

Complete nonmeasurability in regular families

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ABSTRACT. We show that for a σ -ideal \mathcal{I} with a Borel base of subsets of an uncountable Polish space, if \mathcal{A} is (in several senses) a "regular" family of subsets from \mathcal{I} then there is a subfamily of \mathcal{A} whose union is completely nonmeasurable i.e. its intersection with every Borel set not in \mathcal{I} does not belong to the smallest σ -algebra containing all Borel sets and \mathcal{I} . Our results generalize results from [3] and [4].

1. Notation and Terminology

Throughout this paper, X, Y will denote uncountable Polish spaces and $\mathcal{B}(X)$ the Borel σ -algebra of X . We say that the ideal \mathcal{I} on X has *Borel base* if every element $A \in \mathcal{I}$ is contained in a Borel set in \mathcal{I} . (It is assumed that an ideal is always proper.) The ideal consisting of all countable subsets of X will be denoted by $[X]^{\leq \omega}$ and the ideal of all meager subsets of X will be denoted by \mathbb{K} . Let μ be a continuous probability measure on X . The ideal consisting of all μ -null sets will be denoted by \mathbb{L}_μ . By the following well known result, \mathbb{L}_μ can be identified with the σ -ideal of Lebesgue null sets.

THEOREM 1.1 ([6], Theorem 3.4.23). *If μ is a continuous probability on $\mathcal{B}(X)$, then there is a Borel isomorphism $h : X \rightarrow [0, 1]$ such that for every Borel subset B of $[0, 1]$, $\lambda(B) = \mu(h^{-1}(B))$, where λ is a Lebesgue measure.*

DEFINITION 1.1. *We say that (Z, \mathcal{I}) is Polish ideal space if Z is Polish uncountable space and \mathcal{I} is a σ -ideal on Z having Borel base and containing all singletons. In this case, we set*

$$\mathcal{B}_+(Z) = \mathcal{B}(Z) \setminus \mathcal{I}.$$

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A subset of Z not in \mathcal{I} will be called a \mathcal{I} -positive set; sets in \mathcal{I} will also be called \mathcal{I} -null. Also, the σ -algebra generated by $\mathcal{B}(Z) \cup \mathcal{I}$ will be denoted by $\overline{\mathcal{B}}(Z)$, called the \mathcal{I} -completion of $\mathcal{B}(Z)$.

It is easy to check that $A \in \overline{\mathcal{B}}(Z)$ if and only if there is an $I \in \mathcal{I}$ such that $A \Delta I$ (the symmetric difference) is Borel.

EXAMPLE 1.1. Let μ be a continuous probability measure on X . Then $(X, [X]^{\leq \omega})$, (X, \mathbb{K}) , (X, \mathbb{L}_μ) are Polish ideal spaces.

DEFINITION 1.2. A Polish ideal group is 3-tuple $(G, \mathcal{I}, +)$ where (G, \mathcal{I}) is Polish ideal space and $(G, +)$ is an abelian topological group with respect to the Polish topology of G .

DEFINITION 1.3. Let (X, \mathcal{I}) be a Polish ideal space and $A \subseteq X$. We say that A is \mathcal{I} -nonmeasurable, if $A \notin \overline{\mathcal{B}}(X)$. Further, we say that A is completely \mathcal{I} -nonmeasurable if

$$\forall B \in \mathcal{B}_+(X) \quad A \cap B \neq \emptyset \wedge A^c \cap B \neq \emptyset.$$

Clearly every completely \mathcal{I} -nonmeasurable set is \mathcal{I} -nonmeasurable. In the literature, completely $[X]^{\leq \omega}$ -nonmeasurable sets are called Bernstein sets. Also, note that A is completely \mathbb{L}_μ -nonmeasurable if and only if the inner measure of A is zero and the outer measure one.

For any set E , $|E|$ will denote the cardinality of E .

