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POINTWISE COMPACT AND STABLE SETS OF MEASURABLE FUNCTIONS

S. SHELAH AND D. H. FREMLIN

Introduction. In a series of papers culminating in [9], M. Talagrand, the second author, and others investigated at length the properties and structure of pointwise compact sets of measurable functions. A number of problems, interesting in themselves and important for the theory of Pettis integration, were solved subject to various special axioms. It was left unclear just how far the special axioms were necessary. In particular, several results depended on the fact that it is consistent to suppose that every countable relatively pointwise compact set of Lebesgue measurable functions is 'stable' in Talagrand's sense, the point being that stable sets are known to have a variety of properties not shared by all pointwise compact sets. In the present paper we present a model of set theory in which there is a countable relatively pointwise compact set of Lebesgue measurable and discuss the significance of this model in relation to the original questions. A feature of our model which may be of independent interest is the following: in it, there is a closed negligible set $Q \subseteq [0, 1]^2$ such that whenever $D \subseteq [0, 1]$ has *outer* measure 1, then

$$Q^{-1}[D] = \{x: \exists y \in D, (x, y) \in Q\}$$

has inner measure 1 (see 2G below).

§1. The model. We embark immediately on the central ideas of this paper, setting out a construction of a partially ordered set which forces a fairly technical proposition in measure theory (1S below); the relevance of this proposition to pointwise compact sets will be discussed in §2. The construction is complex, and rather than give it in a single stretch we develop it cumulatively in 1E, 1I, 1Q below; it is to be understood that each notation introduced in these paragraphs, as well as those in the definitions 1A, 1K, 1L, is to stand for the remainder of the section. After each

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part of the construction we give lemmas which can be dealt with in terms of the construction so far, even if their motivation is unlikely to be immediately clear.

When we come to results involving forcing, we will try to follow the methods of [4]; in particular, in a p.o. set, $p \le q$ will always mean that p is a stronger condition than q.

1A. DEFINITION. If \mathscr{A} is any family of sets not containing \emptyset , set

$$dp(\mathscr{A}) = \min\{\#(I): I \cap A \neq \emptyset \,\forall \, A \in \mathscr{A}\}.$$

Observe that $dp(\mathscr{A}) = 0$ iff $\mathscr{A} = \emptyset$ and that $dp(\mathscr{A} \cup \mathscr{B})$ is at most the cardinal sum of $dp(\mathscr{A})$ and $dp(\mathscr{B})$. (Of course much more can be said.)

1B. LEMMA. Suppose that $n, l, k \in \mathbb{N}$, with n, l not less than 2, and that ε is such that $0 < \varepsilon \le 1/2$ and $l\varepsilon^k \ge (k+2) \ln n$. Then there is a set $W \subseteq n \times n$ (we identify n with the set of its predecessors) such that $\#(W) \le \varepsilon n^2$ and whenever $I \in [n]^i$ and $J_0, \ldots, J_{l-1} \in [n]^{\le k}$ are disjoint, there are $i \in I, j < l$ such that $\{i\} \times J_j \subseteq W$.

PROOF. If k = 0, this is trivial; suppose that k > 0. Set $\Omega = \mathscr{P}(n \times n)$. Give Ω a probability for which the events $(i, j) \in W$, as (i, j) runs over $n \times n$, are independent with probability ε . If $W \in \Omega$ is a random set, then

$$\Pr(\#(W) \le \varepsilon n^2) > \frac{1}{4}$$

because $\varepsilon \le 1/2$ and #(W) has the binomial distribution $B(n^2, \varepsilon)$. On the other hand, if $J \in [n]^{\le k}$ and i < n, $\Pr(\{i\} \times J \subseteq W) \ge \varepsilon^k$. So if $I \in [n]^l$ and J_0, \ldots, J_{l-1} are disjoint members of $[n]^{\le k}$,

$$\Pr(\{i\} \times J_j \notin W \,\forall \, i \in I, \, j < l) \le (1 - \varepsilon^k)^{l^2} \\ \le \exp(-l^2 \varepsilon^k).$$

Accordingly the probability that there are $I \in [n]^l$, disjoint $J_0, \ldots, J_{l-1} \in [n]^{\leq k}$ such that $\{i\} \times J_i \notin W \forall i \in I, j < l$ is at most

$$#([n]^{l})#([n]^{\leq k})^{l}\exp(-l^{2}\varepsilon^{k}) \leq n^{l}n^{kl}\exp(-l^{2}\varepsilon^{k})$$
$$=\exp((k+1)l\ln n - l^{2}\varepsilon^{k}) \leq 1/4$$

because

$$l^2 \varepsilon^k - (k+1)l\ln n \ge l\ln n \ge 2\ln 2.$$

There must, therefore, be some $W \in \Omega$ of the type required.

REMARK. Compare the discussion of cliques in random graphs in [8, pp. 18-20].

1C. LEMMA. Let m and l be strictly positive integers and \mathscr{A} a nonempty family of nonempty sets. Let \mathbb{T} be the family of nonempty sets $\mathscr{T} \subseteq \mathscr{A}^m$. For $\mathscr{T} \in \mathbb{T}$, write $\mathscr{T}^* = \{\mathbf{t} \mid j: \mathbf{t} \in \mathscr{T}, \ j \leq m\} \subseteq \bigcup_{j \leq m} \mathscr{A}^j$. For $\mathscr{T}, \mathscr{T}_0 \in \mathbb{T}$ we say that $\mathscr{T} \leq \mathscr{T}_0$ if $\mathscr{T} \subseteq \mathscr{T}_0$ and

$$dp(\{u: t^u \in \mathcal{F}^*\}) \ge dp(\{u: t^u \in \mathcal{F}^*_0\})/2l$$

for every $\mathbf{t} \in \mathcal{T}^* \setminus \mathcal{T}$. Fix $\mathcal{T}_0 \in \mathbb{T}$ and a cover $\langle \mathcal{S}_i \rangle_{i < 2l}$ of \mathcal{T}_0 . Then there is a $\mathcal{T} \leq \mathcal{T}_0$ such that $\mathcal{T} \subseteq \mathcal{S}_i$ for some i < 2l.

Notation. In this context we use ordinary italic u for members of \mathcal{A} and bold t for finite sequences of members of \mathcal{A} .

PROOF. For $\mathbf{t} \in \mathcal{T}_0^* \setminus \mathcal{T}_0$ set

$$\alpha_t = \mathrm{dp}(\{u: \mathbf{t} \, \widehat{} \, u \in \mathcal{F}_0^*\})/2l > 0.$$

For i < 2l define $\langle \mathscr{S}_i^{(j)} \rangle_{j \le m}$ by setting $\mathscr{S}_i^{(m)} = \mathscr{S}_i \cap \mathscr{T}_0$,

 $\mathscr{S}_{i}^{(j)} = \{ \mathbf{t} : \mathbf{t} \in \mathscr{A}^{j} \cap \mathscr{T}_{0}^{*}, \mathrm{dp}(\{ u : \mathbf{t}^{\frown} u \in \mathscr{S}_{i}^{(j+1)} \}) \geq \alpha_{t} \}$

for j < m. An easy downward induction (using the fact that dp is subadditive) shows that $\mathcal{T}_0^* \cap \mathcal{A}^j = \bigcup_{i < 2l} \mathcal{S}_i^{(j)}$ for every $j \le m$. In particular, there is some i < 2l such that $\mathcal{Q} \in \mathcal{S}_i^{(0)}$. Now define \mathcal{T} by

$$\mathscr{T} = \{\mathbf{t} \colon \mathbf{t} \in \mathscr{A}^m, \mathbf{t} \upharpoonright j \in \mathscr{S}_i^{(j)} \forall j \le m\} \subseteq \mathscr{T}_0 \cap \mathscr{S}_i,$$

and see that $\mathscr{T} \preccurlyeq \mathscr{T}_0$, as required.

1D. COROLLARY. Let n, l, k, and W be as in Lemma 1B. Take $r \le k$, let Z be the cartesian product n^r , and set

$$\tilde{W} = \{ (i, z): i < n, z \in Z, (i, z(j)) \in W \,\forall j < r \}.$$

Let $m, \mathcal{A}, \mathbb{T}$, and \leq be as in Lemma 1C, and take $\mathcal{T}_0 \in \mathbb{T}$, $H: \mathcal{T}_0 \rightarrow n$ any function. Then

either there are i < n, $\mathcal{T} \leq \mathcal{T}_0$ such that $H(\mathbf{t}) = i$ for every $\mathbf{t} \in \mathcal{T}$ or there is a $J \in [n]^{\leq rl}$ such that for every $z \in (n \setminus J)^r$ there is a $\mathcal{T} \leq \mathcal{T}_0$ such that $(H(\mathbf{t}), z) \in \tilde{W}$ for every $\mathbf{t} \in \mathcal{T}$.

PROOF. Set

$$A = \{z: z \in \mathbb{Z}, \exists \mathcal{T} \leq \mathcal{T}_0 \text{ such that } (H(\mathbf{t}), z) \in \tilde{W} \forall \mathbf{t} \in \mathcal{T} \}.$$

If $A \supseteq (n \setminus J)^r$ for some $J \in [n]^{\leq rl}$, we have the second alternative; suppose otherwise. Then we can find $z_0, \ldots, z_{l-1} \in Z \setminus A$ such that the sets $J_j = \{z_j(i): i < r\}$ are all disjoint. Each J_i belongs to $[n]^{\leq k}$, so by the choice of W,

$$I = \{i: \{i\} \times J_i \notin W \forall j < l\}$$

has cardinal less than *l*. Now observe that if $\mathbf{t} \in \mathcal{T}_0$ then either $H(\mathbf{t}) \in I$ or $(H(\mathbf{t}), z_i) \in \tilde{W}$ for some j < l. So we have a cover of \mathcal{T}_0 by the sets

$$\mathcal{G}_i = \{\mathbf{t} \colon H(\mathbf{t}) = i\} \quad \text{for } i \in I,$$

$$\mathcal{G}'_i = \{\mathbf{t} \colon (H(\mathbf{t}), z_i) \in \widetilde{W}\} \quad \text{for } j < l.$$

By Lemma 1C, there is a $\mathcal{T} \leq \mathcal{T}_0$ such that either $\mathcal{T} \subseteq \mathcal{G}_i$ for some $i \in I$ or $\mathcal{T} \subseteq \mathcal{G}'_j$ for some j < l. But we cannot have $\mathcal{T} \subseteq \mathcal{G}'_j$, because $z_j \notin A$; so $\mathcal{T} \subseteq \mathcal{G}'_i$ for some *i*, and we have the first alternative.

