A FORMULA FOR CODENSITY MONADS AND DENSITY COMONADS

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Dedicated to Bob Lowen on his seventieth birthday

ABSTRACT: For a functor F whose codomain is a cocomplete, cowellpowered category \mathcal{K} with a generator S we prove that a codensity monad exists iff all natural transformations from $\mathcal{K}(X,F-)$ to $\mathcal{K}(s,F-)$ form a set (given objects $s\in S$ and X arbitrary). Moreover, the codensity monad has an explicit description using the above natural transformations. Concrete examples are presented, e.g., the codensity monad of the power-set functor \mathcal{P} assigns to every set X the set of all nonexpanding endofunctions of $\mathcal{P}X$.

Dually a set-valued functor F is proved to have a density comonad iff all natural transformations from X^F to 2^F form a set (for every set X). Moreover, that comonad assigns to X the set $Nat(X^F, 2^F)$. For preimages-preserving endofunctors of Set we prove that the existence of a density comonad is equivalent to the accessibility of F.

1. Introduction

The important concept of density of a functor $F: \mathcal{A} \to \mathcal{K}$ means that every object of \mathcal{K} is a canonical colimit of objects of the form FA. For general functors, the *density comonad* is the left Kan extension along itself:

$$C = \operatorname{Lan}_F F$$
.

This endofunctor of K carries the structure of a comonad. We speak about the *pointwise density comonad* if C is computed by the usual colimit formula: given an object X of K, form the diagram $D_X : F/X \to K$ assigning to each $FA \xrightarrow{a} X$ the value FA, and put

$$CX = \text{colim}D_X$$
.

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This assumes that this, possibly large, colimit exists in \mathcal{K} . The density comonad is a measure of how far away F is from being dense: a functor is dense iff its pointwise codensity monad is trivial (i.e., $\mathrm{Id}_{\mathcal{K}}$). Pointwise density comonads were introduced by Appelgate and Tierney [5] where they are called standard constructions. For every left adjoint F the comonad given by the adjoint situation is the density comonad of F. For functors $F: \mathcal{A} \to \mathsf{Set}$ we prove that F has a density comonad iff for every set K there is only a set of natural transformations from K to K. Moreover, the density comonad K is always pointwise, and is given by the formula

$$CX = Nat(X^F, 2^F).$$

We also prove that every accessible endofunctor between locally presentable categories has a density comonad, and, in case of set functors, conversely: a density comonad implies F is accessible, assuming that F preserves preimages (which is a very mild condition). For $FX = X^n$ the density comonad is X^{n^n} . For general polynomial functors $FX = \coprod_{i \in I} X^{n_i}$ it is given by $CX = \prod_{i \in I} X^{n_i}$

$$\coprod_{i \in I} \prod_{i \in I} X^{n_i^{n_i}}$$
, see Example 5.3.

The dual concept, introduced by Kock [8] is the *codensity monad*, the right Kan extension of F over itself:

$$T = \operatorname{Ran}_F F.$$

Linton proved in [9] that if $\mathcal{K} = \mathsf{Set}$, then F has a codensity monad iff for every set X all natural transformations from F^X to F form a set. We generalize this to \mathcal{K} arbitrary as follows. Given a functor $F: \mathcal{A} \to \mathcal{K}$, denote by $F^{(X)}: \mathcal{A} \to \mathsf{Set}$ the composite $\mathcal{K}(X,-)\cdot F$ for every $X \in \mathcal{K}$. Assuming that \mathcal{K} has a generator S which detects limits, a functor F with codomain \mathcal{K} has a codensity monad iff for every $X \in \mathcal{K}$ all natural transformations from $F^{(X)}$ to $F^{(s)}$, $s \in S$, form a set. And the codensity monad is then pointwise. All locally presentable categories posses a limit-detecting generator, and every monadic category over a category with a limit-detecting generator possesses one, too. In fact, in a cocomplete and cowellpowered category every generator detects limits. We also obtain a formula for the codensity monad T: we can view \mathcal{K} as a concrete category over S-sorted sets. And for every object X the underlying set of TX has the s-sort

$$Nat(F^X, F^s) \quad (s \in S).$$

Again, accessible functos always possess a pointwise codensity monad, that is, T is given by the limit formula (assigning to X the limit of the diagram $((X \xrightarrow{a} FA) \mapsto FA)$. However, in contrast to the density comonad, many non-accessible set functors possess a codensity monad too – and, as we show below, codensity monads of set-valued functors are always pointwise. Example: the power-set functor \mathcal{P} has a codensity monad given by

$$TX = \text{nonexpanding self-maps of } \mathcal{P}X.$$

The subfunctor \mathcal{P}_0 on all nonempty subsets is its own codensity monad. But the following modification $\overline{\mathcal{P}}$ of \mathcal{P} is proven not to have a codensity monad: on objects X

$$\overline{\mathcal{P}}X = \mathcal{P}X$$

and on morphism $f: X \to Y$

$$\overline{\mathcal{P}}f(M) = \begin{cases} \mathcal{P}f(M) & \text{if } f/M \text{ is monic} \\ \emptyset & \text{else.} \end{cases}$$

For $FX = X^n$ the codensity monad is obvious: this is a right adjoint, so T is the monad induced by the adjoint situation, $TX = n \times X^n$. For general polynomial functors $FX = \coprod_{i \in I} X^{n_i}$ the codensity monad is $TX = \coprod_{(X_i)} \coprod_{j \in I} \left(\coprod_{i \in I} n_i \times X_i \right)^{n_j}$ where the first product ranges over all disjoint decompositions $X = \bigcup_{i \in I} X_i$, see Example 5.7

2. Accessible functors

Throughout the paper all categories are assumed to be locally small.

Recall from [7] that a category \mathcal{K} is called *locally presentable* if it is cocomplete and for some infinite regular cardinal λ it has a small subcategory \mathcal{K}_{λ} of λ -presentable objects K (i.e. such that the hom-functor $\mathcal{K}(K,-)$ preserves λ -filtered colimits) whose closure under λ -filtered colimits is all of \mathcal{K} . And a functor is called *accessible* if it preserves, for some infinite regular cardinal λ , λ -filtered colimits. Recall further that every locally presentable category is complete and every object X has a presentation rank, i.e., the least regular cardinal λ such that X is λ -presentable. Finally, locally presentable categories are locally small, and \mathcal{K}_{λ} can be chosen to represent all λ -presentable objects up to isomorphism.