Let (X, \mathcal{I}) be a Polish ideal space and $\mathcal{F} \subseteq \mathcal{I}$. We set

$$\begin{aligned} add(\mathcal{I}) &= \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{I} \wedge \bigcup \mathcal{A} \notin \mathcal{I}\} \\ cov(\mathcal{I}) &= \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{I} \wedge \bigcup \mathcal{A} = X\} \\ cov(\mathcal{F}) &= \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{F} \wedge \bigcup \mathcal{A} = X\} \\ cov_h(\mathcal{I}) &= \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{I} \wedge \exists B \in \mathcal{B}_+(X) B \subseteq \bigcup \mathcal{A}\} \\ cov_h(\mathcal{F}) &= \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{F} \wedge \exists B \in \mathcal{B}_+(X) B \subseteq \bigcup \mathcal{A}\} \end{aligned}$$

An ideal \mathcal{I} is c.c.c. if every family of pairwise disjoint non-empty \mathcal{I} -positive Borel sets is countable. Now let (X, \mathcal{I}) be a Polish ideal space with \mathcal{I} c.c.c. and $A \subseteq X$. Let \mathcal{A} be a maximal family of pairwise disjoint \mathcal{I} -positive Borel sets contained in A^c . Set $B = (\bigcup \mathcal{A})^c$. Then B is Borel, $A \subseteq B$ and for every Borel set $C \supseteq A$, $B \setminus C \in \mathcal{I}$. Any such set B is called a *Borel envelope* of A and will be denoted by $[A]_{\mathcal{I}}$. Note that a Borel envelope of A is unique modulo \mathcal{I} and it is minimal (modulo \mathcal{I}) Borel set containing A .

It follows that $\overline{\mathcal{B}}(X)$ is Marczewski complete (see [6], p.114). Therefore, it is closed under Souslin operation (see [6], Theorem 3.5.22). It follows that if \mathcal{I} is also c.c.c., $\overline{\mathcal{B}}(X)$ contains all analytic sets.

For any set $F \subseteq X \times Y$ and $x \in X$, $y \in Y$ let

$$F_x = \{y \in Y : (x, y) \in F\}$$

and

$$F^y = \{x \in X : (x, y) \in F\}.$$

Further, for any $T \subseteq Y$, we set

$$F^{-1}(T) = \{x \in X : F_x \cap T \neq \emptyset\}.$$

A multifunction $F : X \rightarrow Y$ is called \mathcal{A} -measurable if for every open set U in Y , $F^{-1}(U) \in \mathcal{A}$, where \mathcal{A} is a σ -algebra on X .

Let π be a partition of X and $A \subseteq X$. The smallest π -invariant subset of X containing A is called the *saturation* of A and is denoted by A^* . Thus,

$$A^* = \bigcup \{E \in \pi : E \cap A \neq \emptyset\}.$$

We call π *Borel measurable* if the saturation of every open set is Borel; it is *strongly Borel measurable* if the saturation of every closed set is Borel measurable. Since X is second countable, every strongly Borel measurable partition is Borel measurable. The rest of our notations and terminology are standard. For other notation and terminology in Descriptive Set Theory we follow [6].

2. Main results

The following results are the main results of the paper.

THEOREM 2.1. *Let (X, \mathcal{I}) be a Polish ideal space such that every set in $\mathcal{B}_+(X)$ contains a \mathcal{I} -positive closed set. Suppose \mathcal{A} is a strongly Borel measurable partition of X into \mathcal{I} -null closed sets. Then there is a subfamily $\mathcal{A}_0 \subseteq \mathcal{A}$ such that $\bigcup \mathcal{A}_0$ is completely \mathcal{I} -nonmeasurable.*

THEOREM 2.2. *Let (X, \mathcal{I}) be a Polish ideal space. Suppose $f : X \rightarrow Y$ is a $\overline{\mathcal{B}}(X)$ -measurable map such that for every $y \in Y$, $f^{-1}(y) \in \mathcal{I}$. Then there is a $T \subseteq Y$ such that $f^{-1}(T)$ is completely \mathcal{I} -nonmeasurable.*

THEOREM 2.3. *Let (X, \mathcal{I}) be a Polish ideal space with \mathcal{I} c.c.c. Let $F : X \rightarrow Y$ be a $\overline{\mathcal{B}}(X)$ -measurable multifunction such that for every $x \in X$, $F(x)$ is finite. Then there exists a $T \subseteq Y$ such that $F^{-1}(T)$ is completely \mathcal{I} -nonmeasurable.*

THEOREM 2.4. *Let (X, \mathcal{I}) be a Polish ideal space with \mathcal{I} c.c.c. Suppose F is an analytic subset of $X \times Y$ satisfying the following conditions:*

- (1) $(\forall y \in Y)(F^y \in \mathcal{I})$;
- (2) $X \setminus \pi_X(F) \in \mathcal{I}$, where $\pi_X : X \times Y \rightarrow X$ is the projection map;
- (3) $(\forall x \in X)(|F_x| < \omega)$.