REMARK. 1C-1D are, of course, elementary, but their significance is bound to be obscure; they will be used in 1R below. An essential feature of 1C is the fact that the denominator 2l in the definition of \leq is independent of the size of \mathscr{A} .

1E. Construction: part 1. (a) Take a sequence $\langle n_k \rangle_{k \in \mathbb{N}}$ of integers increasing so fast that

(i) $n_0 \ge 4;$ (ii) $n_k > 2^{k+1};$ (iii) writing $\tilde{c}_l = \prod_{i < l} 2^{n_i}$, then

$$\ln(2^{-k-1}n_k) \ge 2^l(k+1)(\tilde{c}_l^{l+1}\ln 2 + \tilde{c}_l^{l-1}\ln n_{l-1}) \text{ for } 1 \le l \le k;$$

(iv) $\ln n_k \ge (2^{k+1})^k (k+2);$

(v) writing $\lceil \alpha \rceil$ for the least integer greater than or equal to α ,

$$(k+1)\ln(2\lceil (\ln n_k)^2 \rceil) \le 2^{-k} \lceil \ln(2^{-k-1}n_k) \rceil;$$

(vi) $2^k k \lceil (\ln n_k)^2 \rceil (\prod_{i < k} 2^{n_i})^{k+1} \le n_k;$

(vii) $\ln(2^{-k-1}n_k) \ge (k+1)\ln(2\tilde{c}_k^{k+1}+2k)$ for every $k \in \mathbb{N}$.

For each $k \in \mathbb{N}$, let V_k be the cartesian product $\prod_{i < k} n_i$.

(b) For each $k \in \mathbb{N}$, let T_k be the set of those subsets t of V_k expressible as $t = \prod_{i < k} C_i(t)$, where $C_i(t) \subseteq n_i$ and $\#(C_i(t)) \ge (1 - 2^{-i-1})n_i$ for each i < k. Set $T = \bigcup_{k \in \mathbb{N}} T_k$, and for $t \in T$ say that rank(t) = k if $t \in T_k$. For $t, t' \in T$, we say that $t \le t'$ if rank $(t) \le \operatorname{rank}(t')$ and $C_i(t) = C_i(t')$ for every $i < \operatorname{rank}(t)$. Then T is a finitely branching tree of height ω in which the T_k are the levels and 'rank' is the rank function. For $t \in T$ write $T^{(t)}$ for the subtree $\{t': t' \le t \text{ or } t \le t'\}$, suc(t) for $\{t': t \le t', \operatorname{rank}(t') = \operatorname{rank}(t) + 1\}$.

(c) For $k \in \mathbb{N}$, set

$$\gamma_k = (k+1)/\ln(\lceil 2^{-k-1}n_k \rceil);$$

 $2^{-k-1}n_k > 1$ by (a)(ii) above. For $t \in T$, define $d_t: \mathscr{P}T \to \mathbb{R} \cup \{-\infty\}$ by writing

 $d_t(S) = \gamma_{\text{rank}(t)} \ln(\text{dp}(\{C: t \times C \in S\}))$

for every $S \subseteq T$, allowing $d_t(S) = -\infty$ if $S \cap \operatorname{suc}(t) = \emptyset$. Observe that $d_t(T) \ge k + 1$ whenever $\operatorname{rank}(t) = k$ (because

$$dp(\{C: C \subseteq n_k, \ \#(C) \ge (1 - 2^{-k-1})n_k\}) \ge \lceil 2^{-k-1}n_k \rceil)$$

(d) Let \mathbb{Q} be the set of subtrees $q \subseteq T$ such that

 $q \neq \emptyset;$

if $t \leq t' \in q$ then $t \in q$;

if $t \in q$ then $q \cap \operatorname{suc}(t) \neq \emptyset$;

writing $\delta_k(q) = \min\{d_t(q): t \in q \cap T_k\}$ for $k \in \mathbb{N}$, $\lim_{k \to \infty} \delta_k(q) = \infty$.

Observe that $\delta_k(T) \ge k + 1$ for each $k \in \mathbb{N}$, so that $T \in \mathbb{Q}$ and $\mathbb{Q} \neq \emptyset$.

(e) For $q, q' \in \mathbb{Q}$ say that $q \leq q'$ if $q \subseteq q'$. Then (\mathbb{Q}, \leq, T) is a p.o. set (that is, a preordered set with a top element, as in [4]). Observe that if $t \in q \in \mathbb{Q}$ then $q \cap T^{(t)} \in \mathbb{Q}$ and $q \cap T^{(t)} \leq q$.

(f) For
$$q, q' \in \mathbb{Q}$$
 and $k \in \mathbb{N}$, we say that $q \leq_k q'$ if $q \leq q'$ and $q \cap T_k = q' \cap T_k$ and

$$d_t(q) \ge \min(k, d_t(q')) - 2^{-k}$$

for every $t \in q$. Note that \leq_k is not transitive unless k = 0.

REMARKS. Of course, the point of the sequence $\langle n_k \rangle_{k \in \mathbb{N}}$ on which the rest of this construction will depend is that it increases 'as fast as we need it to'. The exact list given in (a) above is of no significance and will be used only as a list of clues to the (elementary) arguments below which depend on the rapidly increasing nature of the sequence. This is why we have made no attempt to make the list as elegant or as short as possible.

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Three elements may be distinguished within the construction of \mathbb{Q} . First, it is a p.o. set of rapidly branching trees; that is, if $t \in q \in \mathbb{Q}$, $q \cap \operatorname{suc}(t)$ is large compared with $T_{\operatorname{rank}(t)}$, except for t of small rank. This is the basis of most of the (laborious but routine) work down to 1P below. Second, there is a natural \mathbb{Q} -name for a subset of $X = \prod_{k \in \mathbb{N}} n_k$ of large measure; a generic filter in \mathbb{Q} leads to a branch of T and hence to the Ψ of 1Q(d). Third, the use of dp in the definition of 'rapidly branching' ((c))-(d) above) is what makes possible the side-step in the last part of the proof of 1R.

1F. LEMMA. Q is proper.

PROOF. This is a special case of Proposition 1.18 in [7]. (In fact, the arguments of 1G-1H below show that \mathbb{Q} satisfies Axiom A and is therefore proper; see [2,§2.4].)

1G. LEMMA. Let $k \in \mathbb{N}$ and let ζ be an ordinal. Suppose that A is a set with $\#(A) \leq \exp(2^{-k}/\gamma_j) - 1$ for every $j \geq k$ and that τ is a Q-name for a member of A. Let Δ be a Q-name for a countable subset of ζ . Then for every $q \in \mathbb{Q}$ there are a $q' \leq_k q$, a function H: $T_k \to A$, and a countable (ground-model) set $D \subseteq \zeta$ such that

$$q' \cap T^{(t)} \Vdash_{\mathfrak{Q}} \tau = H(t) \forall t \in q' \cap T_k,$$
$$q' \Vdash_{\mathfrak{Q}} \Delta \subseteq D.$$

PROOF. (a) Set m = #(A). The point is that if $j \ge k$ and $t \in T_j$ and $\langle S_i \rangle_{i \le m}$ is a family of subsets of T, then

$$d_{i}\left(\bigcup_{i\leq m} S_{i}\right) = \gamma_{j} \ln\left(dp\left(\bigcup_{i\leq m} \{C: t \times C \in S_{i}\}\right)\right)$$

$$\leq \gamma_{j} \ln\left(\sum_{i\leq m} dp(\{C: t \times C \in S_{i}\})\right)$$

$$\leq \gamma_{j} \ln\left((m+1)\max_{i\leq m} dp(\{C: t \times C \in S_{i}\})\right)$$

$$= \gamma_{j} \ln(m+1) + \max_{i\leq m} \gamma_{j} \ln(dp(\{C: t \times C \in S_{i}\}))$$

$$\leq 2^{-k} + \max_{i\leq m} d_{i}(S_{i}).$$

(b) For each $a \in A$, let S_a be the set

$$\{t: t \in q, \operatorname{rank}(t) \ge k, \exists p \in \mathbb{Q}, D \in [\zeta]^{\leq \omega}, \\ p \le_k q \cap T^{(t)}, p \mid \vdash_{\mathbb{Q}} \tau = a \& \Delta \subseteq D\}.$$

If $t \in q \setminus S_a$ and $\operatorname{rank}(t) \geq k$, then $d_t(S_a) < \min(k, d_t(q)) - 2^{-k}$. For if $S_a \cap \operatorname{suc}(t) = \emptyset$, $d_t(S_a) = -\infty$. While if $S_a \cap \operatorname{suc}(t) \neq \emptyset$, then for each $s \in \operatorname{suc}(t) \cap S_a$ we can find a $p_s \in \mathbb{Q}$ and $D_s \in [\zeta]^{\leq \omega}$ such that $p_s \leq_k q \cap T^{(s)}$, $p_s \Vdash_{\mathbb{Q}} \tau = a$ and $p_s \Vdash_{\mathbb{Q}} \Delta \subseteq D_s$. If we now set

$$p = \bigcup_{s \in \operatorname{suc}(t) \cap S_a} p_s, \qquad D = \bigcup_{s \in \operatorname{suc}(t) \cap S_a} D_s,$$

then $p \subseteq q \cap T^{(t)}$ and $p \Vdash_{\mathbb{Q}} \tau = a$ and $p \Vdash_{\mathbb{Q}} \Delta \subseteq D$. Because $t \notin S_a$, $p \not\leq_k q \cap T^{(t)}$ and there must be an $s \in p$ such that $d_s(p) < \min(k, d_s(q \cap T^{(t)})) - 2^{-k}$; evidently s = t and

$$d_t(S_a) < \min(k, d_t(q)) - 2^{-k}$$

as claimed.

