

ON π -WEIGHTS AND EXTENSIONS OF INVARIANT MEASURES

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Dedicated to the memory of Academician Vakhtang Kokilashvili

Abstract. We consider some extensions of invariant (quasi-invariant) measures on a ground set E , which have a π -base of cardinality not exceeding $\text{card}(E)$.

It is well known that there are many analogies between purely topological concepts and measure-theoretical concepts. The analogies of this kind are thoroughly considered and discussed, e.g., in the excellent text-book by J. C. Oxtoby [5].

For instance, the notion of a π -base (or pseudo-base) of a topological space (E, \mathcal{T}) is one of the main topological invariants of (E, \mathcal{T}) and plays an important role in set-theoretic topology (cf., for instance, [1]).

A quite similar concept of a π -base was introduced for any measure space (E, μ) .

Let (E, μ) be a measure space and let \mathcal{U} be a family of μ -measurable subsets of E .

In this note we say that \mathcal{U} is a π -base (or pseudo-base) of μ if for every μ -measurable set X with $\mu(X) > 0$, there exists a set $Y \in \mathcal{U}$ such that $Y \subset X$ and $\mu(Y) > 0$.

Similarly to the definition of the π -weight of (E, \mathcal{T}) , the π -weight of μ is defined as the minimum of all cardinalities of π -bases of μ , and denoted by $\pi(\mu)$.

In the sequel, $\text{dom}(\mu)$ will stand for the family of all μ -measurable subsets of E and the symbol $\mathcal{I}(\mu)$ will stand for the σ -ideal in E generated by the family of all μ -measure zero subsets of E .

Recall that, by the definition, a base of $\mathcal{I}(\mu)$ is any family $\mathcal{B} \subset \mathcal{I}(\mu)$ such that, for each set $X \in \mathcal{I}(\mu)$, there exists a set $Y \in \mathcal{B}$ containing X .

Lemma 1. *If E is an infinite ground set and μ is a nonzero σ -finite measure on E , then the σ -ideal $\mathcal{I}(\mu)$ has a base whose cardinality does not exceed $(\pi(\mu))^\omega$.*

In particular, if $(\text{card}(E))^\omega = \text{card}(E)$ and $\pi(\mu) \leq \text{card}(E)$, then the σ -ideal $\mathcal{I}(\mu)$ has a base whose cardinality does not exceed $\text{card}(E)$.

Remark 1. In connection with Lemma 1, it makes sense to recall that under the Generalized Continuum Hypothesis (**GCH**), the following two assertions are equivalent:

- (a) $(\text{card}(E))^\omega = \text{card}(E)$;
- (b) $\text{card}(E)$ is not cofinal with ω .

At the same time, the implication (a) \Rightarrow (b) is valid in **ZFC** set theory.

Theorem 1. *Let (G, \cdot) be an infinite solvable group such that*

$$(\text{card}(G))^\omega = \text{card}(G)$$

and let μ be a nonzero σ -finite left G -invariant (left G -quasi-invariant) measure on G with $\pi(\mu) \leq \text{card}(G)$.

Then there exists a left G -invariant (left G -quasi-invariant) measure μ' on G , properly extending μ and also satisfying the inequality $\pi(\mu') \leq \text{card}(G)$.

The proof of this theorem is based on the fact that there exists a countable cover of G with G -absolutely negligible subsets of E (see [3] and [4]).

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Lemma 2. Let E be an infinite ground set and let $\{X_i : i \in I\}$ be a family of subsets of E such that $\text{card}(I) \leq \text{card}(E)$ and $\text{card}(X_i) = \text{card}(E)$ for each index $i \in I$.

Then there exists a family $\{Y_j : j \in J\}$ of subsets of E satisfying these three relations:

- (1) $\text{card}(J) > \text{card}(E)$;
- (2) $\{Y_j : j \in J\}$ is almost disjoint, i.e., for any two distinct indices $j \in J$ and $k \in J$, the inequality $\text{card}(Y_j \cap Y_k) < \text{card}(E)$ holds true;
- (3) $\text{card}(X_i \cap Y_j) = \text{card}(E)$ for every $i \in I$ and for every $j \in J$.

The proof of Lemma 2 is given in [2]. Using Lemmas 1 and 2, one can establish the following statement.

Theorem 2. Let (G, \cdot) be an infinite group satisfying these two conditions:

- (1) $(\text{card}(G))^\omega = \text{card}(G)$;
- (2) $\text{card}(G)$ is a regular cardinal number.

Let μ be a nonzero σ -finite left G -invariant (left G -quasi-invariant) measure on G such that $\pi(\mu) \leq \text{card}(G)$ and every subset C of G with $\text{card}(C) < \text{card}(G)$ is measurable with respect to μ .

Then there exists a left G -invariant (left G -quasi-invariant) measure μ' on G which properly extends μ and for which the inequality $\pi(\mu') \leq \text{card}(G)$ is also valid.

Remark 2. Furthermore, taking into account Lemma 2, it can be shown that the cardinality of the family of all measures μ' indicated in Theorem 2 is strictly greater than $\text{card}(G)$.