Then there exists a $T \subseteq Y$ such that $F^{-1}(T)$ is completely \mathcal{I} -nonmeasurable.

These results generalize results from [3] and [4]. In the next section, we present the proofs of our theorems.

3. Proofs of the main results

One of the key ideas of this paper is the following theorem (see [4]). For reader's convenience we will give the proof of it.

THEOREM 3.1. *Let (X, \mathcal{I}) be a Polish ideal space. Assume that a family $\mathcal{A} \subseteq \mathcal{I}$ satisfies the following conditions:*

- (1) $X \setminus \bigcup \mathcal{A} \in \mathcal{I}$,
- (2) $Z = \{x \in X : \bigcup \{A \in \mathcal{A} : x \in A\} \notin \mathcal{I}\} \in \mathcal{I}$,
- (3) $\text{cov}_h(\mathcal{F}) = 2^\omega$, where $\mathcal{F} = \{\bigcup \{A \in \mathcal{A} : x \in A\} : x \in X \setminus Z\}$.

Then there exists a subfamily $\mathcal{A}_0 \subseteq \mathcal{A}$ such that $\bigcup \mathcal{A}_0$ is completely \mathcal{I} -nonmeasurable.

PROOF. First of all, we can assume that $Z = \emptyset$ in the second assumption. Now, let us enumerate the family of all positive Borel sets with respect to the ideal \mathcal{I} i.e. $\mathcal{B}_+(X) = \{B_\alpha : \alpha < 2^\omega\}$. By transfinite induction we will construct a sequence

$$\langle (d_\xi, A_\xi) \in B_\xi \times \mathcal{A} : \xi < 2^\omega \rangle$$

satisfying the following conditions

- (1) $A_\xi \cap B_\xi \neq \emptyset$,
- (2) $d_\xi \notin \bigcup_{\alpha < 2^\omega} A_\alpha$.

Assume that we have constructed a sequence $\langle (d_\xi, A_\xi) \in B_\xi \times \mathcal{A} : \xi < \alpha \rangle$. Since $\bigcup_{\xi < \alpha} \{A \in \mathcal{A} : d_\xi \in A\}$ does not cover any positive Borel set, we are able to find $a_\alpha \in B_\alpha \setminus \bigcup_{\xi < \alpha} \{A \in \mathcal{A} : d_\xi \in A\}$. Let A_α be any element of \mathcal{A} such that $a_\alpha \in A_\alpha$ and find $d_\alpha \in B_\alpha \setminus \bigcup_{\xi \leq \alpha} A_\xi$. It finishes α step of our construction.

Now, let us define $\mathcal{A}_0 = \{A_\xi : \xi \in 2^\omega\}$. For every positive Borel set we have that $\bigcup \mathcal{A}_0 \cap B \neq \emptyset$ and $\{d_\xi : \xi \in 2^\omega\} \cap B \neq \emptyset$. Moreover, $\{d_\xi : \xi \in 2^\omega\} \cap \bigcup \mathcal{A}_0 = \emptyset$. It shows that $\bigcup \mathcal{A}_0$ is completely \mathcal{I} -nonmeasurable. \square

REMARK 3.1. *We can replace the last assumption in Theorem 3.1 by the set theoretic assumption $\text{cov}_h(\mathcal{I}) = 2^\omega$.*

As a corollary we have:

COROLLARY 3.1 (ZFC+CH). *Let (X, \mathcal{I}) be a Polish ideal space. Let $\mathcal{A} \subseteq \mathcal{I}$ be a point-countable family i.e. $\forall x \in X |\{A \in \mathcal{A} : x \in A\}| \leq \omega$ and $\bigcup \mathcal{A} = X$. Then there exists a subfamily $\mathcal{A}_0 \subseteq \mathcal{A}$ such that $\bigcup \mathcal{A}_0$ is completely \mathcal{I} -nonmeasurable.*

It is also known that above corollary is independent from ZFC theory (see [5]).