Theorem 2.1. Every accessible functor between locally presentable categories has:

- (a) a pointwise codensity monad and
 - (b) a pointwise density comonad.

Proof: Given an accessible functor $F: \mathcal{A} \to \mathcal{K}$ and an object X of \mathcal{K} , we can clearly choose an infinite cardinal λ such that \mathcal{K} and \mathcal{A} are locally λ -presentable, F preserves λ -filtered colimits, and X is a λ -presentable object. The domain restriction of F to \mathcal{A}_{λ} is denoted by F_{λ} .

(a) We are to prove that the diagram

$$B_X: X/F \to \mathcal{K}, \ (X \xrightarrow{a} FA) \mapsto FA$$

has a limit in K. Denote by $E: X/F_{\lambda} \hookrightarrow X/F$ the full embedding. Since K is complete, the small diagram $B_X \cdot E$ has a limit. Thus, it is sufficient to prove that E is final (the dual concept of cofinal, see [11]): (i) every object $X \xrightarrow{a} FA$ is the codomain of some morphism departing from an object of X/F_{λ} , and (ii) given a pair of such morphisms, they can be connected by a zig-zag in X/F_{λ} .

Indeed, given $a: X \to FA$, express A as a λ -filtered colimit of λ -presentable objects with the colimit cocone $c_i: C_i \to A \ (i \in I)$. Then $Fc_i: FC_i \to FA$, $i \in I$, is also a colimit of a λ -filtered diagram. Since X is λ -presentable, $\mathcal{K}(X, -)$ preserves this colimit, and this implies that (i) and (ii) hold.

(b) Now we prove that the diagram

$$D_X: F/X \to \mathcal{K}, (FA \xrightarrow{a} X) \mapsto FA$$

has a colimit in K. Denote the colimit of the small subdiagram $F_{\lambda}/X \to K$ by K with the colimit cocone

$$\overline{a}: FA \to K$$
 for all $a: FA \to X$ in F/X , $A \in \mathcal{A}_{\lambda}$.

We extend this cocone to one for D_X as follows: Fix an object $a: FA \to X$ of F/X. Express A as a colimit $c_i: C_i \to A$ $(i \in I)$ of the canonical diagram $H_A: \mathcal{A}_{\lambda}/A \to \mathcal{A}$ assigning to each arrow the domain. Then $Fc_i: FC_i \to FA$ $(i \in I)$ is a colimit cocone, and all $\overline{a \cdot Fc_i}: FC_i \to K$ form a compatible cocone of the diagram $F \cdot H_A$. Hence, there exists a unique morphism

$$\overline{a}: FA \to K \text{ with } \overline{a} \cdot Fc_i = \overline{a \cdot Fc_i} \ (i \in I).$$

We claim that this yields a cocone of D_X . That is, given a morphism f from $(FA \xrightarrow{a} X)$ to $(FB \xrightarrow{b} X)$ in F/X, we prove $\overline{a} = \overline{b} \cdot Ff$.

$$FC_{i} - - \stackrel{Fg}{-} - FC'_{j}$$

$$Fc_{i} \downarrow \qquad \qquad \downarrow Fc'_{j}$$

$$FA \xrightarrow{Ff} FB$$

$$X$$

Since (Fc_i) is a colimit cocone, it is sufficient to prove

$$\overline{a} \cdot Fc_i = \overline{b} \cdot F(f \cdot c_i)$$
 for a all $i \in I$.

Indeed, let $c'_j: C'_j \to B$ $(j \in J)$ be the canonical colimit cone of $H_B: \mathcal{A}_{\lambda}/B \to \mathcal{A}$. Since C_i is λ -presentable, the morphism $f \cdot c_i$ factorizes through some $c'_i, j \in J$, say

$$f \cdot c_i = c'_i \cdot g.$$

This makes g a morphism from $FC_i \xrightarrow{a \cdot Fc_i} X$ to $FC'_j \xrightarrow{b \cdot Fc'_j} X$ in F_{λ}/X , hence the following triangle

$$FC_{i} \xrightarrow{Fg} FC_{j}$$

$$\downarrow b \cdot Fc'_{j}$$

$$K$$

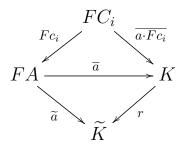
commutes. That is, we have derived the required equality:

$$\overline{a} \cdot Fc_i = \overline{b} \cdot Fc'_i \cdot Fg = \overline{b} \cdot Ff \cdot Fc_i.$$

It is now easy to verify that the above cocone is a colimit of D_X . Given another cocone $\tilde{a}: FA \to \tilde{K}$ for all $a: FA \to X$ in F/X, the subcocone with domain F_{λ}/X yields a unique morphism $r: K \to \tilde{K}$ with

$$r \cdot \overline{a} = \widetilde{a}$$
 for all $a : FA \to X$, $A \in \mathcal{A}_{\lambda}$.

It remains to observe that given $a: FA \to X$ arbitrary, we also have $r \cdot \overline{a} = \widetilde{a}$:



Indeed, the cocone (Fc_i) is collectively epic and for each i we know that $r \cdot \overline{a \cdot Fc_i} = \widetilde{a \cdot Fc_i}$. Now $\widetilde{a \cdot Fc_i} = \widetilde{a} \cdot Fc_i$ since c_i is a morphism from $FC_i \xrightarrow{a \cdot Fc_i} X$ to $FA \xrightarrow{a} X$. We conclude $r \cdot \overline{a} \cdot Fc_i = \widetilde{a} \cdot Fc_i$ for all i, thus, $\widetilde{a} = r \cdot \overline{a}$.

Proposition 2.2. Let K be a category with a generator. Every functor F: $A \to K$ with a codensity monad has only a set of natural transformations $\alpha: F \to F$.

