdots (x_{0\sigma_0} - 1) + (x_{11} - 1) \cdots (x_{1\sigma_1} - 1) + \cdots \quad (3.18)$$

It follows from Lemma 3.3 that  $\hat{f}(\Lambda(\sigma)) \notin \hat{W}_2$ . Moreover no non-trivial linear

combination of elements  $\hat{f}(\Lambda(\sigma))$  lies in  $\hat{W}_2$ . For, if  $\sigma^{(1)}, \dots, \sigma^{(n)}$  are different elements of  $\Sigma$  then, by Lemma 3.7, there exists  $i \geq 0$  such that for all  $k \geq i$  the entries  $\sigma_k^{(1)}, \dots, \sigma_k^{(n)}$  are different. Hence a nontrivial linear combination of  $\hat{f}(\Lambda(\sigma^{(1)})), \dots, \hat{f}(\Lambda(\sigma^{(n)}))$  cannot lie in  $\hat{W}_2$ .

We note that in the course of the above proof we also have proved the following result

**COROLLARY 3.8.** *Let  $F = F(X)$  be a free group where  $X$  is countably infinite. Then  $\hat{F}_{ab}$  is uncountably infinite.*

We next prove

**THEOREM 3.9.** *Let  $F = F(X)$  be a free group where  $X$  is countably infinite. Then  $\hat{F}_{ab}$  contains uncountably many linearly independent divisible elements.*

*Proof.* Let  $X = \{x_{01}, x_{02}, \dots, x_{11}, x_{12}, \dots, x_{21}, x_{22}, \dots\}$  and consider for  $\sigma \in \Sigma$  (Lemma 3.7) the element

$$\Gamma(\sigma) = (\gamma_1 F_2, \gamma_2 F_3, \dots) \in \hat{F} \quad (3.19)$$

defined by

$$\begin{cases} \gamma_i = e & \text{for } i < \sigma_2, \\ \gamma_i = ([x_{21}, \dots, x_{2\sigma_2}][x_{31}, \dots, x_{3\sigma_3}] \cdots [x_{l1}, \dots, x_{l\sigma_l}]^{l \cdots})^3)^2 & \text{for } \sigma_l \leq i < \sigma_{l+1}. \end{cases} \quad (3.20)$$

(The fact that we start with  $\sigma_2$  is merely a notational convenience.) We shall show that each  $\Gamma(\sigma)$  gives rise to a divisible element in  $\hat{F}_{ab}$ . We first recall that  $F_{ab}$  is a direct summand of  $\hat{F}_{ab}$ . Thus in order to exhibit divisible elements in  $\hat{F}_{ab}$  we may consider the quotient of  $\hat{F}_{ab}$  by  $F_{ab}$ , in other words we may consider the quotient of  $\hat{F}$  by the normal subgroup  $N$  generated by  $F$  and  $\hat{F}_2$ . In order to show that for  $k \geq 2$  the element  $\Gamma(\sigma)$  is a  $k$ -th power modulo  $N$  we consider the element

$$\Delta = \Delta(\sigma) = (\delta_1 F_2, \delta_2 F_3, \dots) \in \hat{F} \quad (3.21)$$

where

$$\begin{cases} \delta_i = e & \text{for } i < \sigma_k \\ \delta_i = ([x_{k1}, \dots, x_{k\sigma_k}][x_{l1}, \dots, x_{l\sigma_l}]^{l \cdots})^{k+1})^{k!} & \text{for } \sigma_i \leq i < \sigma_{l+1}, l \geq k. \end{cases} \quad (3.22)$$

Clearly, modulo  $N$  the elements  $\Gamma(\sigma)$  and  $\Delta(\sigma)$  are equivalent. But  $\Delta(\sigma)$  is a  $k$ -th power. Hence  $\Gamma(\sigma)$  is a  $k$ -th power modulo  $N$ . An argument similar to the one used in the proof of Theorem 3.6 shows that the elements  $\Gamma(\sigma)$ ,  $\sigma \in \Sigma$  are linearly independent in  $\hat{F}_{ab}$ .