PROOF OF THEOREM 2.1. By Theorem 3.1, it is sufficient to prove that $\text{cov}_h(\mathcal{A}) = 2^\omega$. Towards proving this, take any $B \in \mathcal{B}_+(X)$. Let $F \subseteq B$ be a \mathcal{I} -positive closed set. Let

$$\pi = \{E \cap F : E \in \mathcal{F}\}.$$

Note that π is uncountable and strongly Borel measurable partition of F into closed sets. Since every strongly Borel measurable partition is Borel measurable, it is Borel

measurable. Hence, it admits a Borel cross-selection S (see [6], Theorem 5.4.3, see [1]). Clearly S is uncountable and, therefore of cardinality 2^ω . This implies that $|\pi| = 2^\omega$. \square

As a corollary we get the following result for Polish groups:

COROLLARY 3.2. *Let $(G, \mathcal{I}, +)$ be a compact Polish ideal group. Suppose \mathcal{I} is closed under translations. Assume that each set from $\mathcal{B}_+(G)$ contains a \mathcal{I} -positive closed set. Let $H < G$ be a perfect subgroup and $H \in \mathcal{I}$. Then there exists a $T \subseteq G$ such that $T + H$ is completely \mathcal{I} -nonmeasurable in G .*

PROOF. This follows from Theorem 2.1 by taking \mathcal{A} to be the set of all left cosets of H . \square

To prove Theorem 2.2, we need the following result from [3].

THEOREM 3.2 (Brzuchowski, Cichoń, Grzegorek, Ryll-Nardzewski). *Let (X, \mathcal{I}) be a Polish ideal space and $\mathcal{A} \subseteq \mathcal{I}$ a point-finite cover of X . Then there is a subfamily $\mathcal{A}_0 \subseteq \mathcal{A}$ whose union is not in $\overline{\mathcal{B}}(X)$.*

PROOF OF THEOREM 2.2. Fix a countable base $\{U_n\}$ for the topology of Y . For each n , let $I_n \in \mathcal{I}$ such that $f^{-1}(U_n) \triangle I_n$ is Borel. Let $X' = X \setminus \bigcup_n I_n$. Then $f : X' \rightarrow Y$ is Borel. Thus, without any loss of generality, we assume that f is Borel measurable.

Now, let $B \in \mathcal{B}_+(X)$. Set

$$A = \pi_Y((B \times Y) \cap \text{graph}(f)).$$

Then A , being analytic, is either countable or of cardinality 2^ω . If A were countable, B is covered by countable subfamily of \mathcal{I} , a contradiction. Thus, $\text{cov}_h\{f^{-1}(y) : y \in Y\} = 2^\omega$. Our result now follows from Theorem 3.1. \square

THEOREM 3.3. *Let (X, \mathcal{I}) be a Polish ideal space. Let $I \in \mathcal{I}$ and $f : X \setminus I \rightarrow Y$ a Borel map such that for every $y \in Y$, $f^{-1}(y)$ is \mathcal{I} -null. Then there is a $T \subseteq Y$ such that $f^{-1}(T)$ is completely \mathcal{I} -nonmeasurable set.*

PROOF. Let $B \supseteq I$ be a Borel \mathcal{I} -null set. Now apply Theorem 2.2 to $f \upharpoonright (X \setminus B)$. \square

The next theorem is a technical result which helps us to prove stronger theorems in case \mathcal{I} is c.c.c.

THEOREM 3.4. *Let (X, \mathcal{I}) be a Polish ideal space with \mathcal{I} c.c.c. Assume that we have a family $\mathcal{F} \subseteq \mathcal{I}$ satisfying the following conditions:*

- (1) \mathcal{F} is point-finite;
- (2) $(\forall B \in \mathcal{B}_+(X))(B \subseteq [\bigcup \mathcal{F}]_{\mathcal{I}} \rightarrow |\{F \in \mathcal{F} : F \cap B \neq \emptyset\}| = 2^\omega)$.