Proof: By the universal property of $T = \operatorname{Ran}_F F$, natural self-transformations of F bijectively correspond to natural transformations from $\operatorname{Id}_{\mathcal{K}}$ to T. If $(K_i)_{i\in I}$ is a generator, we will prove that every natural transformation α : $\operatorname{Id}_{\mathcal{K}} \to T$ is determined by its components α_{K_i} , $i \in I$, which proves our claim. Let $\beta: \operatorname{Id}_{\mathcal{K}} \to T$ be a natural transformation with $\beta_{K_i} = \alpha_{K_i}$ for all i. Then for every object X we have $\beta_X = \alpha_X$. Indeed, otherwise there exists $i \in I$ and a morphism $h: K_i \to X$ with $\alpha_X \cdot h \neq \beta_X \cdot h$.

$$K_{i} \xrightarrow{\alpha_{K_{i}} = \beta_{K_{i}}} TK_{i}$$

$$\downarrow h \qquad \qquad \downarrow Th$$

$$X \xrightarrow{\beta_{X}} TX$$

This contradicts to the naturality squares for α and β .

Corollary 2.3. Let K be a category with a cogenerator. Every functor F: $A \to K$ with a density comonad has only a set of natural transformations $\alpha: F \to F$.

Example 2.4. A set functor without a codensity monad or a density comonad. Recall the modified power-set functor $\overline{\mathcal{P}}$ in Introduction. By Proposition 2.2

it has no codensity monad since for every cardinal λ we have a natural transformation

$$\alpha^{\lambda}: \overline{\mathcal{P}} \to \overline{\mathcal{P}}.$$

It assigns to a subset M of power $|M| \geq \lambda$ itself, otherwise \emptyset . The naturality squares are easy to verify. Thus, $\operatorname{Nat}(\overline{\mathcal{P}}, \overline{\mathcal{P}})$ is a proper class.

3. Codensity Monad Theorem

Let S be a generator of a category K. Then K can be viewed as a concrete category over S-sorted sets: the forgetful functor

$$U: \mathcal{K} \to \mathsf{Set}^S$$

has components

$$U_s = \mathcal{K}(s, -) : \mathcal{K} \to \mathsf{Set} \quad (s \in S).$$

Recall that a functor U is said to *detect limits* if for every (possibly large) diagram D in \mathcal{K} for which $\lim U \cdot D$ has a limit, a limit exists in \mathcal{K} .

In case of the functor U above the existence of $\lim U \cdot D$ says precisely that for every $s \in S$ the diaram D has only a set of cones with domain s. This leads us to the following

Definition 3.1. A generator S of K is called *limit-detecting* if

(a) every (possibly large) diagram D in K which has only a set of cones with domains in S has a limit,

and

(b) copowers of every object of S exist.

Examples 3.2. Every generator is limit-detecing in the following categories:

(1) Every total category K, i.e., such that the Yoneda embedding into $[K^{op}, \mathsf{Set}]$ has a left adjoint, as introduced by Street and Walters [12]. They also proved that a total category is cocomplete and hypercomplete, i.e., every diagram D such that for any object $K \in K$ there exists only a set of cones with domain K has a limit.

Suppose D has the property in 3.1(a) above. Then given K we express it as quotient of a coproduct of objects in S:

$$e: \coprod_{i\in I} s_i \to K.$$

Every cone with domain K yields one with domain $\coprod_{i \in I} s_i$ which, since e is epic, determines the original one. Since there is only a set of cones with

domain $\coprod_{i\in I} s_i$, it follows that there is only a set of cones with domain K. Thus $\lim D$ exists.

- (2) Every cocomplete and cowellpowered category. Indeed, \mathcal{K} is total, see [6].
 - (3) Every locally presentable category. This follows from (2), see [7] or [3].
- (4) Categories from general topology, e.g., Top, Top₂ (Hausdorff spaces), Unif (uniform spaces), approach spaces of Lowen [10], etc. These are concrete categories over Set which are solid, thus total, see [13].
- (5) Monadic categories over categories with a limit-detecting generator. Indeed, let S be a limit-detecting generator of K. For every monad $\mathbb{T} = (T, \eta, \mu)$ the set of free algebras

$$S' = \{ (Ts, \mu_s) ; s \in S \}$$

is a limit-detecting generator of $\mathcal{K}^{\mathbb{T}}$. In fact, it is clearly a generator, (a) above follows since (large) limits are created by the forgetful functor $U^{\mathbb{T}}$ of $\mathcal{K}^{\mathbb{T}}$, and (b) is clear since the left adjoint of $U^{\mathbb{T}}$ preserves copowers.

Notation 3.3. For every functor $F: \mathcal{A} \to \mathcal{K}$ and every object X of \mathcal{K} we denote by $F^{(X)}$ the set-valued functor

$$F^{(X)} \equiv \mathcal{A} \xrightarrow{F} \mathcal{K} \xrightarrow{\mathcal{K}(X,-)} \mathsf{Set}$$

Thus in case $\mathcal{K} = \mathsf{Set}$ this is just the power F^X of $F : \mathcal{A} \to \mathsf{Set}$ to X. The following theorem generalizes Linton's result, see [9], that a set-valued functor F has a pointwise codensity monad iff there is only a set of natural transformations from F^X to F (for every set X):

Theorem 3.4. (Codensity Monad Theorem) Let S be a limit-detecting generator of a category K. For every functor F with codomain K the following conditions are equivalent:

- (i) F has a codensity monad,
- (ii) F has a pointwise codensity monad, and
- (iii) for every pair of objects $s \in S$ and $X \in \mathcal{K}$ the collection

$$Nat(F^{(X)}, F^{(s)})$$

of natural transformations from $F^{(X)}$ to $F^{(s)}$ is small.

Remark. We will see in the proof that the object CX assigned to $X \in \mathcal{K}$ by the codensity monad C has the S-sorted underlying set given by

$$U(CX) \cong \left(Nat(F^{(X)}, F^{(s)})\right)_{s \in S}.$$

Proof: (i) \rightarrow (iii). Since $s \in S$ has all copowers, $\mathcal{K}(s, -)$ is left adjoint to $\phi_s : M \mapsto \coprod_M s$.