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(c) Suppose, if possible, that there is a $t_0 \in q \cap T_k \setminus \bigcup_{a \in A} S_a$. Set

$$p = \left\{ t \colon t \in q \cap T^{(t_0)}, t' \notin \bigcup_{a \in A} S_a \forall t' \le t \right\}.$$

Then p is a subtree of T. For every $t \in p$ with $t \ge t_0$,

$$d_t(q) \le \max(\{d_t(p)\} \cup \{d_t(S_a): a \in A\}) + 2^{-k}$$

because $\#(A) \leq m$. But $d_t(S_a) < d_t(q) - 2^{-k}$ for every $a \in A$, by (b) above, so $d_t(p) \geq d_t(q) - 2^{-k}$ (and $p \cap \operatorname{suc}(t) \neq \emptyset$). This shows both that p has no maximal elements and that $\delta_i(p) \geq \delta_i(q) - 2^{-k}$ for every $i \geq k$, so that $p \in \mathbb{Q}$. Because \mathbb{Q} is proper, we can find a $p' \leq p$ and a countable $D \subseteq \zeta$ such that $p' \Vdash \Delta \subseteq D$ [6, p. 81, III.1.16]. Next there are $p'' \leq p'$, $a \in A$ such that $p'' \Vdash_{\mathbb{Q}} \tau = a$. Let $j \in \mathbb{N}$ be such that $\delta_i(p'') \geq k$ whenever $i \geq j$, and take $t \in p''$ such that $\operatorname{rank}(t) \geq \max(k, j)$. Then $p'' \cap T^{(t)}$ witnesses that $t \in S_a$, which is impossible.

(d) Accordingly we have for every $t \in q \cap T_k$ an $H(t) \in A$, a countable set D_t and a $p_t \in \mathbb{Q}$ such that

$$p_t \Vdash_{\mathcal{Q}} \tau = H(t) \& \varDelta \subseteq D_t, \qquad p_t \leq_k q \cap T^{(t)}.$$

Set $q' = \bigcup_{t \in q \cap T_k} p_t$, $D = \bigcup_{t \in q \cap T_k} D_t$; then $q' \leq_k q$, D is countable, $q' \Vdash_{\mathbb{Q}} \Delta \subseteq D$ and $q' \cap T^{(t)} \Vdash_{\mathbb{Q}} \tau = H(t)$ for every $t \in q \cap T_k$.

1H. LEMMA. Let $\langle q_k \rangle_{k \in \mathbb{N}}$ be a sequence in \mathbb{Q} such that $q_{2k+2} \leq_{k+1} q_{2k+1} \leq_k q_{2k}$ for every $k \in \mathbb{N}$. Then $\hat{q} = \bigcap_{k \in \mathbb{N}} q_k$ belongs to \mathbb{Q} and is accordingly a lower bound for $\{q_k: k \in \mathbb{N}\}$ in \mathbb{Q} ; also, $\hat{q} \cap T_{k+1} = q_{2k+1} \cap T_{k+1}$ for each $k \in \mathbb{N}$.

PROOF. Because each q_k is a finitely branching subtree of T with no maximal elements, so is \hat{q} , and $d_t(\hat{q}) = \lim_{k \to \infty} d_t(q_k)$ for every $t \in \hat{q}$. Moreover, if $t \in \hat{q}$ and $k \leq l \in \mathbb{N}$,

$$d_t(q_{2l}) \ge \min(k, d_t(q_{2k})) - 3.2^{-k} + 3.2^{-l}$$

(induce on *l*, using the definition of \leq_l), so we have

$$\delta_i(\hat{q}) = \lim_{l \to \infty} \delta_i(q_{2l}) \ge \min(k, \delta_i(q_{2k})) - 3.2^{-k}$$

for every $i, k \in \mathbb{N}$; consequently, $\lim_{i \to \infty} \delta_i(\hat{q}) = \infty$ and $\hat{q} \in \mathbb{Q}$. Now if $k \in \mathbb{N}$ and $2k + 1 \le l, q_{l+1} \cap T_{k+1} = q_l \cap T_{k+1}$, so $\hat{q} \cap T_{k+1} = q_{2k+1} \cap T_{k+1}$.

11. Construction: part 2. Let κ be the cardinal c^+ (evaluated in the ground model).

(a) Let $(\langle \mathbb{P}_{\xi} \rangle_{\xi \leq \kappa}, \langle \mathbb{Q}_{\xi} \rangle_{\xi < \kappa})$ be a countable-support iteration of p.o. sets, as in [4, chapter 8], such that each \mathbb{Q}_{ξ} is a \mathbb{P}_{ξ} -name for a p.o. set with the same definition, interpreted in $V^{\mathbb{P}_{\xi}}$, as the p.o. set \mathbb{Q} of 1E. (Note that T is absolute, and so, in effect, is $\langle d_t \rangle_{t \in T}$, because each d_t is determined by its values on the finite set $\mathscr{P}(\operatorname{suc}(t))$, so that the difference between \mathbb{Q} and \mathbb{Q}_{ξ} subsists in the power of \mathbb{P}_{ξ} to add new subsets of T. Also each \mathbb{Q}_{ξ} is 'full' in Kunen's sense.) Write $\mathbb{P} = \mathbb{P}_{\kappa}$.

(b) If $\zeta \leq \kappa$, $K \in [\zeta]^{<\omega}$, $k \in \mathbb{N}$, and p, p' belong to \mathbb{P}_{ζ} , say that $p \leq_{K,k} p'$ if $p \leq p'$ and

$$p \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} p(\xi) \leq_k p'(\xi) \forall \xi \in K,$$

taking \leq_k here to be a \mathbb{P}_{ε} -name for the relation on \mathbb{Q}_{ε} corresponding to the relation

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 \leq_k on \mathbb{Q} as defined in 1E(f). Of course $\leq_{K,k}$ is not transitive unless $K = \emptyset$ or k = 0.

1J. LEMMA. (a) \mathbb{P}_{ζ} is proper for every $\zeta \leq \kappa$.

(b) If $\xi < \kappa, \zeta \le \kappa$, then $\mathbb{P}_{\xi+\zeta}$ may be identified with a dense subset of the iteration $\mathbb{P}_{\xi} * \mathbb{P}'_{\zeta}$, where \mathbb{P}'_{ζ} is a \mathbb{P}_{ξ} -name with the same definition, interpreted in $V^{\mathbb{P}_{\xi}}$, as the definition of \mathbb{P}_{ζ} in V.

(c) For every $\zeta < \kappa$,

$$\mathbf{1}_{\mathbb{P}_{\varepsilon}} \Vdash_{\mathbb{P}_{\varepsilon}} 2^{\omega} < \kappa.$$

(d) If $\zeta \leq \kappa$ has uncountable cofinality, A is a (ground-model) set, \hat{f} is a \mathbb{P}_{ζ} -name for a sequence in A and $p \in \mathbb{P}_{\zeta}$, then we can find $\xi < \zeta$, $p' \leq p$, and a \mathbb{P}_{ζ} -name \hat{g} such that

$$p' \Vdash_{\mathbb{P}_{\zeta}} \dot{f} = \dot{g}.$$

(e) If A is a (ground-model) set and \dot{f} is a P-name for a sequence in A, then we can find a $\xi < \kappa$ and a \mathbb{P}_{ξ} -name \dot{g} such that

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \dot{f} = \dot{g}.$$

PROOF. (a) This is just because \mathbb{Q} is proper, as noted in 1F; see [6, p. 90, Theorem III.3.2].

(b) This now follows by induction on ζ . The inductive step to a successor ordinal is trivial, because if we can think of $\mathbb{P}_{\xi+\zeta}$ as dense in $\mathbb{P}_{\xi} * \mathbb{P}'_{\zeta}$, then we can identify $\mathbb{Q}_{\xi+\zeta}$ with \mathbb{Q}'_{ζ} . As for the inductive step to limit ζ , any member of $\mathbb{P}_{\xi+\zeta}$ can be regarded as (p, p') where $p \in \mathbb{P}_{\xi}$ and p' is a \mathbb{P}_{ξ} -name for a member of \mathbb{P}'_{ζ} . On the other hand, given $(p, p') \in \mathbb{P}_{\xi} * \mathbb{P}'_{\zeta}$, we have a \mathbb{P}_{ξ} -name J for the support of p' which in $V^{\mathbb{P}_{\xi}}$ is a countable subset of ζ . But because \mathbb{P}_{ξ} is proper, there are a $p_1 \leq p$ and a countable ground-model set $I \subseteq \zeta$ such that $p_1 \Vdash_{\mathbb{P}_{\xi}} J \subseteq I$ [6, p. 81, III.1.16]. Now (p_1, p') can be reinterpreted as a member of $\mathbb{P}_{\xi+\zeta}$ stronger than (p, p'). Thus, $\mathbb{P}_{\xi+\zeta}$ is dense in $\mathbb{P}_{\xi} * \mathbb{P}'_{\zeta}$, as claimed.