**COROLLARY 3.10.** *Let  $F = F(X)$  be a free group, where  $X$  is countably infinite. Then  $\hat{F}_k/\hat{F}_{k+1}$ ,  $k \geq 1$  contains non-trivial divisible elements.*

*Proof.* Let  $X = \{x_{01}, x_{02}, \dots, x_{11}, x_{12}, \dots, x_{21}, x_{22}, \dots\}$  and let  $\Gamma = \Gamma(\sigma) \in \hat{F}$  be one of the elements defined in (3.19), (3.20). We consider the element

$$\Gamma^* = [\Gamma, x_{01}, x_{02}, \dots, x_{0,k-1}] \in \hat{F}_k. \quad (3.23)$$

Since the  $k$ -fold commutator is a linear map from the  $k$ -fold tensor product of  $\hat{F}_{ab}$  into  $\hat{F}_k/\hat{F}_{k+1}$

$$[\cdot \dots]: \hat{F}_{ab} \otimes \dots \otimes \hat{F}_{ab} \rightarrow \hat{F}_k/\hat{F}_{k+1} \quad (3.24)$$

the element  $\Gamma^*$  gives certainly rise to a divisible element in  $\hat{F}_k/\hat{F}_{k+1}$ . It remains to prove that  $\Gamma^*$  is non-trivial. We use the map  $f: F \rightarrow W$  defined by

$$\begin{cases} f(x_{0l}) = x_{0l} \in A \subseteq W, & l \geq 1. \\ f(x_{il}) = x_{il} \in A \subseteq W, & i \geq 1, \quad l \geq 2. \\ f(x_{i1}) = (x_{i1} - 1) \in IA \subseteq W, & i \geq 1. \end{cases} \quad (3.25)$$

For the induced map  $\hat{f}: \hat{F} \rightarrow \hat{W}$  we obtain

$$\begin{aligned} \hat{f}(\Gamma^*) = \\ [2(x_{21} - 1) \dots (x_{2\sigma_2} - 1) + 3!(x_{31} - 1) \dots (x_{3\sigma_3} - 1) + \dots](x_{01} - 1) \dots (x_{0,k-1} - 1) \end{aligned} \quad (3.26)$$

By Lemma 3.3,  $\hat{f}(\Gamma^*) \notin \hat{W}_{k+1}$  and hence  $\Gamma^* \notin \hat{F}_{k+1}$ .

The following result should be compared with Theorem 4.2 of [B2].

**THEOREM 3.11.** *The 2-generator subgroups of  $\hat{F}$  are free.*

*Proof.* Let  $a, b \in \hat{F} = \hat{F}(X)$ . We have to consider two cases.

(i) Let  $[a, b] \neq e$ . In this case we shall deduce our result from Theorem 4.2 of [B2]. Clearly there exists  $i \geq 1$  such that for  $\tau_i: \hat{F} \rightarrow F/F_i$  we have  $\tau_i[a, b] \neq e$ . Consider then a finite subset  $Y \subseteq X$  and the projection  $p: F(X) \rightarrow F(Y)$ , such that for  $p\tau_i: \hat{F}(X) \rightarrow F(Y)/F_i(Y)$  we have  $[p\tau_i a, p\tau_i b] \neq e$ . We may thus consider  $\hat{p}: \hat{F}(X) \rightarrow \hat{F}(Y)$ . Since  $\hat{F}(Y)$  is parafree and  $[pa, pb] \neq e$  we may conclude from



Theorem 4.2 of [B2] that  $\hat{p}a, \hat{p}b$  generate a free subgroup. Hence  $a, b$  generate a free subgroup in  $\hat{F}(X)$ .

(ii) Let  $[a, b] = e$ . We shall proceed as in the proof of Theorem 4.2 of [B2]. By Theorem 3.1 of [B2] the group  $\hat{F} = \hat{F}(X)$  can be embedded in the power series ring  $\mathbf{Z}[[X]]$  and hence in  $\mathbf{Q}[[X]]$ . Under that embedding let

$$\begin{cases} a = 1 + a_i + \cdots, & a_i \neq 0 \\ b = 1 + b_j + \cdots, & b_j \neq 0 \end{cases} \quad (3.27)$$

i.e.  $a_i, b_j$  are the first non-zero terms in the power series corresponding to  $a, b$ . The elements  $a_i, b_j$  are Lie elements in  $\mathcal{L}[X]$ , the Lie algebra over  $\mathbf{Q}$  generated by  $X$  in  $\mathbf{Q}[X]$ . Since  $\mathcal{L}[X]$  is a free Lie algebra over  $\mathbf{Q}$  it follows that  $a_i, b_j$  generate a free sub- $\mathbf{Q}$ -Lie algebra (see Sirsov [S], Witt [W]). Since  $[a, b] = e$  we have in  $\mathbf{Q}[[X]]$

$$ab = 1 + a_i + b_j + a_i b_j + \cdots = 1 + a_i + b_j + b_j a_i + \cdots = ba. \quad (3.28)$$