Let C be a codensity monad of F. We prove that the set $\mathcal{K}(s, CX)$ is isomorphic to $Nat(F^{(X)}, F^{(s)})$. Indeed, we have the following bijections:

$$\frac{\mathcal{K}(s,CX)}{\mathcal{K}(X,-) \to \mathcal{K}(s,-) \cdot \mathbf{Yo}}$$

$$\frac{\phi_s \cdot \mathcal{K}(X,-) \to C \phi_s \dashv \mathcal{K}(s,-)}{\phi_s \cdot \mathcal{K}(X,-) \cdot F \to \mathbf{F}}$$

$$\frac{\phi_s \cdot \mathcal{K}(X,-) \cdot F \to \mathbf{F}}{\mathcal{K}(s,-) \cdot F \to \mathcal{K}(s,-) \cdot F}$$

$$\frac{\mathcal{K}(X,-) \cdot F \to \mathcal{K}(s,-) \cdot \mathcal{K}(s,-)}{F^{(X)} \to F^{(s)}}$$

(iii) \rightarrow (ii). For every object $X \in \mathcal{K}$ it is our task to prove that the diagram $D_X : X/F \to \mathcal{K}$ given by

$$D_X(X \xrightarrow{a} FA) = FA$$

has a limit. Given $s \in S$, a cone of D_X with domain s has the following form

$$\frac{X \xrightarrow{a} FA}{s \xrightarrow{a'} FA}$$

and we obtain a natural transformation

$$\alpha: F^{(X)} \to F^{(s)}$$

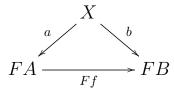
assigning to every $a \in F^{(X)}A = \mathcal{K}(X, FA)$ the value $\alpha_A(a) = a' \in F^{(s)}A$. Indeed, the naturality square

$$F^{(X)}A \xrightarrow{\alpha_A} F^{(s)}A$$

$$\downarrow_{F^{(X)}f} \downarrow \qquad \qquad \downarrow_{F^{(s)}f}$$

$$F^{(X)}B \xrightarrow{\alpha_B} F^{(s)}B$$

commutes for every $f:A\to B$ in \mathcal{A} . This follows from the morphism



in X/F: Our cone (-)' is compatible, thus

$$Ff \cdot a' = b' = (Ff \cdot a)',$$

which proves that the above square commutes when applied to a.

Conversely, every natural transformation $\alpha: F^X \to F^{(s)}$ has the above form. We obtain a cone of evaluations at a:

$$a' = \alpha_A(a)$$
 for every $a: A \to FX$ (i.e., $a \in F^{(X)}A$)

Indeed the above triangle commutes since the naturality square does when applied to a.

It is easy to verify that we obtain a bijection between $Nat(F^{(X)}, F^{(s)})$ and the collection of all cones of D_X with domain s. Consequently, the latter collection is small for every $s \in S$. Since S is limit-detecting, D_X has a limit in K.

 $(ii)\rightarrow(i)$. This is trivial.

Finally, the claim in the remark above

$$U_s(CX) \cong Nat(F^{(X)}, F^{(s)})$$
 for $s \in S$

follows from the fact that $U_s = \mathcal{K}(s, -)$ preserves limits. We have seen above that D_X has a limit, say, with the following cone

$$\frac{X \xrightarrow{a} FA}{CX \xrightarrow{\widehat{a}} FA} \quad \text{for all } a: X \to FA \text{ with } A \in \mathcal{A}.$$

Then the cone of underlying functions $U(CX) \xrightarrow{\widehat{Ua}} U(FA)$ is, up to isomorphism of the domain, the cone of evaluations $ev_a : Nat(F^{(X)}, F^{(s)}) \to U_s(FA), s \in S$.

Remark 3.5. (a) Suppose \mathcal{K} is transportable, i.e., given an object K and an isomorphism $i: M \to UK$ in Set^S there exists an object $K' \in \mathcal{K}$ such that UK' = M and i carries an isomorphism $K' \xrightarrow{\cong} K$ in \mathcal{K} . (Up to equivalence, all

categories concrete over Set^S have this property, see [1].) Then the codensity monad C can be chosen so that the underlying set of CX has components

$$U_s(CX) = Nat(F^{(X)}, F^{(s)}) \quad s \in S.$$

(b) Moreover, the evaluation maps with sorts

$$ev_a: Nat(F^{(X)}, F^{(s)}) \to U_s(FA)$$
 (for $s \in S$)

given by

$$ev_a(\alpha) = \alpha_A(a)$$
 (for all $a: X \to FA$)

carry morphisms from CX to FA. Indeed, the limit cone (\widehat{a}) of CX was shown to fulfil this in the above proof.

- (c) To characterize the object CX of K, we use the concept of *initial lifting*, see [1]. Given a (possibly large) collection of objects $K_i \in K$, $i \in I$, and a cone $v_i : V \to UK_i$ $(i \in I)$ in Set^S , the initial lifting is an object K of K with UK = V such that
- (i) each v_i carries a morphism from K to K_i ($i \in I$) and
 - (ii) given an object K' of K, then a function $f: UK' \to UK$ carries a morphism from K' to K iff all composites $v_i \cdot f$ carry morphisms from K' to K_i $(i \in I)$.

Corollary 3.6. (Codensity Monad Formula) Let S be a limit-detecting generator making K a transportable category over Set^S . If a functor F: $\mathcal{A} \to \mathcal{K}$ has a codensity monad C, then C assigns to every object X the initial lifting of the cone of evaluations

$$ev_a: \left(Nat(F^{(X)}, F^{(s)})\right)_{s \in S} \to UFA$$

for $A \in \mathcal{A}$ and $a: X \to FA$. Here $(ev_a)_s(\alpha) = \alpha_A(a)$ for every natural transformation $\alpha: F^{(X)} \to F^{(s)}$.