(c) [6, p. 96, III.4.1].

(d) [6, p. 171, V.4.4].

(e) By [6, p. 96, III.4.1], \mathbb{P} satisfies the κ -c.c.; because κ is regular, (d) gives the result.

1K. DEFINITION. Let $\zeta \leq \kappa, p \in \mathbb{P}_{\zeta}$.

(a) Define U(p), $\langle p^{(u)} \rangle_{u \in U(p)}$ as follows. A finite function $u \subseteq \zeta \times T$ belongs to U(p) if either

$$\mathbf{u} = \emptyset$$
, in which case $p^{(\mathbf{u})} = p$,

or

$$\mathbf{u} = \mathbf{v} \cup \{(\xi, t)\}, \text{ where } \mathbf{v} \in \mathbf{U}(p), \text{ dom}(\mathbf{v}) \subseteq \xi < \zeta, \text{ and}$$
$$p^{(\mathbf{v})} \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} t \in p^{(\mathbf{v})}(\xi),$$

in which case $p^{(u)}$ is defined by writing

$$p^{(\mathbf{u})}(\eta) = p^{(\mathbf{v})}(\eta) \,\forall \, \eta \in \zeta \setminus \{\xi\},$$

$$p^{(\mathbf{u})}(\xi) = p^{(\mathbf{v})}(\xi) \cap T^{(t)}.$$

(b) Observe that if $\mathbf{u} \in \mathbf{U}(p)$, then $p^{(\mathbf{u})}(\xi) = p(\xi)$ for $\xi \in \zeta \setminus \operatorname{dom}(\mathbf{u})$, $p^{(\mathbf{u})}(\xi) = p(\xi) \cap T^{(\mathbf{u}(\xi))}$ if $\xi \in \operatorname{dom}(\mathbf{u})$; $\mathbf{U}(p)$ is just the set of finite functions \mathbf{u} for which these formulae define such a $p^{(\mathbf{u})} \in \mathbb{P}_{\zeta}$. Of course, $p^{(\mathbf{u})} \leq p$ for every $\mathbf{u} \in \mathbf{U}(p)$.

(c) Note that if $\xi \leq \zeta$, $p \in \mathbb{P}_{\zeta}$, $\mathbf{u} \in \mathbf{U}(p)$ then $\mathbf{u} \upharpoonright \xi \in \mathbf{U}(p \upharpoonright \xi)$ and $(p \upharpoonright \xi)^{(\mathbf{u} \upharpoonright \xi)} = p^{(\mathbf{u})} \upharpoonright \xi$.

(d) If $p \in \mathbb{P}_{\zeta}$, $\mathbf{u} \in \mathbf{U}(p)$, and $\mathbf{v} \subseteq \zeta \times T$ is a finite function such that dom(\mathbf{u}) \subseteq dom(\mathbf{v}) and $\mathbf{u}(\xi) \leq \mathbf{v}(\xi)$ in T for every $\xi \in$ dom(\mathbf{u}), then $\mathbf{v} \in \mathbf{U}(p)$ iff $\mathbf{v} \in \mathbf{U}(p^{(\mathbf{u})})$, and in this case $p^{(\mathbf{v})} = (p^{(\mathbf{u})})^{(\mathbf{v})}$ (induce on $\#(\mathbf{v})$).

(e) We shall mostly be using not the whole of U(p) but the sets $U(p; K, k) = U(p) \cap T_k^K$ for $K \in [\zeta]^{<\omega}$, $k \in \mathbb{N}$, writing T_k^K for the set of functions from K to T_k .

1L. DEFINITION. For $\zeta \leq \kappa$, $K \in [\zeta]^{<\omega}$, $k \in \mathbb{N}$, and $p \in \mathbb{P}_{\zeta}$, say that p is (K, k)-fixed if for every $\eta \in K$, $\mathbf{u} \in \mathbf{U}(p; K \cap \eta, k)$ there is a (ground-model) set $A \subseteq T_k$ such that

$$p^{(\mathbf{u})} \upharpoonright \eta \Vdash_{\mathbb{P}_n} p(\eta) \cap T_k = A.$$

Equivalently, p is (K, k)-fixed if $U(p; K, k) \supseteq U(p_1; K, k)$ for every $p_1 \le p$.

1M. LEMMA. Suppose $\zeta \leq \kappa$, $K \in [\zeta]^{<\omega}$, $k \geq 1$ and that A is a finite set with $2^{c^m}a^{c^{m-1}} \leq \exp(2^{-k}/\gamma_i)$ for every $i \geq k$, where $c = \#(T_k)$, m = #(K), a = #(A). Let τ be a \mathbb{P}_{ζ} -name for a member of A, and Δ a \mathbb{P}_{ζ} -name for a countable subset of κ . Then for any $p \in \mathbb{P}_{\zeta}$ there are $p_1 \leq_{K,k} p$, a function $H: T_k^K \to A$, and a countable (ground-model) set $D \subseteq \kappa$ such that

$$p_1 \text{ is } (K, k) \text{-fixed},$$

$$p_1^{(\mathbf{u})} \Vdash_{\mathbb{P}_{\zeta}} \tau = H(\mathbf{u}) \forall \mathbf{u} \in \mathbf{U}(p_1; K, k),$$

$$p_1 \Vdash_{\mathbb{P}_{\tau}} \Delta \subseteq D.$$

PROOF. Induce on m = #(K). If m = 0 we may take any $a \in A$, $p'_1 \leq p$ such that $p'_1 \Vdash_{\mathbb{P}} \tau = a$, (again using [6, III.1.16], this time based on 1J(a)) a countable D, and a $p_1 \leq p'_1$ such that $p_1 \Vdash_{\mathbb{P}_{\zeta}} \Delta \subseteq D$. Now set $H(\emptyset) = a$.

For the inductive step to $\#(K) = m \ge 1$, let ξ be max K. As explained in 1J(b), \mathbb{P}_{ξ} may be regarded as a dense subset of $\mathbb{P}_{\xi+1} * \mathbb{P}'$; arguing momentarily in $V^{\mathbb{P}_{\xi+1}}$, we can find a $\mathbb{P}_{\xi+1}$ -name \hat{r}_0 for a member of \mathbb{P}' , a $\mathbb{P}_{\xi+1}$ -name τ' for a member of A and a $\mathbb{P}_{\xi+1}$ -name Δ' for a countable set such that

$$\begin{aligned} (p \upharpoonright \xi + 1, \hat{r}_0) &\leq p \quad \text{in } \mathbb{P}_{\xi+1} * \mathbb{P}', \\ (p \upharpoonright \xi + 1, \hat{r}_0) \Vdash_{\mathbb{P}_{\xi+1} * \mathbb{P}'} \tau' &= \tau, \\ (p \upharpoonright \xi + 1, \hat{r}_0) \Vdash_{\mathbb{P}_{\xi+1} * \mathbb{P}'} \Delta \subseteq \Delta'. \end{aligned}$$

Now let Δ'_0 be a $\mathbb{P}_{\xi+1}$ -name for a countable subset of $\zeta \setminus (\xi + 1)$ such that

$$\mathbf{l}_{\mathbb{P}_{\boldsymbol{\xi}+1}} \Vdash_{\mathbb{P}_{\boldsymbol{\xi}+1}} \operatorname{supp}(\hat{r}_0) = \Delta'_0.$$

Because $#(A) = a < 2^{c^m} a^{c^{m-1}} \le \exp(2^{-k}/\gamma_i)$ for every $i \ge k$, we can use Lemma 1G in $V^{\mathbb{P}_{\xi}}$ to find $\tilde{H}, \tilde{q}, \tilde{\Delta}$ such that

 \tilde{H} is a \mathbb{P}_{ξ} -name for a function from T_k to A,

 Δ is a \mathbb{P}_{ξ} -name for a countable subset of κ ,

$$\begin{split} \widetilde{q} \in \mathbb{Q}_{\xi}, \qquad p \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} \widetilde{q} \leq_{k} p(\xi), \\ p \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} (\widetilde{q} \cap T^{(t)} \Vdash_{\mathbb{Q}_{\xi}} \tau' = \widetilde{H}(t) \forall t \in \widetilde{q} \cap T_{k}), \\ p \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} (\widetilde{q} \Vdash_{\mathbb{Q}_{\xi}} \Delta' \cup \Delta'_{0} \subseteq \widetilde{\Delta}). \end{split}$$

Now consider the pair $(\tilde{H}, \tilde{q} \cap T_k)$. This can be regarded as a \mathbb{P}_{ξ} -name for a member of $A_1 = A^{T_k} \times \mathscr{P}T_k$, and $a_1 = \#(A_1) = 2^c a^c$, so

$$2^{c^{m-1}}a_1^{c^{m-2}} = 2^{2c^{m-1}}a^{c^{m-1}} \le 2^{c^m}a^{c^{m-1}} \le \exp(2^{-k}/\gamma_j) \,\forall \, i \ge k.$$

The inductive hypothesis, therefore, tells us that there are $\hat{p}_1 \leq_{K \cap \xi, k} p \upharpoonright \xi$, $H^*: T_k^{K \cap \xi} \to A^{T_k}, F^*: T_k^{K \cap \xi} \to \mathscr{P}T_k$, and a countable $D \subseteq \kappa$ such that

$$\hat{p}_1 \text{ is } (K \cap \xi, k)\text{-fixed},$$
$$\hat{p}_1^{(\mathbf{u})} \Vdash_{\mathbb{P}_{\xi}} \tilde{H} = H^*(\mathbf{u}) \& \tilde{q} \cap T_k = F^*(\mathbf{u})$$

for every $\mathbf{u} \in \mathbf{U}(\hat{p}_1; K \cap \xi, k)$, and

$$\hat{p}_1 \Vdash_{\mathbb{P}_z} \tilde{\Delta} \subseteq D.$$

At this point we observe that

$$\hat{p}_1 \Vdash_{\mathbb{P}_s} (\tilde{q} \Vdash_{\mathbb{Q}_s} \operatorname{supp}(\hat{r}_0) \subseteq D).$$

Now the only difference between $\mathbb{P}_{\xi+1} * \mathbb{P}'$ and \mathbb{P}_{ζ} is that, for members of the former, their supports have to be regarded as $\mathbb{P}_{\xi+1}$ -names for countable subsets of ζ , and these are not always reducible to countable ground-model sets. But in the present case this difficulty does not arise, and we have a $p_1 \in \mathbb{P}_{\zeta}$ defined by saying that $p_1 \upharpoonright \xi = \hat{p}_1, p_1 \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} p_1(\xi) = \tilde{q}$, and $p_1 \upharpoonright \eta \Vdash_{\mathbb{P}_{\eta}} p_1(\eta) = \hat{r}_0(\eta)$ for $\xi < \eta < \zeta$; then $\operatorname{supp}(p_1) \subseteq \operatorname{supp}(\hat{p}_1) \cup \{\xi\} \cup (D \cap \zeta)$ is countable.