Hence in  $\mathcal{L}[X]$  we have  $[a_i, b_j] = 0$ , so that the Lie algebra generated by  $a_i, b_j$  is abelian. Since it is free it must be isomorphic to  $\mathbf{Q}$ . It follows that there exist integers  $m, n > 0$  such that

$$ma_i = nb_j. \quad (3.29)$$

In particular  $i = \deg a_i = \deg b_j = j$ . We now compute  $c = a^{-m} \cdot b^n$  in  $\mathbf{Z}[[X]]$ .

$$\begin{aligned} c = a^{-m} b^n &= (1 - ma_i + \cdots)(1 + nb_j + \cdots) \\ &= 1 - ma_i + nb_j + \{\text{terms of degree} \geq i + 1\} \\ &= 1 + \{\text{terms of degree} \geq i + 1\}. \end{aligned} \quad (3.30)$$

But  $c$ , being an element in the subgroup generated by  $a, b$  commutes with  $a$  and  $b$  and hence satisfies  $[a, c] = e$ . A repetition of the above argument with  $c$  at the place of  $b$  shows that the power series expansion of  $c$  has the form

$$c = 1 + c_k + \cdots, \quad c_k \neq 0 \quad (3.31)$$

with  $k = i$ . This is a contradiction to (3.30) so that  $c = 1$ , i.e.  $a^m = b^n$ . Since  $\hat{F}$  is torsion-free it follows that the subgroup generated by  $a, b$  is infinite cyclic, hence free.

#### 4. Two subgroups of $\hat{F}$

Let  $F = F(X)$  be the free group on the set  $X$ . Here we shall exhibit two subgroups  $\bar{F}, \tilde{F}$  of  $\hat{F} = \hat{F}(X)$  which are parafree on  $X$ . Note that  $\hat{F}$  is not itself parafree on  $X$  if  $X$  is at least countably infinite.

**THEOREM 4.1.** *There exists a subgroup  $\bar{F} \subseteq \hat{F} = \hat{F}(X)$  which is parafree on  $X$  and has the property that it contains all subgroups of  $\hat{F}$  which are parafree on  $X$ .*

*Proof.* We first show that the system of subgroups of  $\hat{F}$  which are parafree on  $X$  is directed. Thus let  $U, V$  be two subgroups of  $\hat{F}$  which are parafree on  $X$ . Let  $W$  be the subgroup of  $\hat{F}$  generated by  $U, V$ . We claim that  $W$  is parafree on  $X$ . Since  $F \subseteq W \subseteq \hat{F}$  we may apply Lemma 1.1, so that we have to show that  $F_{ab} \rightarrow W_{ab}$  is surjective. Consider the obvious epimorphism  $U *_F V \twoheadrightarrow W$ . We then have the series of maps

$$F_{ab} \twoheadrightarrow U_{ab} \rightarrow (U *_F V)_{ab} \twoheadrightarrow W_{ab} \quad (4.1)$$

so that we only have to show that  $U_{ab} \rightarrow (U *_F V)_{ab}$  is surjective. But this is trivial since  $U, V$  are parafree on  $X$ . We may thus define  $\bar{F}$  by  $\bar{F} = \varinjlim U$ , where  $U$  is a subgroup of  $\hat{F}$  which is parafree on  $X$ . It is then clear that  $F_{ab} \rightarrow \bar{F}_{ab}$  is surjective, so that  $\bar{F}$  is parafree on  $X$ , by Lemma 1.1.