Indeed, the limit cone $\widehat{a}: CX \to FA$ can (due to transportability) be chosen so that $U\widehat{a} = ev_a$ for all $a: X \to FA$ in X/F. Given an object K' and a function $f: UK' \to U(CX)$ such that each composite $ev_a \cdot f$ carries a morphism $\widetilde{a}: K' \to FA$ in K, the fact that U is faithful implies that (\widetilde{a}) forms a cone of D_X . Thus there exists $\overline{f}: K' \to CX$ with $\widetilde{a} = \widehat{a} \cdot \overline{f}$ for every a in X/F. This is the desired morphism carrying f: we have $U\overline{f} = f$

because the limit cone (ev_a) is collectively monic and for each $a: X \to FA$ we have

$$ev_a \cdot U\overline{f} = U(\widehat{a} \cdot \overline{f}) = U\widetilde{a} = ev_a \cdot f.$$

Remark 3.7. The definition of C on morphisms $f: X \to Y$ of \mathcal{K} is canonical: Cf is carried by the S-sorted function from $Nat(F^{(X)}, F^{(s)})$ to $Nat(F^{(Y)}, F^{(s)})$ which takes a natural transformation $\alpha: \mathcal{K}(X, -) \cdot F \to \mathcal{K}(s, -) \cdot F$ to the composite

$$\mathcal{K}(Y,-)\cdot F \xrightarrow{\mathcal{K}(f,-)\cdot F} \mathcal{K}(X,-)\cdot F \xrightarrow{\alpha} \mathcal{K}(s,-)\cdot F.$$

This follows easily from the fact that Cf is the unique morphism such that the above limit morphisms $\widehat{a}:CX\to FA$ make the following triangles

$$CX \xrightarrow{Cf} CY \qquad \text{for all } a: Y \to FA$$

$$\widehat{a \cdot f} \downarrow \qquad \widehat{a}$$

$$FA$$

commutative.

4. Density Comonads

Notation 4.1. For every functor $F: \mathcal{A} \to \mathcal{K}$ and every object X of \mathcal{K} we denote by X^F the set-valued functor

$$X^F \equiv \mathcal{A}^{op} \xrightarrow{F^{op}} \mathcal{K}^{op} \xrightarrow{\mathcal{K}(-,X)} \mathsf{Set}$$

Theorem 4.2. Density Comonad Theorem. Let S be a cogenerator of a complete and wellpowered category. For every functor F with codomain K the following conditions are equivalent:

- (i) F has a density comonad,
- (ii) F has a pointwise density comonad, and
- (iii) for every pair of objects $s \in S$ and $X \in \mathcal{K}$ the collection

$$Nat(X^F, s^F)$$

is small.

Indeed, since S detects colimits by the dual of Example 3.2(2), this is just a dualization of Theorem 3.4.

Corollary 4.3. A set-valued functor F has a density comonad iff for every set X there is only a set of natural transformations from X^F to 2^F . Moreover, the density comonad is then given by

$$CX = Nat(X^F, 2^F).$$

For set-valued functors preserving preimages and with "set-like" domains, we intend to prove that

accessibility \Leftrightarrow existence of a density comonad.

For that we are going to use Theorem 4.6 below. The "set-like" flavour is given by the following:

Definition 4.4. A locally λ -presentable category is called *sctritly locally* λ -presentable if for every morphism $b: B \to A$ with a λ -presentable domain there exists a commutative square

$$\begin{array}{ccc}
B & \xrightarrow{b} & A \\
\downarrow b & & \uparrow b' \\
A & \xrightarrow{f} & B'
\end{array}$$

with B' also λ -presentable.

Examples 4.5. (See [2]) Let λ be an infinite regular cardinal.

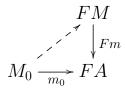
- (1) Set is strictly locally λ -presentable.
- (2) Many-sorted sets, Set^S , are strictly locally λ -presentable iff $\operatorname{card} S < \lambda$.
- (3) K-Vec, the category of vector spaces over a field K, is strictly locally λ -presentable.
- (4) For every finite group G the category G -Set of sets with an action of G is strictly locally λ -presentable.

The same holds for the category $\mathsf{Set}^{\mathbb{G}^{op}}$ of presheaves on a finite groupoid \mathbb{G} , i.e., a finite category with invertible morphisms.

We are going to use the following characterization of accessibility proved in [2]:

Theorem 4.6. A functor $F: A \to B$ with A and B strictly locally λ presentable is λ -accessible iff for every object $A \in A$ and every strong subobject $m_0: M_0 \to FA$ with M_0 λ -presentable in B there exists a strong subobject

 $m: M \to A$ with M λ -presentable in \mathcal{A} such that m_0 factorizes through Fm:



Examples 4.7. (1) A set functor F is λ -accessible iff for every element of FA there exists a subset $m: M \hookrightarrow A$ with card $M < \lambda$ such that the element lies in Fm[FM].

- (2) Analogously for endofunctors of K-Vec: just say dim $M < \lambda$ here.
- (3) For S finite, an endofunctor of Set^S is finitary iff every element of FA lies in Fm[FM] for some finite subset $m: M \hookrightarrow FA$.

This does not generalize for S infinite. Consider the endofunctor F of $\mathsf{Set}^{\mathbb{N}}$ given as the identity function on objects (and morphisms) having all but finitely many components empty. And F is otherwise constant with value \mathbb{K} , the terminal object. This functor is not finitary: it does not preserve, for $\mathbb{K} = \mathbb{K} + \mathbb{K}$, the canonical filtered colimit $\mathbb{K} = \mathsf{colim}\,D_{\mathbb{K}}$. But it satisfies the condition that every element of FA lies in Fm[FM] for some finite subset $m: M \hookrightarrow FA$.

Theorem 4.8. Let \mathcal{A} be a category with split epimorphisms and such that there is a cardinal μ for which \mathcal{A} is strictly locally λ -presentable and λ -presentable objects are closed under subobjects, whenever $\lambda \geq \mu$ is a regular infinite cardinal.

Then, a functor $F: \mathcal{A} \to \mathsf{Set}$ preserving preimages has a density comonad iff it is accessible.

Proof: Since epimorphisms split, \mathcal{A} has regular factorizations – indeed, locally presentable categories have (strong epi, mono)-factorizations, see [3]. In view of Theorem 2.1 we only need to prove the non-existence of a density comonad in case F is not accessible. Let us call an element $x \in FA$ λ -accessible if there exists a λ -presentable subobject $m: M \mapsto A$ with $x \in Fm[FM]$. From the preceding theorem we know that, for all $\lambda \geq \mu$, F posesses an element that is not λ -accessible. Without loss of generality, μ is an infinite regular cardinal.