Consequently, $p_1 \in \mathbb{P}_{\zeta}$ is well defined, and now, setting $H(\mathbf{u}^{\uparrow}t) = H^*(\mathbf{u})(t)$ for $\mathbf{u} \in T_k^{K \cap \zeta}$, $t \in T_k$,

$$p_1 \leq_{K,k} p, \qquad p_1 \Vdash_{\mathbb{P}} \Delta \subseteq D,$$
$$\mathbf{U}(p_1; K, k) = \{\mathbf{u}^{\uparrow} t: \mathbf{u} \in \mathbf{U}(\hat{p}_1; K \cap \xi, k), t \in F^*(\mathbf{u})\},$$
$$p_1^{(\mathbf{v})} \Vdash_{\mathbb{P}_{\tau}} \tau = H(\mathbf{v}) \forall \mathbf{v} \in \mathbf{U}(p_1; K, k),$$

and finally,

$$p_1^{(\mathbf{u})} \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} p_1(\xi) \cap T_k = F^*(\mathbf{u}) \forall \mathbf{u} \in \mathbf{U}(p_1; K \cap \xi, k),$$

so that p_1 is (K, k)-fixed, and the induction proceeds.

1N. LEMMA. Suppose $\zeta \leq \kappa$, $\langle K_k \rangle_{k \in \mathbb{N}}$ is an increasing sequence of finite subsets of ζ , $\langle p_k \rangle_{k \in \mathbb{N}}$ is a sequence in \mathbb{P}_{ζ} ; suppose that

$$p_{2k+2} \leq_{K_k,k+1} p_{2k+1} \leq_{K_k,k} p_{2k}$$

for every $k \in \mathbb{N}$ and that $\bigcup_{k \in \mathbb{N}} \operatorname{supp}(p_k) \subseteq \bigcup_{k \in \mathbb{N}} K_k$. Then there is a $\hat{p} \in \mathbb{P}_{\zeta}$ such that $\hat{p} \leq p_k$ for every $k \in \mathbb{N}$, $\operatorname{supp}(\hat{p}) \subseteq \bigcup_{k \in \mathbb{N}} K_k$ and

$$\hat{p} \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} \hat{p}(\xi) \cap T_{k} = p_{2k+1} \cap T_{k} \forall k \in \mathbb{N}, \ \xi \in K_{k},$$
$$\hat{p} \upharpoonright \xi \Vdash_{\mathbb{P}_{x}} \hat{p}(\xi) \cap T_{k+1} = p_{2k+2} \cap T_{k+1} \forall k \in \mathbb{N}, \ \xi \in K_{k+1},$$

so that

$$U(\hat{p}; K_k, k) \supseteq U(p_{2k+1}; K_k, k)$$
 and $U(\hat{p}; K_k, k+1) \supseteq U(\hat{p}_{k+2}; K_k, k+1)$

for every $k \in \mathbb{N}$.

PROOF. For each $\xi < \zeta$ choose $\hat{p}(\xi)$ such that

$$\mathbf{1}_{\mathbb{P}_{\xi}} \Vdash_{\mathbb{P}_{\xi}} \hat{p}(\xi) = \bigcap_{k \in \mathbb{N}} p_{k}(\xi).$$

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An easy induction on ξ shows that $\hat{p} \upharpoonright \xi \in \mathbb{P}_{\xi}$ for every $\xi \leq \zeta$; for if $\xi \in \zeta \setminus \bigcup_{k \in \mathbb{N}} K_k$, then

$$\mathbf{1}_{\mathbb{P}_{\xi}} \Vdash_{\mathbb{P}_{\xi}} \hat{p}(\xi) = T = \mathbf{1}_{\mathbb{Q}_{\xi}}$$

while if $k \in \mathbb{N}$ and $\xi \in K_k$, then

$$\hat{p} \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} p_{2l+2}(\xi) \leq_{l+1} p_{2l+1}(\xi) \leq_{l} p_{2l}(\xi) \forall l \geq k,$$

so that by Lemma 1H,

$$\hat{p} \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} \hat{p}(\xi) \in \mathbb{Q}_{\xi} \& \hat{p}(\xi) \cap T_{k+1} = p_{2k+1} \cap T_{k+1} = p_{2k+2} \cap T_{k+1}$$
$$\& \hat{p}(\xi) \cap T_{k} = p_{2k+1} \cap T_{k}.$$

It follows at once that $U(\hat{p}; K_k, k) \supseteq U(p_{2k+1}; K_k, k), U(\hat{p}; K_k, k+1) \supseteq U(p_{2k+2}; K_k, k+1)$ for every $k \in \mathbb{N}$.

10. LEMMA. Suppose that $0 < \zeta \leq \kappa$, σ is a \mathbb{P}_{ζ} -name for a member of $\prod_{k \in \mathbb{N}} n_k$, and $p \in \mathbb{P}_{\zeta}$. Then we can find a \hat{p} and sequences $\langle K_k \rangle_{k \in \mathbb{N}}$, $\langle H_k \rangle_{k \in \mathbb{N}}$ such that

 $\hat{p} \in \mathbb{P}_{\zeta}, \, \hat{p} \leq p; \\ \langle K_k \rangle_{k \in \mathbb{N}} \text{ is an increasing sequence of subsets of } \zeta, \, \#(K_k) \leq k+1 \text{ for every } k, \\ K_0 = \{0\}; \\ \operatorname{supp}(\hat{p}) \subseteq \bigcup_{k \in \mathbb{N}} K_k; \\ \hat{p} \text{ is } (K_k, k) \text{-fixed and } (K_k, k+1) \text{-fixed for every } k; \\ H_k \text{ is a function from } T_{k+1}^{K_k} \text{ to } n_k \text{ for every } k; \\ \hat{p}^{(\mathbf{u})} \Vdash_{\mathbb{P}_{\zeta}} \sigma(k) = H_k(\mathbf{u}) \text{ whenever } k \in \mathbb{N} \text{ and } \mathbf{u} \in U(\hat{p}; K_k, k+1). \\ \operatorname{PROOF. Using Lemma 1M, we can find sequences } \langle p_k \rangle_{k \in \mathbb{N}}, \langle K_k \rangle_{k \in \mathbb{N}}, \text{ and } \langle H_k \rangle_{k \in \mathbb{N}} \text{ such that}$

$$p = p_0, K_0 = \{0\};$$

$$\#(K_{k+1}) \le k+2, K_{k+1} \supseteq K_k;$$

$$p_{2k+1} \le_{K_k,k} p_{2k}, p_{2k+1} \text{ is } (K_k, k) \text{-fixed};$$

$$H_k: T_{k+1}^{K_k} \to n_k \text{ is a function};$$

$$p_{2k+2} \le_{K_k,k+1} p_{2k+1}, p_{2k+2} \text{ is } (K_k, k+1) \text{-fixed},$$

$$p_{2k+2}^{(u)} \Vdash_{\mathbb{P}_r} \sigma(k) = H_k(u) \forall u \in U(p_{2k+2}; K_k, k+1)$$

for every $k \in \mathbb{N}$. Furthermore, we may do this in such a way that $\bigcup_{k \in \mathbb{N}} K_k$ includes $\bigcup_{k \in \mathbb{N}} \operatorname{supp}(p_k)$. We need, of course, to know that the n_k are rapidly increasing; specifically, that

$$2^{c_k^{k+1}} \leq \exp(2^{-k}/\gamma_i) \,\forall \, i \geq k$$

(when choosing p_{2k+1}) and that

$$2^{c_{k+1}^{k+1}} n_k^{c_{k+1}^k} \le \exp(2^{-k-1}/\gamma_i) \,\forall \, i \ge k+1$$

(when choosing p_{2k+2}), where we write $c_k = \#(T_k)$. But as $c_k \leq \prod_{i < k} 2^{n_i}$, this is a consequence of 1E(a)(i) and (iii).

Armed with the sequences $\langle p_k \rangle_{k \in \mathbb{N}}$, $\langle K_k \rangle_{k \in \mathbb{N}}$ we may now use Lemma 1N to find a \hat{p} as described there. Because p_{2k+1} is (K_k, k) -fixed and $U(\hat{p}; K_k, k) \supseteq$ $U(\hat{p}_{2k+1}; K_k, k)$ we must have equality here, and \hat{p} is (K_k, k) -fixed for every $k \in \mathbb{N}$. Similarly, \hat{p} is $(K_k, k+1)$ -fixed for every k. Moreover, if $\mathbf{u} \in U(\hat{p}; K_k, k+1) =$

 $U(p_{2k+2}; K_k, k+1)$ we have $\hat{p}^{(u)} \le p_{2k+2}^{(u)}$, so that

 $\hat{p}^{(\mathbf{u})} \Vdash_{\mathbb{P}_r} \sigma(k) = H_k(\mathbf{u})$

as required.

