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ON SELECTORS NONMEASURABLE WITH RESPECT TO QUASIINVARIANT MEASURES

Abstract

We discuss a question on the existence of partial μ -nonmeasurable H -selectors, where μ is a given nonzero σ -finite measure defined on some σ -algebra of subsets of a set E and quasiinvariant under an uncountable group G of transformations of E , and H is an arbitrary countable subgroup of G .

Let E be a nonempty set and G be a group of transformations of E . Let S be a σ -algebra of subsets of E and μ be a measure defined on S . We recall that μ is a G -quasiinvariant measure if

- a) the σ -algebra S is a G -invariant class of sets;
- b) for each $X \in S$ and for each $g \in G$, the equality $\mu(X) = 0$ implies the equality $\mu(g(X)) = 0$.

In particular, every G -invariant measure μ defined on S is simultaneously a G -quasiinvariant measure.

Let H be an arbitrary subgroup of G . Then, obviously, we have a canonical partition of E consisting of all H -orbits.

We say that a subset Y of E is an H -selector if Y is a selector of the above-mentioned partition. We say that a subset Y of E is a partial H -selector if Y is a selector of a subfamily of this partition. Clearly, every partial H -selector can be extended to an H -selector.

A question on measurability of H -selectors, with respect to the given nonzero σ -finite G -quasiinvariant measure μ , arises naturally. We recall that the first result concerning this question was obtained by Vitali [11], who showed that if E is the set of all real numbers, G is the additive group of

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reals and H is the additive group of rationals, then each H -selector is non-measurable with respect to the classical Lebesgue measure on E .

This important result of Vitali was generalized in various directions. In particular, some theorems and facts concerning measurability of H -selectors, with respect to μ , were obtained in the papers [1], [5], [8] and [9]. Notice that the case where H is an uncountable subgroup of the given group G was discussed in those papers, too.

In the present paper we shall consider only the case when $\text{card}(H) \leq \omega$. First of all let us remark that, even in the classical situation, we cannot assert the nonmeasurability of all H -selectors. Indeed, in [4] a measure ν is constructed such that

- 1) ν is defined on some σ -algebra of subsets of the real line;
- 2) ν is a nonzero nonatomic σ -finite measure;
- 3) ν is invariant under the group of all isometric transformations of the real line;
- 4) $\text{dom}(\nu)$ contains the family of all Lebesgue measurable subsets of the real line;
- 5) there exists a Vitali set belonging to $\text{dom}(\nu)$.

We thus conclude that, for the above-mentioned measure ν and for the countable group H coinciding with the additive group of rationals, there exists a ν -measurable H -selector.

In connection with this result it is reasonable to pose the following question.

Let E be a set and G be an uncountable group of transformations of E . Let μ be a nonzero σ -finite G -quasiinvariant measure defined on some σ -algebra of subsets of E and let H be an arbitrary countable subgroup of the group G . Denote by $\{H(x) : x \in E\}$ the partition of E into H -orbits of points of E . Does there exist a subfamily of $\{H(x) : x \in E\}$ such that all selectors of this subfamily are nonmeasurable with respect to μ ?

Our goal is to show that, under some natural assumptions on G and μ , the answer to this question is positive.

We say that the group G acts freely in the space E , with respect to the given measure μ , if for any two distinct transformations g and h from G , we have the equality

$$\mu^*(\{x \in E : g(x) = h(x)\}) = 0,$$

where μ^* denotes, as usual, the outer measure associated with μ .

For example, if E is a finite-dimensional Euclidean space, G is a group of affine transformations of E , and μ is a measure defined on some σ -algebra of subsets of E and vanishing on all affine hyperplanes of E , then G acts freely in E with respect to μ .

Our further consideration needs the following statement which generalizes a result obtained in [2], [3] and [7].

Theorem 1 *Let E be a set, G be a group of transformations of E and let μ be a nonzero σ -finite G -quasiinvariant measure defined on a σ -algebra of subsets of E . Suppose also that G contains an uncountable subgroup Γ acting freely in E with respect to μ . Let H be an arbitrary countable subgroup of Γ and let $\{H(x) : x \in E\}$ be a partition of E into H -orbits. Then there exists a subfamily of $\{H(x) : x \in E\}$ such that its union is a μ -nonmeasurable set in E .*

PROOF. We may assume, without loss of generality, that

- a) μ is a probability measure,
- b) the group Γ coincides with the original group G ,
- c) $\text{card}(\Gamma) = \text{card}(G) = \omega_1$.