(1) Define regular cardinals λ_i ($i \in \text{Ord}$) by transfinite recursion as follows: $\lambda_0 = \mu$;

Given λ_i choose an element $x_i \in FA_i$ for some $A_i \in \mathcal{A}$ which is not λ_i -accessible and define λ_{i+1} as the least regular cardinal with A_i λ_{i+1} -presentable;

Given a limit ordinal j define λ_j as the successor cardinal of $\bigvee_{i < j} \lambda_i$.

We thus see that for every ordinal i the element x_i is λ_{i+1} -accessible but not λ_i -accessible.

(2) To prove that F does not have a density comonad, we present pairwise distinct natural transformations

$$\alpha^i: 2^F \to 2^F \ (i \in \text{Ord}).$$

For every object $A \in \mathcal{A}$, a subset $M \subseteq FA$ (i.e., an element of 2^{FA}) and an element $a \in M$, we call the triple (A, M, a) λ_i -stable if there exists a subobject $u_a : U_a \longrightarrow A$ in \mathcal{A} with $a \in Fu_a[FU_a]$ such that for all subobjects $v : V \longrightarrow U_a$ we have

if V is
$$\lambda_i$$
-presentable, then $M \cap F(u_a v)[FV] = \emptyset$.

Our natural transformation α^i has the following components $\alpha^i_A: 2^{FA} \to 2^{FA}$:

$$\alpha_A^i(M) = \{ a \in M ; (A, M, a) \text{ is } \lambda_i\text{-stable} \}.$$

We must prove that for every morphism $h:A\to B$ the naturality square

$$2^{FB} \xrightarrow{\alpha_B^i} 2^{FB}$$

$$(Fh)^{-1}(-) \downarrow \qquad \qquad \downarrow (Fh)^{-1}(-)$$

$$2^{FA} \xrightarrow{\alpha_A^i} 2^{FA}$$

commutes. That is, given

$$M \subseteq FB$$
 and $\overline{M} = (Fh)^{-1}(M) \subseteq FA$

then for all elements

$$a \in \overline{M}$$
 and $b = Fh(a) \in M$

we need to verify that

$$(A, \overline{M}, a)$$
 is λ_i -stable $\Leftrightarrow (B, M, b)$ is λ_i -stable.

(a) Let (A, \overline{M}, a) be λ_i -stable. For the given subobject $u_a : U_a \rightarrow A$ form a regular factorization of hu_a :

$$U_{a} \xrightarrow{e} U_{b}$$

$$u_{a} \downarrow \qquad \qquad \downarrow u_{b}$$

$$A \xrightarrow{b} B$$

We have $a' \in FU_a$ with $a = Fu_a(a')$, therefore b lies in the image of Fu_b :

$$b = Fh(a) = Fu_b(Fe(a')).$$

For every subobject $v: V \to U_b$ with V λ_i -presentable we need to prove that $M \cap F(u_b v)[FV] = \emptyset$. Choose a splitting w of e, i.e., $e \cdot w = \mathrm{id}_{U_b}$. Then for the subobject

$$wv:V\to U_a$$

we know that $\overline{M} = (Fh)^{-1}(M)$ is disjoint from the image of $F(u_awv)$. Suppose there exists an element of $M \cap F(u_bv)[FV]$, say, $F(u_bv)(t)$ for some $t \in FV$. Put $t' = F(u_awv)(t)$, then we derive a contradiction by showing that $t' \in \overline{M}$. Indeed

$$Fh(t') = F(hu_awv)(t)$$

$$= F(u_bewv)(t)$$

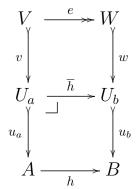
$$= F(u_bv)(t) \in M.$$

Thus, $t' \in (Fh)^{-1}(M) = \overline{M}$.

(b) Let (B, M, b) be λ_i -stable. Since $Fh(a) = b \in M$ we have

$$a \in (Fh)^{-1}(M) = \overline{M}.$$

Given the above subobject $u_b: U_b \to B$, we define $u_a: U_a \to A$ as the preimage under h:



We have $b' \in FU_b$ with $b = Fu_b(b') = Fh(a)$, and since F preserves preimages, there exists $a' \in FU_a$ with $Fu_a(a') = a$.

Given a subobject $v: V \to U_a$ with V λ_i -presentable, we prove that $F(u_a v)([FV])$ is disjoint from \overline{M} . For that take the regular factorization of $\overline{h}v$ as in the diagram above. Since e is a split epimorphism, W is a λ_i -presentable object. Therefore, the image of $F(u_b w)$ is disjoint from M.

Assuming that we have $t \in FV$ with $F(u_a v)(t) \in \overline{M}$, we derive a contradiction by showing that for t' = Fe(t) we have $F(u_b w)(t') \in M$. Indeed, since $\overline{M} = (Fh)^{-1}(M)$, we see that $F(hu_a v)(t) \in Fh[\overline{M}] \subseteq M$ and we have

$$hu_av = u_b\overline{h}v = u_bwe.$$

(3) We have established that each $i \in \text{Ord yields a natural transformation}$ $\alpha^i : 2^F \to 2^F$. We conclude the proof by verifying for all ordinals $i \neq j$ that $\alpha^i \neq \alpha^j$. Suppose i < j. In (1) we have presented an element $x_i \in FA_i$ which is λ_{i+1} -accessible (because A_i is λ_{i+1} -accessible) but not λ_i -accessible. Let $M_i \subseteq FA_i$ be the set of all elements that are not λ_i -accessible. Then

$$(A_i, M_i, x_i)$$

is clearly λ_i -stable. But it is not λ_j -stable because A_i is λ_j -presentable (since λ_{i+1} is a presentability rank of A_i and $\lambda_{i+1} \leq \lambda_j$). Indeed, no subobject $u_{x_i} : U_{x_i} \to A$ has the property that $x_i \in Fu_{x_i}[FU_{x_i}]$ but $M_i \cap F(u_{x_i}v)[FV] = \emptyset$ for all λ_j -presentable subobjects $v: V \to U_{x_i}$: since A_i is λ_j -presentable, so is U_{x_i} , since λ_j -presentable objects are closed under subobjects in A. Put $v = \mathrm{id}_{U_{x_i}}$; then $x_i \in M \cap F(u_{x_i}v)[FV]$.