1P. LEMMA. Suppose that $\zeta \leq \kappa, p \in \mathbb{P}_{\zeta}, k \in \mathbb{N}, K \in [\zeta]^{<\omega}$ and V is a nonempty subset of U(p; K, k). Then we have a $p_1 = \bigvee_{v \in V} p^{(v)}$ defined (up to \leq -equivalence in \mathbb{P}_{ζ}) by saying

if $\xi \in \zeta \setminus K$, then $p_1(\xi) = p(\xi)$; if $\xi \in K$, then

$$(p_1 \upharpoonright \xi)^{(\mathbf{u})} \Vdash_{\mathbb{P}_{\xi}} p_1(\xi) = \bigcup \{ p(\xi) \cap T^{(t)} : \exists \mathbf{v} \in \mathbf{V} \text{ such that } \mathbf{v} \upharpoonright \xi + 1 = \mathbf{u} \cap t \}$$

for $\mathbf{u} \in {\mathbf{v} \mid \boldsymbol{\xi}: \mathbf{v} \in \mathbf{V}}$. Now $p_1 \leq p$, and if $\boldsymbol{\xi} < \boldsymbol{\zeta}, t \in p_1(\boldsymbol{\xi})$, rank $(t) \geq k$, we shall have

 $p_1 \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} \operatorname{suc}(t) \cap p_1(\xi) = \operatorname{suc}(t) \cap p(\xi);$

so if $\xi < \zeta$, $i \ge k$, then we have

$$p_1 \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} \delta_i(p_1(\xi)) \ge \delta_i(p(\xi)).$$

If $p_2 \leq p_1$, there is some $\mathbf{v} \in \mathbf{V}$ such that p_2 is compatible with $p_1^{(\mathbf{v})} = p^{(\mathbf{v})}$. If $k \leq l \in \mathbb{N}$, $K \subseteq L \in [\zeta]^{<\omega}$, then

 $\mathbf{U}(p_1; L, l) = \{ \mathbf{w} : \mathbf{w} \in \mathbf{U}(p; L, l), \exists \mathbf{v} \in \mathbf{V} \text{ such that } \mathbf{v}(\xi) \le \mathbf{w}(\xi) \forall \xi \in K \},\$

and $p_1^{(w)} = p^{(w)}$ for every $w \in U(p_1; L, l)$; consequently, p_1 is (L, l)-fixed if p is.

PROOF. The proof requires only a careful reading of the definitions. \Box REMARK. Note that 1G-1P are based just on the fact that \mathbb{Q} is a p.o. set of rapidly branching trees; the exact definition of 'rapidly branching' in 1E(c) is relevant only to some of the detailed calculations. Similar ideas may be found in [1] and [7].

1Q. Construction: part 3. (a) Set $X = \prod_{k \in \mathbb{N}} n_k$. Then X, with its product topology, is a compact metric space. Let μ be the natural Radon probability on X, the product of the uniform probabilities on the factors.

(b) For each $k \in \mathbb{N}$, set $l_k = \lceil (\ln n_k)^2 \rceil$. Take $W'_k \subseteq n_k \times n_k$ such that $\#(W'_k) \leq 2^{-k-1}n_k^2$ and whenever $I \in [n_k]^{l_k}$ and J_0, \ldots, J_{l_k-1} are disjoint members of $[n_k]^{\leq k}$, there are $i \in I$ and $j < l_k$ such that $\{i\} \times J_j \subseteq W'_k$. (This is possible by Lemma 1B and 1E(a)(iv).) Set $W_k = W'_k \cup \{(i, i): i < n_k\}$.

Write R for

 $\{(x, y): x, y \in X, (x(k), y(k)) \in W_k \forall k \in \mathbb{N}, \{k: x(k) = y(k)\} \text{ is finite}\};\$

then R is negligible for the product measure of $X \times X$. For $r \in \mathbb{N}$, write R, for the set

$$\{(x, \langle y_i \rangle_{i < r}) : x \in X, (x, y_i) \in R \,\forall \, i < r\} \subseteq X \times X^r.$$

We shall frequently wish to interpret the formulae for the sets X, R, in $V^{\mathbb{P}}$; when doing so we will write $\lceil X \rceil$, $\lceil R_r \rceil$.

(c) Write

$$\mathscr{L} = \left\{ \langle L_k \rangle_{k \in \mathbb{N}} \colon L_k \subseteq n_k \,\forall \, k \in \mathbb{N}, \prod_{k \in \mathbb{N}} \#(L_k)/n_k > 0 \right\}.$$

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Again we shall wish to distinguish between the ground-model set \mathscr{L} and a corresponding \mathbb{P} -name $\lceil \mathscr{L} \rceil$.

(d) For each $k \in \mathbb{N}$, let Φ_k be the \mathbb{P} -name for a subset of n_k defined (up to equivalence) by saying that

$$p \Vdash_{\mathbb{P}} \Phi_k = C_k(t)$$

whenever rank(t) > k and $p(0) \subseteq T^{(t)}$. (Here $C_k(t)$ is the kth factor of t, as described in 1E(b).) Let Ψ_k , Ψ be \mathbb{P} -names for the subsets of $\lceil X \rceil$ given by

$$\mathbf{1}_{\mathbb{P}^{\mathsf{s}}} \Vdash_{\mathbb{P}} \Psi_{k} = \{ \sigma : \sigma \in \ulcorner X \urcorner, \, \sigma(i) \in \Phi_{i} \, \forall \, i \geq k \}, \qquad \Psi = \bigcup_{k \in \mathbb{N}} \Psi_{k}.$$

Then we have

$$\mathbf{l}_{\mathbb{P}} \Vdash_{\mathbb{P}} \#(\Phi_k) \ge (1 - 2^{-k-1})n_k \,\forall \, k \in \mathbb{N},$$

so that

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \ulcorner \mu \urcorner (\Psi) = 1.$$

1R. MAIN LEMMA. If $r \in \mathbb{N}$ and $D \subseteq X^r$ is a (ground-model) set such that $D \cap (\prod_{k \in \mathbb{N}} L_k)^r \neq \emptyset$ for every (ground-model) sequence $\langle L_k \rangle_{k \in \mathbb{N}} \in \mathcal{L}$, then for every (ground-model) sequence $\langle L_k \rangle_{k \in \mathbb{N}} \in \mathcal{L}$,

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \Psi \cap \prod_{k \in \mathbb{N}} L_k \subseteq \lceil R_r \rceil^{-1} \left[D \cap \left(\prod_{k \in \mathbb{N}} L_k \right)^r \right].$$

PROOF. (a) Let $\langle L_k \rangle_{k \in \mathbb{N}} \in \mathcal{L}$, let σ be a \mathbb{P} -name such that

$$\mathbf{l}_{\mathbb{P}} \Vdash_{\mathbb{P}} \sigma \in \Psi \cap \prod_{k \in \mathbb{N}} L_k,$$

and let $p \in \mathbb{P}$. Write D' for $D \cap (\prod_{k \in \mathbb{N}} L_k)^r$. Let $k_0 \ge r, p_1 \le p$ be such that $p_1 \Vdash_{\mathbb{P}} \sigma \in \Psi_{k_0}$. By Lemma 1O, we have a $p_2 \le p_1$, an increasing sequence $\langle K_k \rangle_{k \in \mathbb{N}}$ of finite subsets of κ , and a sequence $\langle H_k \rangle_{k \in \mathbb{N}}$ of functions such that

 p_2 is (K_k, k) -fixed and $(K_k, k + 1)$ -fixed for every $k \in \mathbb{N}$;

 $p_2^{(\mathbf{u})} \Vdash_{\mathbb{P}} \sigma(k) = H_k(\mathbf{u})$ whenever $\mathbf{u} \in \mathbf{U}(p_2; K_k, k+1), k \in \mathbb{N};$

$$\bigcup_{k \in \mathbb{N}} K_k \supseteq \operatorname{supp}(p_2)$$

 $0 \in K_0, \#(K_k) \le k + 1$ for every $k \in \mathbb{N}$.

(b) For $k \ge k_0$, let Z_k be the cartesian product set n'_k , and take \tilde{W}_k to be

$$\{(i, z): i < n_k, z \in Z_k, (i, z(j)) \in W_k \,\forall \, j < r\}.$$

Set $\mathscr{A}_k = \mathscr{P}n_k \setminus \{\emptyset\}$ and $\mathbb{T}_k = \mathscr{P}(\mathscr{A}_k^{\kappa_k}) \setminus \{\emptyset\}$; define \leq_k on \mathbb{T}_k as in Lemma 1C, taking l_k and K_k (with the order induced by that of κ) in place of l and m there.

For each $\mathbf{u} \in \mathbf{U}(p_2; K_k, k)$ set

$$\mathscr{T}_{\mathbf{u}} = \{ \mathbf{c} \colon \mathbf{u}^{\mathbf{c}} \in \mathbf{U}(p_2; K_k, k+1) \} \in \mathbb{T}_k,$$

where for $\mathbf{u} \in T_k^K$, $\mathbf{c} \in (\mathscr{P}n_k)^K$ we write

$$\mathbf{u}^{\mathbf{c}} = \langle \mathbf{u}(\xi) \times \mathbf{c}(\xi) \rangle_{\xi \in K}$$

By Corollary 1D, we may find for each such **u** a $w_{\mathbf{u}} < n_k$ and a set $J_{\mathbf{u}} \subseteq n_k$ such that $\#(J_{\mathbf{u}}) \leq rl_k$ and

either there is a $\mathscr{T} \leq_k \mathscr{T}_{\mathbf{u}}$ such that $H_k(\mathbf{u}^{\mathbf{c}}\mathbf{c}) = w_{\mathbf{u}}$ for every $\mathbf{c} \in \mathscr{T}$ or for every $z \in (n_k \setminus J_{\mathbf{u}})^r$ there is a $\mathscr{T} \leq_k \mathscr{T}_{\mathbf{u}}$ such that $(H_k(\mathbf{u}^{\mathbf{c}}\mathbf{c}), z) \in \widetilde{W}_k$,

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that is,

 $(H_k(\mathbf{u^c}), z(j)) \in W_k \,\forall \, j < r,$

for every $\mathbf{c} \in \mathcal{T}$.