Let us denote by $\{g_\xi : \xi < \omega_1\}$ a family of elements of G such that

$$g_\xi H \neq g_\zeta H \quad (\xi < \omega_1, \zeta < \omega_1, \xi \neq \zeta).$$

The existence of such a family is obvious since $\text{card}(G) = \omega_1$ and $\text{card}(H) \leq \omega$. Next, since H is a countable group, we can write $H = \{h_n : n \in \omega\}$. Let F be a subset of E for which the family $\{G(y) : y \in F\}$ is injective and consists of all G -orbits in E (in other words, F is a G -selector). Consider a family $\{H(y) : y \in F\}$ and put $Y = \cup\{H(y) : y \in F\}$. If the set Y is nonmeasurable with respect to μ , then there is nothing to prove. Suppose now that $Y \in \text{dom}(\mu)$. Then it is not hard to check that, for any two distinct ordinals $\xi < \omega_1$ and $\zeta < \omega_1$, we have the inclusion

$$g_\xi(Y) \cap g_\zeta(Y) \subseteq g_\xi(\cup\{h_n(X_{nm}) : n \in \omega, m \in \omega\}),$$

where a set X_{nm} is defined by the formula

$$X_{nm} = \{x \in E : g_\xi h_n(x) = g_\zeta h_m(x)\}.$$

But $\mu^*(X_{nm}) = 0$, since G acts freely in E with respect to μ . Taking into account the fact that μ is a G -quasiinvariant measure, we obtain

$$\mu(g_\xi(Y) \cap g_\zeta(Y)) = 0,$$

for all $\xi < \omega_1, \zeta < \omega_1, \xi \neq \zeta$. The latter relation implies the equality $\mu(Y) = 0$, since μ (being a σ -finite measure) satisfies the countable chain condition.

Now, it is easy to see that we can represent the set E in the form

$$E = \cup\{Y_\alpha : \alpha < \omega_1\},$$

where

- 1) the sets Y_α ($\alpha < \omega_1$) are pairwise disjoint,
- 2) for each $\alpha < \omega_1$, the set Y_α is the union of a family of H -orbits in E ,
- 3) for each $\alpha < \omega_1$, we have $\mu(Y_\alpha) = 0$.

According to the classical theorem of Ulam [10], there exists a subset A of ω_1 such that the set $\cup\{Y_\alpha : \alpha \in A\}$ does not belong to $\text{dom}(\mu)$. But it is clear that $\cup\{Y_\alpha : \alpha \in A\}$ can be represented as the union of a family of H -orbits in E . Thus, the theorem is proved. \square

Now, we can easily deduce from Theorem 1 the following statement.

Theorem 2 *Let E be a set and G be an uncountable group of transformations of E . Let μ be a nonzero σ -finite G -quasiinvariant measure defined on some σ -algebra of subsets of E . Suppose that G acts freely in E with respect to μ . Fix a countable subgroup H of G and denote by $\{H(x) : x \in E\}$ the partition of E consisting of all H -orbits. Then there exists a subfamily of $\{H(x) : x \in E\}$ such that all its selectors are nonmeasurable with respect to μ .*

PROOF. According to Theorem 1, there exists a subset D of E such that the family $\{H(x) : x \in D\}$ is injective and the set $\cup\{H(x) : x \in D\}$ is nonmeasurable with respect to μ . Let us show that all selectors of $\{H(x) : x \in D\}$ are μ -nonmeasurable, too. Denote by Z an arbitrary selector of $\{H(x) : x \in D\}$. Obviously, we have the equality

$$\cup\{H(x) : x \in D\} = \cup\{h(Z) : h \in H\}.$$

Suppose that $Z \in \text{dom}(\mu)$. Then, taking into account the fact that H is a countable group and μ is a G -quasiinvariant measure, we obtain

$$\cup\{h(Z) : h \in H\} \in \text{dom}(\mu)$$

and, consequently,

$$\cup\{H(x) : x \in D\} \in \text{dom}(\mu),$$

which contradicts the definition of the family $\{H(x) : x \in D\}$. This contradiction finishes the proof. \square

Remark 1 *It is essential for validity of Theorem 2 that the partition $\{H(x) : x \in E\}$ of the set E consists of all H -orbits, where H is a countable subgroup of the original transformation group G . In order to show this, let us take an arbitrary group G with $\text{card}(G) = \omega_1$ and let us put $E = G$. Clearly, we can*

identify G with the group of all left translations of E , which acts freely in E . Further, we can represent G in the form

$$G = \cup\{G_\xi : \xi < \omega_1\},$$

where a family $\{G_\xi : \xi < \omega_1\}$ satisfies the following conditions:

1. for each $\xi < \omega_1$, we have $\text{card}(G_\xi) = \omega$,
2. for each $\xi < \omega_1$, the set G_ξ is a subgroup of the group G ,
3. for each $\xi < \omega_1$, the set $\cup\{G_\zeta : \zeta < \xi\}$ is a proper subset of G_ξ .