Consequently, we have

$$x_i \in \alpha_{A_i}^i(M_i)$$
 but $x_i \not\in \alpha_{A_i}^j(M_i)$.

The following corollary works with set functors preserving preimages. This is a very weak assumption since all "everyday" set functors preserve them:

- (1) The identity and constant functors preserve preimages.
- (2) Products, coproducts, and composite of functors preserving preimages preserve them.
- (3) Thus polynomial functors preserve images.
- (4) The power-set functor, the filter functor and the ultrafilter functor preserve preimages.

Corollary 4.9. A set functor preserving preimages has a density comonad iff it is accessible.

5. Examples of set functors

Example 5.1. The power-set functor \mathcal{P} does not have a density comonad, since it is not accessible.

Example 5.2. The density comonad of $FX = X^n$ is

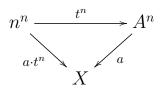
$$CX = X^{n^n}$$
.

More detailed: we prove that the colimit of the diagram $D_X: (-)^n/X \to \mathsf{Set}$ has the component at $a: A^n \to X$ defined as follows

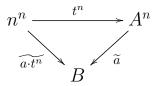
$$\hat{a}: A^n \to X^{n^n}, \ t \mapsto a \cdot t^n \ (\text{for all } t: n \to A)$$

It is easy to see that this is a cocone.

Let $\widetilde{a}:A^n\to B$ (for all $a:A^n\to X$) be another cocone. Consider the following morphisms of $(-)^n/X$ for every $a:A^n\to X$ and every $t:n\to A$:



Thus the following triangle



commutes. Applied to id_n this yields

$$\widetilde{a}(t) = \widetilde{a \cdot t^n}(\mathrm{id}_n).$$

Therefore we have a factorization $f:X^{n^n}\to B$ through the colimit cocone defined by

$$f(u) = \widetilde{u}(\mathrm{id}_n).$$

Indeed $\tilde{a} = f \cdot \hat{a}$ since for every t we have $\tilde{a}(t) = a \cdot t^n(\mathrm{id}_n) = f(a \cdot t^n) = f \cdot \hat{a}(t)$. It is easy to see that f is unique.

Example 5.3. More generally, for a polynomial functor

$$FX = \coprod_{i \in I} X^{n_i}$$

the density comonad is

$$CX = \coprod_{i \in I} \prod_{j \in I} X^{n_i^{n_j}}.$$

The colimit cocone for D_X has for $a:\coprod_{i\in I}A^{n_i}\to X$ the component $\hat{a}=\coprod_{i\in I}\hat{a}_i:\coprod_{i\in I}A^{n_i}\to CX$, where

 $\hat{a}_i: A^{n_i} \to \prod_{j \in I} X^{n_i^{n_j}}$ sends $t: n_i \to A$ to $a \cdot \coprod_{j \in I} t^{n_j}: \coprod_{j \in I} n_i^{n_j} \to X$.

(The last map is an element of $\prod_{j\in I} X^{n_i^{n_j}}$.) The proof is completely analogous to 5.2: for every $a: \coprod_{i\in I} A^{n_i} \to X$ and $t: n_i \to A$ use the following triangle

$$\coprod_{j \in I} n_i^{n_j} \xrightarrow{\coprod t^{n_j}} \coprod_{j \in I} A^{n_j}$$

$$a \cdot \coprod t^{n_j}$$

Recall that \mathcal{P}_0 denotes the subfunctor of \mathcal{P} with $\mathcal{P}_0X = \mathcal{P}X - \{\emptyset\}$.

Proposition 5.4. The codensity monad of \mathcal{P}_0 is itself.

Proof: (1) We first prove the equality on objects X by verifying that natural transformations $\alpha: \mathcal{P}_0^X \to \mathcal{P}_0$ bijectively correspond to nonempty subsets of X as follows: we assign to α the subset

$$\alpha_X(\eta_X) \subseteq X$$

where η is the unit of \mathcal{P}_0 . The inverse map takes a set $M \subseteq X$ to the natural transformation $\widehat{M}: \mathcal{P}_0^X \to \mathcal{P}_0$ assigning to each $u: X \to \mathcal{P}_0 A$ the value

$$\widehat{M}_A(u) = \bigcup_{x \in M} u(x).$$

- (1a) The naturality squares for \widehat{M} are easy to verify.
- (1b) Given α , put $M = \alpha_X(\eta_X)$. We prove that for all $u: X \to \mathcal{P}_0 A$ we have

$$\alpha_A(u) = \widehat{M}_A(u).$$

We first verify this for all u such that A has a disjoint decomposition u(x), $x \in X$. We then have the obvious projection $f: A \to X$ with

$$\mathcal{P}_0 f \cdot u = \eta_X.$$

Thus, the naturality square

$$(\mathcal{P}_0 A)^X \xrightarrow{\alpha_A} \mathcal{P}_0 A$$

$$\mathcal{P}_0 f \cdot (-) \downarrow \qquad \qquad \downarrow \mathcal{P}_0 f$$

$$(\mathcal{P}_0 X)^X \xrightarrow{\alpha_X} \mathcal{P}_0 X$$

yields

$$\mathcal{P}_0 f(\alpha_A(u)) = \alpha_X(\eta_X) = M.$$

This clearly implies $\alpha_A(u) = \bigcup u(x)$.

Next let $u: X \to \mathcal{P}_0 A$ be arbitrary and consider its "disjoint modification" $\overline{u}: X \to \mathcal{P}_0 \overline{A}$ where

$$\overline{A} = \bigcup_{x \in X} u(x) \times \{x\}$$
 and $\overline{u}(x) = u(x) \times \{x\}.$

We know already that $\alpha_{\overline{A}}(\overline{u}) = \bigcup_{x \in M} \overline{u}(x)$. The obvious projection $g : \overline{A} \to A$ fulfils

$$u = \mathcal{P}_0 g \cdot \overline{u}.$$

The naturality square thus gives

$$\alpha_A(u) = \mathcal{P}_0 g(\alpha_A(\overline{u})) = \mathcal{P}_0 g\left(\bigcup_{x \in M} \overline{u}(x)\right) = \bigcup_{x \in M} g\left[\overline{u}(x)\right].$$

This concludes the proof, since $g[\overline{u}(x)] = u(x)$.