Set

$$\tilde{I}_k = \{w_{\mathbf{u}} \colon \mathbf{u} \in \mathbf{U}(p_2; K_k, k)\}, \qquad \tilde{J}_k = \bigcup \{J_{\mathbf{u}} \colon \mathbf{u} \in \mathbf{U}(p_2; K_k, k)\},$$

so that

$$\#(\tilde{I}_{k}) \leq \#(\mathbf{U}(p_{2}; K_{k}, k)) \leq \#(T_{k}^{K_{k}}) \leq \left(\prod_{i < k} 2^{n_{i}}\right)^{k+1},$$
$$\#(\tilde{J}_{k}) \leq k l_{k} \left(\prod_{i < k} 2^{n_{i}}\right)^{k+1} \leq 2^{-k} n_{k},$$

by 1E(a)(vi).

(c) Let $k_1 \ge \max(k_0, 1)$ be such that

$$\delta_k(p_2(0)) \ge 2, \qquad \tilde{J}_k \not\supseteq L_k$$

for every $k \ge k_1$. Take any $\mathbf{v}^* \in \mathbf{U}(p_2; K_{k_1-1}, k_1)$, and set $p_3 = p_2^{(\mathbf{v}^*)}$. Then p_3 is (K_k, k) -fixed and $(K_k, k+1)$ -fixed for every $k \ge k_1$, and

$$\mathscr{T}_{\mathbf{u}} = \{ \mathbf{c} : \mathbf{u}^{\mathbf{c}} \in \mathbf{U}(p_3; K_k, k+1) \}$$

whenever $k \ge k_1$, $\mathbf{u} \in \mathbf{U}(p_3; K_k, k)$.

(d) We have

$$p_3 \Vdash_{\mathbb{P}} \sigma(i) = H_i(\mathbf{v}_i^*) \,\forall \, i < k_1,$$

where \mathbf{v}_i^* is that member of $T_{i+1}^{K_i}$ such that $\mathbf{v}_i^*(\eta) \leq \mathbf{v}^*(\eta)$ for every $\eta \in K_i$. Set $L'_k = \{H_k(\mathbf{v}_k^*)\}$ for $k < k_1, L'_k = L_k \setminus \tilde{J}_k$ for $k \geq k_1$; then $\prod_{k \in \mathbb{N}} \#(L'_k)/n_k > 0$, because $\prod_{k \in \mathbb{N}} \#(L_k)/n_k > 0$ and $\sum_{k \in \mathbb{N}} \#(\tilde{J}_k)/n_k < \infty$. So there is a $\tilde{z} \in D \cap (\prod_{k \in \mathbb{N}} L'_k)^r \subseteq D'$. Writing $z_k = \langle \tilde{z}(j)(k) \rangle_{j < r}$ for $k \in \mathbb{N}$, we have $z_k \in (n_k \setminus \tilde{J}_k)^r$ for $k \geq k_1$, and

$$p_{3} \Vdash_{\mathbb{P}} (\sigma(k), z_{k}) \in \widetilde{W}_{k}$$

for $k < k_1$, because $(i, i) \in W_k$ for $i < n_k$.

(e) For each $k \ge k_1$, $\mathbf{u} \in \mathbf{U}(p_3; K_k, k)$ choose $\mathscr{T}'_{\mathbf{u}} \preccurlyeq_k \mathscr{T}_{\mathbf{u}} \in \mathbb{T}_k$ such that

either $H_k(\mathbf{u}^{\mathbf{c}}\mathbf{c}) = w_{\mathbf{u}} \in \tilde{I}_k$ for every $\mathbf{c} \in \mathcal{F}'_{\mathbf{u}}$ or $(H_k(\mathbf{u}^{\mathbf{c}}\mathbf{c}), z_k) \in \tilde{W}_k$ for every $\mathbf{c} \in \mathcal{F}'_{\mathbf{u}}$.

Define $\langle \mathscr{G}_k \rangle_{k \ge k_1}, \langle \tilde{p}_k \rangle_{k \ge k_1}$ by $\tilde{p}_{k_1} = p_3,$ $\mathscr{G}_k = \{\mathbf{u}^* \mathbf{c} : \mathbf{u} \in \mathbf{U}(\tilde{p}_k; K_k, k), \mathbf{c} \in \mathscr{F}'_{\mathbf{u}}\},$ $\tilde{p}_{k+1} = \bigvee \{\tilde{p}_k^{(\mathbf{v})} : \mathbf{v} \in \mathscr{G}_k\}$

for every $k \ge k_1$, as in Lemma 1P. An easy induction on k shows that '

$$\mathcal{T}'_{\mathbf{u}} = \{ \mathbf{c} : \mathbf{u} \, \mathbf{c} \in \mathbf{U}(\tilde{p}_{k+1}; K_k, k+1) \}$$

whenever $\mathbf{u} \in \mathbf{U}(\tilde{p}_k; K_k, k), k \ge k_1$, that \tilde{p}_k is (K_l, l) -fixed and $(K_l, l+1)$ -fixed whenever $k_1 \le k \le l$, and that $\tilde{p}_k^{(\mathbf{v})} = p_3^{(\mathbf{v})}$ whenever $k_1 \le k \le l$ and $\mathbf{v} \in \mathbf{U}(\tilde{p}_k; K_l, l) \cup \mathbf{U}(\tilde{p}_k; K_l, l+1)$. Also $\operatorname{supp}(\tilde{p}_k) \subseteq \bigcup_{l \in \mathbb{N}} K_l$ for every $k \ge k_1$.

(f) It is likewise easy to see that, for k ≥ k₁, *p*_{k+1} ≤ *p*_k, *p*_{k+1} ↾ ξ ⊨_{Pξ} *p*_{k+1}(ξ) ∩ *T_k* = *p*_k(ξ) ∩ *T_k* ∀ ξ < κ,</p> *p*_{k+1} ↾ ξ ⊨_{Pξ} *p*_{k+1}(ξ) ∩ suc(t) = *p*_k(ξ) ∩ suc(t) ∀ t ∈ *p*_{k+1}(ξ) ∩ *T_i* unless i = k and ξ ∈ K_k, *p*_{k+1} ⊨_P σ(k) ∈ *I*_k or (σ(k), z_k) ∈ *W*_k.

(g) On the other hand, if k ≥ k₁ and ξ ∈ K_k,

$$\begin{split} \tilde{p}_{k+1} \upharpoonright \xi \Vdash_{\mathbb{P}_{\xi}} \mathrm{dp}(\{C: t \times C \in \tilde{p}_{k+1}(\zeta)\}) \geq \mathrm{dp}(\{C: t \times C \in \tilde{p}_{k}(\zeta)\})/2l_{k} \\ \forall t \in \tilde{p}_{k+1}(\zeta) \cap T_{k}. \end{split}$$

To see this, take any $q \leq \tilde{p}_{k+1} \upharpoonright \xi$ and t such that

$$q \Vdash_{\mathbb{P}_{\xi}} t \in \tilde{p}_{k+1}(\xi) \cap T_k = \tilde{p}_k(\xi) \cap T_k.$$

We may suppose that $\mathbf{v}_0 \in \mathscr{G}_k$ is such that $q \leq \tilde{p}_k^{(\mathbf{v}_0)} \upharpoonright \xi = \tilde{p}_{k+1}^{(\mathbf{v}_0)} \upharpoonright \xi = q_1$. Now \tilde{p}_{k+1} is $(K_k, k+1)$ -fixed, so there must be a $t' \geq t$ such that

$$q_1 \Vdash_{\mathbb{P}_{\xi}} t' \in T_{k+1} \cap \widetilde{p}_{k+1}(\xi).$$

There is accordingly a $\mathbf{v}_1 \in \mathscr{S}_k$ such that $\mathbf{v}_0 \upharpoonright \boldsymbol{\xi} = \mathbf{v}_1 \upharpoonright \boldsymbol{\xi}$ and $\mathbf{v}_1(\boldsymbol{\xi}) = t'$. Express \mathbf{v}_1 as $\mathbf{u}^* \mathbf{c}_1$ where $\mathbf{u} \in \mathbf{U}(\tilde{p}_k; K_k, k)$ and $\mathbf{c}_1 \in \mathscr{T}'_{\mathbf{u}}$. Of course, $\mathbf{u}(\boldsymbol{\xi}) = t$.