Then there exists a subfamily $\mathcal{F}' \subseteq \mathcal{F}$ such that $\bigcup \mathcal{F}'$ is completely \mathcal{I} -nonmeasurable in $[\bigcup \mathcal{F}]_{\mathcal{I}}$.

PROOF.

STEP 1. *There exists a subfamily $\mathcal{F}_0 \subseteq \mathcal{F}$ having the following properties*

- (1) $[\bigcup \mathcal{F}_0]_{\mathcal{I}} = [\bigcup \mathcal{F}]_{\mathcal{I}}$,
- (2) $(\forall B \in \mathcal{B}_+(X))(B \subseteq \bigcup \mathcal{F}_0 \rightarrow \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{F}_0 \wedge B \subseteq \bigcup \mathcal{A}\} = 2^\omega)$.

PROOF. Let us recall that for a set $D \subseteq X$ a symbol $]D[_{\mathcal{I}}$ denotes a maximal Borel set (mod \mathcal{I}) contained in D . We will construct a sequence (\mathcal{A}_n) satisfying the following conditions

- (1) $|\mathcal{A}_n| < 2^\omega$,
- (2) $\mathcal{A}_n \subseteq \mathcal{F} \setminus \bigcup_{i < n} \mathcal{A}_i$,
- (3) $] \bigcup \mathcal{A}_n[_{\mathcal{I}}$ is maximal element in the family $\{] \bigcup \mathcal{A}[_{\mathcal{I}} : |\mathcal{A}| < 2^\omega \wedge \mathcal{A} \subseteq \mathcal{F} \setminus \bigcup_{i < n} \mathcal{A}_i\}$.

Notice that the existence of the maximal element in the family $\{] \bigcup \mathcal{A}[_{\mathcal{I}} : |\mathcal{A}| < 2^\omega \wedge \mathcal{A} \subseteq \mathcal{F} \setminus \bigcup_{i < n} \mathcal{A}_i\}$ is implied by the c.c.c property of the ideal \mathcal{I} .

We finish the construction if $\{] \bigcup \mathcal{A}[_{\mathcal{I}} : |\mathcal{A}| < 2^\omega \wedge \mathcal{A} \subseteq \mathcal{F} \setminus \bigcup_{i < n} \mathcal{A}_i\} = \{\emptyset\}$. Our construction has to end up after finitely many steps. Notice that $] \bigcup \mathcal{A}_{n+1}[_{\mathcal{I}} \subseteq] \bigcup \mathcal{A}_n[_{\mathcal{I}}$ and $] \bigcup \mathcal{A}_n[_{\mathcal{I}} \neq \emptyset$. So, assuming that there is infinitely many \mathcal{A}_n 's we find a point $x \in X$ which belongs to infinitely many $\bigcup \mathcal{A}_n$'s. Then x belongs to infinitely many members of \mathcal{F} , what gives a contradiction with point-finiteness of the family \mathcal{F} . So, our construction ends up after k steps ($k < \omega$).

Now, put $\mathcal{F}_0 = \mathcal{F} \setminus \bigcup \{\mathcal{A}_n : n \leq k\}$. It is a desired family. \square

STEP 2. *There exists a subfamily $\mathcal{F}' \subseteq \mathcal{F}_0$ such that $\bigcup \mathcal{F}'$ is completely \mathcal{I} -nonmeasurable in $[\bigcup \mathcal{F}_0]_{\mathcal{I}}$.*

PROOF. Let us enumerate two families of positive Borel sets. Namely,

$$\mathcal{B}^0 = \{B_\alpha^0 : \alpha < 2^\omega\} = \left\{ B \in \mathcal{B}_+(X) : B \subseteq \left[\bigcup \mathcal{F}_0 \right]_{\mathcal{I}} \setminus \left] \bigcup \mathcal{F}_0 \right[_{\mathcal{I}} \right\},$$

$$\mathcal{B}^1 = \{B_\alpha^1 : \alpha < 2^\omega\} = \left\{ B \in \mathcal{B}_+(X) : B \subseteq \left] \bigcup \mathcal{F}_0 \right[_{\mathcal{I}} \right\}.$$

By transfinite induction we construct a sequence

$$((F_\xi^0, F_\xi^1, d_\xi) \in \mathcal{F}_0 \times \mathcal{F}_0 \times B_\xi^1 : \xi < 2^\omega)$$

satisfying the following conditions

- (1) $F_\xi^0 \cap B_\xi^0 \neq \emptyset, \quad F_\xi^1 \cap B_\xi^1 \neq \emptyset$,
- (2) $d_\xi \notin \bigcup_{\xi < 2^\omega} (F_\xi^0 \cup F_\xi^1)$.