(1c) The map $M \mapsto \widehat{M}$ is inverse to $\alpha \mapsto \alpha_X(\eta_X)$. Indeed, if we start with $M \subseteq X$ and form $\alpha = \widehat{M}$, we get

$$\widehat{M}_X(\eta_X) = \bigcup_{x \in M} \eta_X(x) = M.$$

Conversely, if we start with α and put $M = \alpha_X(\eta_X)$, then $\alpha = \widehat{M}$: see (1b).

(2) The definition of the pointwise codensity monad for \mathcal{P}_0 on morphisms $f: X \to Y$ is as follows: a natural transformation $\alpha: \mathcal{P}_0^X \to \mathcal{P}_0$ is taken to the following composite

$$\mathcal{P}_0^Y \xrightarrow{\mathcal{P}_0^f} \mathcal{P}_0^X \xrightarrow{\alpha} \mathcal{P}_0$$

If α corresponds to $M(=\alpha_X(\eta_X))$, it is our task to verify that $\alpha \cdot \mathcal{P}_0^f$ corresponds to $\mathcal{P}_0 f(M)$. Indeed:

$$\mathcal{P}_0 f(M) = \alpha_Y (\eta_Y \cdot f),$$
 by naturality of α and η ,
= $\left(\alpha \cdot \mathcal{P}_0^f\right)_Y (\eta_Y).$

Recall from [14] that a set functor is *indecomposable*, i.e., not a coproduct of proper subfunctors, iff it preserves the terminal objects.

Proposition 5.5. Let F be an indecomposable set functor with a codensity monad T.

(1) The functor F + 1 has the codensity monad

$$\widehat{T}X = \prod_{Y \subseteq X} (TY + 1)$$

with projections π_Y . This monad assigns to a morphism $f: X \to X'$ the morphism $\widehat{T}f: \widehat{T}X \to \prod_{Z \subset X'} T(Z+1)$ with components

$$\widehat{T}X \xrightarrow{\pi_Y} TY + 1 \xrightarrow{Tf_Z+1} TZ + 1 \quad for \ all \ Z \subseteq X'$$

where $f_Z: Y \to Z$ is the restriction of f with $Y = f^{-1}[Z]$.

(2) Every copower $\coprod_M F$ has the codensity monad

$$X \mapsto (M \times TX)^{M^X}$$

assigning to a morphism f the morphism $(M \times Tf)^{M^f}$.

Proof: (1) Since F is indecomposable, so is F^X for every set X, hence,

$$Nat(F^X, F + 1) \simeq Nat(F^X, F) + 1 = TX + 1,$$

consequently, from the natural isomorphism $[F+1]^X \simeq \coprod_{Y\subset X} F^Y$ we get

$$\operatorname{Nat}([F+1]^X, F+1) \simeq \operatorname{Nat}(\coprod_{Y \subseteq X} F^Y, F+1)$$
$$\simeq \prod_{Y \subseteq X} \operatorname{Nat}(F^Y, F+1)$$
$$= \prod_{Y \subset X} (TY+1)$$

(2) We compute

$$\operatorname{Nat}\left((\coprod_{M} F)^{X}, \coprod_{M} F\right) \simeq \operatorname{Nat}(M^{X} \times F^{X}, \coprod_{M} F) \simeq \prod_{M^{X}} \operatorname{Nat}(F^{X}, \coprod_{M} F).$$

Since F^X is indecomposable, $\operatorname{Nat}(F^X, \coprod_M F) \simeq \coprod_M \operatorname{Nat}(F^X, F) \simeq M \times TX$. This yields $(M \times TX)^{M^X}$, as claimed.

Corollary 5.6. The codensity monad of \mathcal{P} is given by

$$X \mapsto \prod_{Y \subseteq X} \mathcal{P}Y.$$

Indeed, $\mathcal{P} = \mathcal{P}_0 + 1$ and \mathcal{P}_0 is indecomposable.

Another description of the codensity monad of \mathcal{P} : it assigns to every set X all nonexpanding selfmaps ψ of $\mathcal{P}X$ (i.e., self-maps with $\psi Y \subseteq Y$ for all $Y \in \mathcal{P}X$).

Example 5.7. Polynomial functors.

(1) The functor $FX = X^n$ has the codensity monad

$$TY = (n \times Y)^n$$
.

Indeed, F is a right adjoint yielding the monad $T = (-)^n \cdot (n \times -) = (n \times -)^n$.

(2) The polynomial functor

$$FX = \coprod_{i \in I} X^{n_i} \qquad (n_i \text{ any cardinal})$$

has the following codensity monad

$$TY = \prod_{(Y_i)} \coprod_{j \in I} \left(\coprod_{i \in I} n_i \times Y_i \right)^{n_j}$$

where the product ranges over disjoint decompositions

$$Y = \bigcup_{i \in I} Y_i$$

indexed by I. (Here Y_i is allowed to be empty.) This follows from the Codensity Monad Theorem where we compute $(FX)^Y$ as follows: a mapping from Y to $\coprod_{i\in I} X^{n_i}$ is given by specifying a decomposition (Y_i) and an I-tuple of mappings from Y_i to X^{n_i} . The latter is an element of $\prod_{i\in I} X^{n_i\times Y_i} \simeq X^{\coprod_{i\in I}(n_i\times Y_i)}$, therefore

$$F^Y \cong \coprod_{(Y_i)} \mathsf{Set}(\coprod_{i \in I} n_i \times Y_i, -).$$

We conclude, using Yoneda lemma, that

$$TY = \operatorname{Nat}(F^{Y}, F)$$

$$\simeq \prod_{(Y_{i})} F\left(\coprod_{i \in I} n_{i} \times Y_{i}\right)$$

$$= \prod_{(Y_{i})} \coprod_{j \in I} \left(\coprod_{i \in I} n_{i} \times Y_{i}\right)^{n_{j}}$$

as stated.

Open Problem 5.8. Which set functors posses a codensity monad?

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