

SHORTER NOTES

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THE SOLUTION TO ONE OF ULAM'S PROBLEMS CONCERNING ANALYTIC SETS. II

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ABSTRACT. It is shown that the universal analytic set is not a σ -combination of measurable rectangles.

This note is an extreme simplification of a previous paper bearing the same name [2]. The use of the Lebesgue measurable sets in the statement of the lemma is due to B. V. Rao [3]; it was while reading Rao's proof that I discovered the simplification given here.

Ulam asks whether there is an analytic subset of the unit square which is not in the σ -algebra generated by the analytic rectangles [4, p. 9]. We answer that question affirmatively. In fact we show that the universal analytic set is not in the σ -algebra generated by the measurable rectangles.

LEMMA. *Any countably generated σ -algebra consisting entirely of Lebesgue measurable sets does not contain all analytic sets.*

PROOF. Suppose the algebra \mathcal{A} is generated by the entries of the countable sequence of measurable sets $\langle A_n \rangle_{n \in \omega}$. We claim that there is an uncountable closed set P such that for every n , $A_n \cap P$ is closed. Then every set in \mathcal{A} would have a Borel intersection with P , but any uncountable closed set has an analytic, non-Borel subset [1, §34]. In order to prove our claim let us define a function F by induction. The domain of F is the set of all finite sequences of 0's and 1's. $\langle \cdot \rangle$ is the empty sequence. Choose $F(\langle \cdot \rangle)$ to be a compact set of positive Lebesgue measure which is either disjoint from or a subset of A_0 . Given $F(s)$ for s a sequence of length n , choose $F(s * \langle 0 \rangle)$ and $F(s * \langle 1 \rangle)$ to be two disjoint compact subsets of $F(s)$, each of positive Lebesgue measure and each either a subset of or disjoint from A_{n+1} . Given a function α from the integers into the set $\{0, 1\}$, let us denote the sequence $\langle \alpha(0), \alpha(1), \dots, \alpha(n) \rangle$ by the symbol $\bar{\alpha}(n)$. Then define $P = \bigcup_{\alpha} \bigcap_n F(\bar{\alpha}(n))$. For each α , $\bigcap_n F(\bar{\alpha}(n))$ is a decreasing intersection

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of compact sets and so is nonempty. Clearly $\alpha \neq \beta$ implies that $\bigcap_n F(\alpha(n))$ is disjoint from $\bigcap_n F(\beta(n))$. Thus P is uncountable. Furthermore P can also be written as $\bigcap_n \bigcup \{F(s) : \text{length}(s) = n\}$. Since there are only 2^n sequences of length n , this shows that P is an intersection of finite unions of compact sets, and so is itself compact. The intersection of P with A_n is equal to

$$P \cap \bigcup \{F(s) : \text{length}(s) = n \wedge A_n \subseteq F(s)\},$$

which is closed; completing the proof of the lemma.

Now let Σ be any analytic subset of the plane which is universal for analytic subsets of the line; i.e. for any linear analytic set A there is a number x such that $A = \{y : \langle x, y \rangle \in \Sigma\}$ [1, §34].

THEOREM. Σ is not in the σ -algebra generated by the measurable rectangles.

PROOF. Suppose otherwise. Then Σ is in a σ -algebra generated by a countable set of measurable rectangles. So suppose Σ is in the σ -algebra generated by the entries of the sequence $\langle A_n \times B_n \rangle_{n \in \omega}$. But for A an arbitrary linear analytic set there is an x with $A = \{y : \langle x, y \rangle \in \Sigma\}$. Thus A is in the σ -algebra generated by the sequence $\langle B_n^* \rangle$, where $B_n^* = B_n$ if $x \in A_n$ and $B_n^* = 0$ if $x \notin A_n$. Thus every linear analytic set is in the σ -algebra generated by $\{B_n : n \in \omega\} \cup \{0\}$.

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