Assume that we have constructed a sequence $((F_\xi^0, F_\xi^1, d_\xi) \in \mathcal{F}_0 \times \mathcal{F}_0 \times B_\xi^1 : \xi < \alpha)$. Since $|\{F \in \mathcal{F}_0 : d_\xi \in F \text{ for some } \xi < \alpha\}| < 2^\omega$, we are able to find F_α^0, F_α^1 such that $F_\alpha^0, F_\alpha^1 \notin \{F \in \mathcal{F}_0 : d_\xi \in F \text{ for some } \xi < \alpha\}$ and $F_\alpha^0 \cap B_\alpha^0 \neq \emptyset, F_\alpha^1 \cap B_\alpha^1 \neq \emptyset$. What is more $\bigcup \{F_\xi^0, F_\xi^1 : \xi \leq \alpha\}$ does not cover B_α^1 . So, we can pick $d_\alpha \in B_\alpha^1 \setminus \bigcup \{F_\xi^0, F_\xi^1 : \xi \leq \alpha\}$. It finishes α step of our construction.

Now, let us define $\mathcal{F}' = \{F_\xi^0, F_\xi^1 : \xi \in 2^\omega\}$. We have that $\bigcup \mathcal{F}'$ has not empty intersection with any positive Borel set contained in $[\bigcup \mathcal{F}_0]_{\mathcal{I}}$ and $\{d_\xi : \xi \in 2^\omega\}$ has not empty intersection with every positive Borel set contained in $] \bigcup \mathcal{F}_0[_{\mathcal{I}}$. Moreover, $\{d_\xi : \xi \in 2^\omega\} \cap \bigcup \mathcal{F}' = \emptyset$. It implies that $\bigcup \mathcal{F}'$ does not contain any positive Borel set. It shows that $\bigcup \mathcal{F}'$ is completely \mathcal{I} -nonmeasurable in $[\bigcup \mathcal{F}_0]_{\mathcal{I}}$. \square

Since $[\bigcup \mathcal{F}]_{\mathcal{I}} = [\bigcup \mathcal{F}_0]_{\mathcal{I}}$, it finishes the proof. \square

REMARK 3.2. *Assuming that $\text{cov}(\mathcal{I}) > \omega_1$ we can prove the same theorem for wider class of families. Namely, it is enough to assume that a family $\mathcal{F} \subseteq \mathcal{I}$ is point-countable, i.e. $(\forall x \in X)(|\{F \in \mathcal{F} : x \in F\}| \leq \omega)$. Since $\text{cov}(\mathcal{I}) > \omega_1$, there is a point which belongs to ω_1 many Borel sets with the same envelope.*

PROOF OF THEOREM 2.3. By an argument contained in the proof of Theorem 2.2, without loss of generality, we can assume that $F^{-1}(U)$ is Borel for every open set U in Y . Fix any $B \in \mathcal{B}_+(X)$. By Kuratowski–Ryll–Nardzewski selection theorem (see [6], Theorem 5.2.1, see [2]), $F \restriction B$ admits a Borel selection s . The range of s , being uncountable, is of cardinality 2^ω . This implies that the condition (2) of Theorem 3.4 is satisfied by $\mathcal{F} = \{F^{-1}(y) : y \in Y\}$. Since each $F(x)$ is finite, \mathcal{F} is point-finite. The result now follows from Theorem 3.4. \square

PROOF OF THEOREM 2.4. Without loss of generality, we can assume that $\pi_X(F) = X$. Since I is c.c.c., every analytic set in X is in $\overline{\mathcal{B}}(X)$ (see Section 1). It follows that F is the graph of $\overline{\mathcal{B}}(X)$ -measurable, finite set valued multifunction. The result follows from Theorem 2.3. \square

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