Let us fix a point $e \in E$ and let us put

$$E_\xi = G_\xi(e) \setminus \cup\{G_\zeta(e) : \zeta < \xi\},$$

for all ordinals $\xi < \omega_1$. Then we obtain a partition $\{E_\xi : \xi < \omega_1\}$ of the set E such that $\text{card}(E_\xi) = \omega$, for any $\xi < \omega_1$. We assert now that an analogue of Theorem 2 is not true for the above-mentioned partition. Indeed, let λ be a probability diffused measure defined on the σ -algebra of subsets of the set E , generated by the family of all countable subsets of E , and let Z be a fixed selector of $\{E_\xi : \xi < \omega_1\}$. Denote by J the G -invariant σ -ideal of subsets of E , generated by the one-element family $\{Z\}$. It is easy to check that, for any set $X \in J$, we have the equality $\lambda_*(X) = 0$, where λ_* denotes, as usual, the inner measure associated with λ . Starting with this property of J we can easily extend the measure λ to a measure μ such that

- a) $\text{dom}(\mu)$ coincides with the σ -algebra of subsets of E , generated by $\text{dom}(\lambda) \cup J$,
- b) $\mu(X) = 0$ for all sets $X \in J$,
- c) μ is a G -invariant measure.

Now, it is clear that, for any subset Ξ of ω_1 , there exists a μ -measurable selector of the family $\{E_\xi : \xi \in \Xi\}$.

A similar argument shows us that if H is an arbitrary uncountable subgroup of our group G and $\{H(x) : x \in E\}$ is a partition of E into H -orbits, then for every selector Z of $\{H(x) : x \in E\}$ there exists a measure ν satisfying the following conditions:

- (1) ν is a complete probability diffused G -invariant measure defined on some σ -algebra of subsets of E ,
- (2) Z belongs to $\text{dom}(\nu)$ and $\nu(Z) = 0$.

In particular, we obtain immediately from (2) that, for each subset F of E , there is a selector of $\{H(x) : x \in F\}$ belonging to $\text{dom}(\nu)$.

The next result is an easy consequence of Theorem 2.

Proposition 1 *Let the assumptions of Theorem 2 be satisfied and let, in addition, a countable subgroup H of G be such that $\text{card}(H(x)) \geq 2$, for all points $x \in E$. Then there exists an H -selector nonmeasurable with respect to μ .*

PROOF. Indeed, it immediately follows from Theorem 2 that there exists a partial H -selector Z nonmeasurable with respect to μ . Evidently, we can find two H -selectors Z_1 and Z_2 which extend Z and satisfy the equality $Z = Z_1 \cap Z_2$. Now, since the set Z is μ -nonmeasurable, at least one of the sets Z_1 and Z_2 is μ -nonmeasurable. Thus, we see that there exists a μ -nonmeasurable H -selector. \square

In fact, the preceding argument shows that, for a measure μ defined on some σ -algebra of subsets of a set E , the following two assertions are equivalent:

- a) there exists a subset of E nonmeasurable with respect to μ ,
- b) if $\{E_i : i \in I\}$ is a partition of E such that $2 \leq \text{card}(E_i) \leq \omega$, for all $i \in I$, then there exists a selector of $\{E_i : i \in I\}$ nonmeasurable with respect to μ .

Remark 2 *Let E be a set and let G be an uncountable group of transformations of E , acting freely in E with respect to a nonzero σ -finite G -invariant measure μ defined on some σ -algebra of subsets of E . It was proved in [9] that there always exists a countable subgroup H of G such that all H -selectors are nonmeasurable with respect to every G -invariant measure extending μ . In other words, the group H plays a role similar to the role played by the additive group of rationals in the classical Vitali construction [11]. In connection with this result, we wish to notice that the method of [9] is essentially based on the assumption of G -invariance of the measure μ and, therefore, it does not work for nonzero σ -finite G -quasiinvariant measures.*

Remark 3 *Let $(G, +)$ be an uncountable commutative group equipped with a nonzero σ -finite G -quasiinvariant measure μ . It was shown in [6] that there always exists a μ -nonmeasurable subgroup of G . Starting with this result it is not difficult to prove that, if H is an arbitrary countable subgroup of G , then there exists a family of H -orbits whose union is a μ -nonmeasurable subgroup of G . Notice also that an analogous assertion is not true, in general, for uncountable noncommutative groups (see [6]).*

Remark 4 *It is easy to see that the results presented above can be formulated and proved in a more general form, namely, in terms of the pair (S, J) , where*

- 1) S is a G -invariant σ -algebra of subsets of E ,
- 2) J is a G -invariant σ -ideal of subsets of E ,

3) J is contained in S ,

4) (S, J) satisfies the countable chain condition.

In particular, we have the respective analogues of Theorems 1, 2 and Proposition for the Baire property.

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