It is obvious that the above construction is independent of the fact that the group we start with is free. Thus if  $G$  is an arbitrary group we may find in  $\hat{G}$  a group  $\bar{G}$  with  $hG \subseteq \bar{G} \subseteq \hat{G}$  such that  $h$  induces isomorphisms  $h_i : G/G_i \xrightarrow{\sim} \bar{G}/\bar{G}_i$ ,  $i \geq 2$ , and with the following universal property. If  $f : G \rightarrow H$  is a homomorphism such that  $f_i : G/G_i \xrightarrow{\sim} H/H_i$ ,  $i \geq 2$  and  $H$  is residually nilpotent, then there exists a unique  $\bar{f} : H \rightarrow \bar{G}$  such that  $\bar{f} \circ f = h : G \rightarrow \bar{G}$ . By construction of  $\bar{G}$  we have

$$\text{COROLLARY 4.2. } \bar{\bar{G}} = \bar{G}.$$

As in Corollary 2.6 we obtain from Corollary 4.2

**COROLLARY 4.3.** *Let  $F$  be free, then  $\bar{F}$  is freely indecomposable.*

We shall now construct another subgroup  $\tilde{F}$  of  $\hat{F} = \hat{F}(X)$  which is parafree on  $X$ . Thus we have  $\tilde{F} \subseteq \bar{F}$ , by Theorem 4.1, but we shall later show that  $\tilde{F} \neq \bar{F}$  if  $X$  is (at least) countably infinite.

Consider the directed system of finite subsets  $Y$  of  $X$  and the associated

directed system of groups  $\hat{F}(Y)$ . Define

$$F = \varinjlim \hat{F}(Y), \quad Y \subseteq X, Y \text{ finite} \quad (4.2)$$

If we consider  $\hat{F}(X)$  as a subgroup of the power series ring  $\mathbb{Z}[[X]]$  (see Theorem 3.1 of [B2]), then  $\tilde{F}$  may be described as the subgroup of those power series of  $\hat{F}$  which involve only finitely many elements of  $X$ .

**PROPOSITION 4.4.** *The group  $\tilde{F}$  is parafree on  $X$ .*

*Proof.* Clearly  $F \subseteq \tilde{F} \subseteq \hat{F}$ . Since  $\tilde{F}_{ab} = \varinjlim (\hat{F}(Y))_{ab} = \varinjlim (F(Y))_{ab}$  is free abelian on  $X$ , the map  $F_{ab} \rightarrow \tilde{F}_{ab}$  is surjective. By Lemma 1.1 we conclude that  $\tilde{F}$  is parafree on  $X$ .

**PROPOSITION 4.5.** *Let  $F = F(X)$  where  $X$  is countably infinite. Then  $\tilde{F}$  is a proper subgroup of  $\bar{F}$ .*

*Proof.* We shall exhibit a subgroup  $U$  of  $\hat{F}$  which is parafree on  $X$ , but not contained in  $\tilde{F}$ . Since  $U \subseteq \bar{F}$  by Theorem 4.1 it then follows that  $\tilde{F} \neq \bar{F}$ .

Let  $X = \{x_1, x_2, \dots, y_1, y_2, \dots\}$ . Define elements

$$Z^{(i)} = (\zeta_1^{(i)} F_2, \zeta_2^{(i)} F_3, \dots) \in \hat{F}, \quad i = 0, 1, \dots \quad (4.3)$$

by setting

$$\begin{cases} \zeta_1^{(i)} = x_i, \\ \zeta_2^{(i)} = [x_{i+1}, y_{i+1}]x_i, \\ \zeta_3^{(i)} = [[x_{i+2}, y_{i+2}]x_{i+1}, y_{i+1}]x_i, \text{ etc.} \end{cases} \quad (4.4)$$

where  $x_0 = e$ . Modulo any  $F_k$  and hence in  $\hat{F}$  we have

$$Z^{(i)} = [Z^{(i+1)}, y_{i+1}]x_i, \quad i = 0, 1, \dots \quad (4.5)$$

Consider now the subgroup  $U$  of  $\hat{F}$  generated by  $x_1, x_2, \dots, y_1, y_2, \dots, Z^{(0)}, Z^{(1)}, Z^{(2)}, \dots$ . We claim that  $U$  is parafree on  $X$ . By Lemma 1.1 we only have to show that  $F_{ab} \rightarrow U_{ab}$  is surjective. But it is clear that

$$\begin{cases} Z^{(0)} \equiv e \pmod{U_2}, \\ Z^{(i)} \equiv x_i \pmod{U_2}, \quad i \geq 1. \end{cases} \quad (4.6)$$

Finally it is plain that none of the elements  $Z^{(i)}$  is contained in  $\tilde{F}$ .

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CCNY

Convent Ave. and 138<sup>th</sup> Street  
New York, N.Y. 10031

ETH

Rämistrasse 101  
8092 Zürich

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