Lemma 3. Let E be an infinite ground set such that

$$(\text{card}(E))^\omega = \text{card}(E),$$

let G be a group of transformations of E with $\text{card}(G) \leq \text{card}(E)$, and let μ be a nonzero σ -finite G -invariant (G -quasi-invariant) measure on E satisfying the following conditions:

- (1) $\pi(\mu) \leq \text{card}(E)$;
- (2) no set $Z \in \text{dom}(\mu)$ with $\mu(Z) > 0$ can be covered by a family $\mathcal{F} \subset \mathcal{I}(\mu)$ whose cardinality is strictly less than $\text{card}(E)$;
- (3) all singletons in E are of μ -measure zero.

Then there exists a set $Y \subset E$ such that:

- (a) $\text{card}(Y) = \text{card}(E)$;
- (b) if T is any μ -measure zero subset of E , then $\text{card}(T \cap Y) < \text{card}(E)$;
- (c) both sets Y and $E \setminus Y$ are μ -thick in E , i.e.,

$$Y \cap Z \neq \emptyset, (E \setminus Y) \cap Z \neq \emptyset$$

whenever $Z \in \text{dom}(\mu)$ and $\mu(Z) > 0$;

- (d) Y is almost G -invariant in E , i.e., for each transformation $g \in G$, the inequality

$$\text{card}(g(Y) \Delta Y) < \text{card}(E)$$

holds true (where Δ denotes, as usual, the operation of symmetric difference of two sets).

Remark 3. In connection with (a) and (b) of Lemma 3, it should be pointed out that the set Y is a certain analog of a classical Sierpiński set on the real line \mathbf{R} (for the definition and pivotal properties of Sierpiński sets see, e.g., [5]). Moreover, Y possesses some additional properties: assertions (c) and (d) give, respectively, the μ -thickness and almost G -invariance of Y . As is well known, any Sierpiński set is nonmeasurable with respect to the standard Lebesgue measure on \mathbf{R} . Analogously, in view of (c), the set Y is nonmeasurable with respect to μ .

Remark 4. Condition (3) in the formulation of Lemma 3 is essential for the validity of the lemma. To see this circumstance, take as G a countable group of transformations of E and consider the orbit $G(x)$ of some point $x \in E$. Further, for every subset Z of E , define:

- $$\mu(Z) = \text{card}(Z \cap G(x)) \text{ if } \text{card}(Z \cap G(x)) \text{ is finite;}$$
- $$\mu(Z) = +\infty \text{ if } \text{card}(Z \cap G(x)) \text{ is infinite.}$$

It is easy to verify that the introduced functional

$$\mu : \{Z : Z \subset E\} \rightarrow [0, +\infty]$$

is a σ -finite G -invariant measure on E satisfying conditions (1) and (2) of Lemma 3, but a set Y with properties (a) and (b) cannot exist for this μ .

Theorem 3. *Suppose that for a ground set E , for a group G of transformations of E and for a measure μ on E , the conditions formulated in Lemma 3 are fulfilled.*

Suppose also that every set $C \subset E$ with $\text{card}(C) < \text{card}(E)$ is of μ -measure zero.

Then there exists a G -invariant (G -quasi-invariant) measure μ' on E such that:

- (a) $\pi(\mu') \leq \text{card}(E)$;
- (b) μ' is a proper extension of μ ;
- (c) *there is a μ' -measure zero set X which almost contains any μ -measure zero subset of E , i.e., $\text{card}(T \setminus X) < \text{card}(E)$ whenever $T \subset E$ is of μ -measure zero;*
- (d) *for every μ' -measurable set A , there exists a μ -measurable set B such that $\mu'(A \Delta B) = 0$ (in particular, the measures μ and μ' are metrically isomorphic).*

The proof of Theorem 3 is as follows. Applying Marczewski's method of extending invariant (quasi-invariant) measures (see [6, 7]), we can define a G -invariant (G -quasi-invariant) measure μ' on E which strictly extends μ and is such that the equality $\mu'(E \setminus Y) = 0$ is valid, where Y is the set indicated in Lemma 3. Further, for this μ' , relations (a) and (d) are easily verified. Finally, we put $X = E \setminus Y$ and check that X satisfies relation (c) of the theorem.

Let \mathfrak{c} denote the cardinality of the continuum and let λ_n stand for the usual Lebesgue measure on the Euclidean space \mathbf{R}^n , where $n \geq 1$.

As a consequence of Theorem 3, we get the next statement.

Theorem 4. *Assuming Martin's Axiom (MA), there exists a measure ν on \mathbf{R}^n satisfying these five conditions:*

- (1) ν is invariant under the group of all isometries of \mathbf{R}^n ;
- (2) ν is a proper extension of λ_n ;
- (3) $\pi(\nu) = \mathfrak{c}$;
- (4) *there is a ν -measure zero set X such that $\text{card}(T \setminus X) < \mathfrak{c}$ whenever $T \subset \mathbf{R}^n$ is of λ_n -measure zero;*
- (5) *for every ν -measurable set A , there exists a λ_n -measurable set B such that $\nu(A \Delta B) = 0$ (in particular, the measures ν and λ_n are metrically isomorphic).*

Remark 5. Under the Continuum Hypothesis (CH), condition (4) of Theorem 4 means that the ν -null set X has the following property:

$\text{card}(T \setminus X) \leq \omega$ whenever $T \subset \mathbf{R}^n$ is of λ_n -measure zero.

In some sense, one can say that X is universal for the family of all λ_n -measure zero subsets of \mathbf{R}^n .

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