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 continous 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 continous probability on $\mathcal{B}(X)$, then there is a Borel isomorphism $h: X \to [0,1]$ 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

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

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 $\mathcal{B}(Z)$.

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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 $A \triangle I$ (the symetric difference) is Borel.

EXAMPLE 1.1. Let μ be a continous 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

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

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

$$add(\mathcal{I}) = \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{I} \land \bigcup \mathcal{A} \notin \mathcal{I}\}$$

$$cov(\mathcal{I}) = \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{I} \land \bigcup \mathcal{A} = X\}$$

$$cov(\mathcal{F}) = \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{F} \land \bigcup \mathcal{A} = X\}$$

$$cov_h(\mathcal{I}) = \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{I} \land \exists B \in \mathcal{B}_+(X)B \subseteq \bigcup \mathcal{A}\}$$

$$cov_h(\mathcal{F}) = \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{F} \land \exists B \in \mathcal{B}_+(X)B \subseteq \bigcup \mathcal{A}\}$$

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 $F: X \to Y$ 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 $f: X \to Y$ 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 $F: X \to Y$ be a $\overline{\mathcal{B}}(X)$ -measurable multifunction such that for every $x \in X$, F(x) is finite. Then there exists a $T \subset Y$ 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 $\pi_X : X \times Y \to X$ 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) $X \setminus \bigcup A \in \mathcal{I}$,
- (2) $Z = \{x \in X : \bigcup \{A \in \mathcal{A} : x \in A\} \notin \mathcal{I}\} \in \mathcal{I},$
- (3) $cov_h(\mathcal{F}) = 2^{\omega}$, where $\mathcal{F} = \{ \bigcup \{ A \in \mathcal{A} : x \in A \} : x \in X \setminus Z \}$.

Then there exists a subfamily $A_0 \subseteq A$ such that $\bigcup A_0$ 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 $\bigcup_{\xi < \alpha} \{A \in \mathscr{A} : d_{\xi} \in A\}$ 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.

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

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. $\forall x \in X \mid \{A \in \mathcal{A} : x \in A\} \mid \leq \omega \text{ and } \bigcup \mathcal{A} = X$. 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 $cov_h(\mathcal{A}) = 2^{\omega}$. 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 $|\pi| = 2^{\omega}$.

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.

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 $f: X' \to Y$ is Borel. Thus, without any loss of generality, we assume that f is Borel measurable.

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

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

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, $cov_h\{f^{-1}(y):y\in Y\}=2^{\omega}$. Our result now follows from Theorem 3.1.

THEOREM 3.3. Let (X, \mathcal{I}) be a Polish ideal space. Let $I \in \mathcal{I}$ and $f : X \setminus I \to Y$ 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 $f \lceil (X \setminus B)$.

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

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) $(\forall B \in \mathcal{B}_+(X))(B \subseteq \bigcup \mathcal{F}_0 \to \min\{|\mathcal{A}| : \mathcal{A} \subseteq \mathcal{F}_0 \land B \subseteq \bigcup \mathcal{A}\} = 2^{\omega}).$

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) $]\bigcup \mathcal{A}_n[_{\mathcal{I}} \text{ is maximal element in the family } \{]\bigcup \mathcal{A}[_{\mathcal{I}}: |\mathcal{A}| < 2^{\omega} \wedge \mathcal{A} \subseteq \mathcal{F} \setminus \mathcal{A}\}$

Notice that the existence of the maximal element in the family $\{|\bigcup \mathcal{A}|_{\mathcal{I}}: |\mathcal{A}| < 1\}$ $2^{\omega} \wedge \mathcal{A} \subseteq \mathcal{F} \setminus \bigcup_{i < n} \mathcal{A}_i$ 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 $\bigcup A_n$'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.

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

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

satisfying the following conditions

- (1) $F_{\xi}^{0} \cap B_{\xi}^{0} \neq \emptyset$, $F_{\xi}^{1} \cap B_{\xi}^{1} \neq \emptyset$, (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 $F_{\alpha}^0, F_{\alpha}^1$ 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 $d_{\alpha} \in B_{\alpha}^1 \setminus \bigcup \{F_{\xi}^0, F_{\xi}^1 : \xi \in A\}$ $\xi \leq \alpha$. 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 $[\bigcup \mathcal{F}_0]_{\mathcal{I}}$.

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

REMARK 3.2. Assuming that $cov(\mathcal{I}) > \omega_1$ 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 $cov(\mathcal{I}) > \omega_1$, 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]), $F \lceil B$ 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.

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.

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