Now

$$q_1 \Vdash_{\mathbb{P}_{\xi}} \{ C: t \times C \in \tilde{p}_{k+1}(\xi) \} \supseteq \{ \mathbf{c}(\xi): \mathbf{c} \in \mathscr{T}'_{\mathbf{u}}, \mathbf{c} \upharpoonright \xi = \mathbf{c}_1 \upharpoonright \xi \}, q_1 \Vdash_{\mathbb{P}_{\xi}} \{ C: t \times C \in \tilde{p}_k(\xi) \} = \{ \mathbf{c}(\xi): \mathbf{c} \in \mathscr{T}_{\mathbf{u}}, \mathbf{c} \upharpoonright \xi = \mathbf{c}_1 \upharpoonright \xi \},$$

because \tilde{p}_k and \tilde{p}_{k+1} are both $(K_k, k+1)$ -fixed, while $\mathbf{v}_0 \upharpoonright \xi = (\mathbf{u} \upharpoonright \xi)^{(\mathbf{c}_1 \upharpoonright \xi)}$. But because $\mathcal{T}'_{\mathbf{u}} \leq _k \mathcal{T}_{\mathbf{u}}$,

$$dp(\{\mathbf{c}(\xi):\mathbf{c}\in\mathscr{T}'_{\mathbf{u}},\mathbf{c}\upharpoonright\xi=\mathbf{c}_{1}\upharpoonright\xi\})\geq dp(\{\mathbf{c}(\xi):\mathbf{c}\in\mathscr{T}_{\mathbf{u}},\mathbf{c}\upharpoonright\xi=\mathbf{c}_{1}\upharpoonright\xi\})/2l_{k}.$$

So we get

$$q \leq q_1 \Vdash_{\mathbb{P}_{\xi}} \operatorname{dp}(\{C: t \times C \in \tilde{p}_{k+1}(\xi)\}) \geq \operatorname{dp}(\{C: t \times C \in \tilde{p}_k(\xi)\})/2l_k$$

Since q and t are arbitrary, we have the result.

(h) Because $\gamma_k \ln(2l_k) \le 2^{-k}$ (by 1E(a)(v)),

$$\tilde{p}_{k+1} \leq_{K_k,k} \tilde{p}_k$$

for every $k \ge k_1$. Also, $\operatorname{supp}(\tilde{p}_k) \subseteq \bigcup_{l \in \mathbb{N}} K_l$ for every $k \ge k_1$. By Lemma 1N, there is a $p_4 \in \mathbb{P}$ such that $p_4 \le \tilde{p}_k$ for every $k \ge k_1$. Moreover, we may take it that

$$p_4(0) = \bigcap_{k \ge k_1} \widetilde{p}_k(0)$$

(as in Lemma 1H), so that

$$\delta_i(p_4(0)) \ge \delta_i(p_3(0)) - \gamma_i \ln(2l_i) \ge 1$$

whenever $i \ge k_1$. Note that for $k \ge k_1$,

$$p_{\mathbf{4}} \Vdash_{\mathbb{P}} \sigma(k) \in \tilde{I}_k \quad \text{or} \quad (\sigma(k), z_k) \in \tilde{W}_k,$$

while for $k < k_1$,

$$p_4 \Vdash_{\mathbb{P}} (\sigma(k), z_k) \in \tilde{W}_k.$$

(i) Now define $p_5 \in \mathbb{P}$ by setting $\widetilde{I}'_i = \widetilde{I}_i \cup \{\widetilde{z}(j)(i): j < r\} \forall i \in \mathbb{N},$ $p_5(0) = \{t: t \in p_4(0), C_i(t) \cap \widetilde{I}'_i = \emptyset \text{ whenever } k_1 \le i < \operatorname{rank}(t)\},$ $p_5(\xi) = p_4(\xi) \text{ if } 0 < \xi < \kappa.$

Of course, we must check that $p_5(0)$, as so defined, belongs to $\mathbb{Q}_0 \cong \mathbb{Q}$, but because $\delta_k(p_4(0)) \ge 1$ for $k \ge k_1$, we have

$$dp(\{C: t \times C \in p_4(0)\}) \ge exp(1/\gamma_k) \ge 2\left(\prod_{i < k} 2^{n_i}\right)^{k+1} + 2k \ge 2\#(\widetilde{I}'_k)$$

for every $k \ge k_1$, $t \in p_4(0) \cap T_k$, using 1E(a)(vii). Of course $p_5(0) \cap T_{k_1-1} = p_4(0) \cap T_{k_1-1} = \{\mathbf{v}^*(0)\}$, so every element of $p_5(0)$ has a successor in $p_5(0)$, and also

$$\delta_i(p_5(0)) \ge \delta_i(p_4(0)) - \gamma_i \ln 2$$

for $i \ge k_1$. (Here at last is the key step which depends on using dp in our measure of 'rapidly branching' given in 1E(d).) Thus, $p_5(0) \in \mathbb{Q}$ and $p_5 \in \mathbb{P}$. But also

$$p_5 \Vdash_{\mathbb{P}} \Phi_k \cap \tilde{I}'_k = \emptyset \,\forall \, k \ge k_1,$$

so that

$$p_{5} \Vdash_{\mathbb{P}} \sigma(k) \notin \tilde{I}_{k}, \quad \sigma(k) \neq \tilde{z}(j)(k) \forall j < r, \quad (\sigma(k), z_{k}) \in \tilde{W}_{k}$$

for $k \ge k_1$. Finally,

$$p_5 \Vdash_{\mathbb{P}} (\sigma, \tilde{z}) \in \lceil R_r \rceil, \qquad \sigma \in \lceil R_r \rceil^{-1} [D'];$$

as $p_5 \leq p$ and p, σ are arbitrary,

$$\mathbf{l}_{\mathbb{P}} \Vdash_{\mathbb{P}} \Psi \cap \prod_{k \in \mathbb{N}} L_k \subseteq \lceil R_r \rceil^{-1} [D'],$$

as claimed.

1S. THEOREM. For each $r \in \mathbb{N}$,

$$\begin{split} \mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} & \text{if } D_{i} \subseteq \lceil X \rceil \quad \text{and} \quad D_{i} \cap \prod_{k \in \mathbb{N}} L_{k} \neq \emptyset \; \forall \left\langle L_{k} \right\rangle_{k \in \mathbb{N}} \in \lceil \mathscr{L} \rceil, \, i < r, \\ & \text{then } \forall \left\langle L_{k} \right\rangle_{k \in \mathbb{N}} \in \lceil \mathscr{L} \rceil \; \exists \left\langle x_{i} \right\rangle_{i < r} \in \prod_{i < r} \left(D_{i} \cap \prod_{k \in \mathbb{N}} L_{k} \right) \\ & \text{such that } (x_{i}, x_{i}) \in \lceil R \rceil \; \forall \; i < j < r. \end{split}$$

PROOF. Induce on r. If r = 0 the result is trivial. For the inductive step to r + 1, take \mathbb{P} -names Δ_i for subsets of $\lceil X \rceil$ such that

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \Delta_i \cap \prod_{k \in \mathbb{N}} L_k \neq \emptyset \,\forall \, \langle L_k \rangle_{k \in \mathbb{N}} \in \ulcorner \mathscr{L} \urcorner, i \leq r.$$

Take a P-name \mathfrak{L} for a member of $\lceil \mathscr{L} \rceil$. Because members of \mathscr{L} can be coded by simple sequences, we may suppose that \mathfrak{L} is a \mathbb{P}_{α} -name for some $\alpha < \kappa$ (1J(e)). The inductive hypothesis tells us that

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \forall \langle L_k \rangle_{k \in \mathbb{N}} \in \lceil \mathscr{L} \urcorner \exists \langle x_i \rangle_{i < r} \in \prod_{i < r} \left(\varDelta_i \cap \prod_{k \in \mathbb{N}} L_k \right)$$

such that $(x_i, x_i) \in \lceil R \urcorner$ if $i < j < r$.

Next using 1J(c)-(e), we can find a $\beta \in \kappa \setminus \alpha$ and a \mathbb{P}_{β} -name Δ for a subset of $\lceil X' \rceil$ such that

$$\begin{split} \mathbf{l}_{\mathbb{P}} \Vdash_{\mathbb{P}} \Delta &\subseteq \prod_{i < r} \Delta_{i}, \\ \mathbf{l}_{\mathbb{P}_{\beta}} \Vdash_{\mathbb{P}_{\beta}} (x_{j}, x_{i}) \in \ulcorner R^{\urcorner (\beta)} \quad \text{whenever } \langle x_{l} \rangle_{l < r} \in \Delta, \, i < j < r, \\ \Delta &\cap \left(\prod_{k \in \mathbb{N}} L_{k} \right)^{r} \neq \emptyset \, \forall \, \langle L_{k} \rangle_{k \in \mathbb{N}} \in \ulcorner \mathscr{L}^{\urcorner (\beta)}, \end{split}$$

where we write $\neg \cdots \neg^{(\beta)}$ to indicate that we are interpreting some formula in $V^{\mathbb{P}_{\beta}}$.

Now we remark that, by 1J(b), \mathbb{P} can be regarded, for forcing purposes, as an iteration $\mathbb{P}_{\beta} * \mathbb{P}'$, where \mathbb{P}' is a \mathbb{P}_{β} -name for a p.o. set with the same definition, interpreted in $V^{\mathbb{P}_{\beta}}$, as \mathbb{P} was in the ground model. So we may use Lemma 1R in $V^{\mathbb{P}_{\beta}}$ to say that

$$\mathbf{1}_{\mathbb{P}_{\beta}} \Vdash_{\mathbb{P}_{\beta}} \left(\mathbf{1}_{\mathbb{P}'} \Vdash_{\mathbb{P}'} \Psi^{(\beta)} \cap \prod \mathfrak{L} \subseteq \lceil R_{r} \rceil^{-1} \left[\varDelta \cap (\prod \mathfrak{L})^{r} \right] \right),$$

using the notation $\Psi^{(\beta)}$ to indicate which version of the P-name Ψ we are trying to use. Moving to $V^{\mathbb{P}}$ for a moment, we have $\lceil \mu \neg \Psi^{(\beta)} = 1$ and $\lceil \mu \neg (\prod \mathfrak{L}) > 0$, so

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \exists l \in \mathbb{N}, \ulcorner \mu \urcorner (\Psi_l^{(\beta)} \cap \prod \mathfrak{L}) > 0.$$

Also, of course, every $\Psi_{l}^{(\beta)} \cap \prod \mathfrak{L}$ can be regarded (in $V^{\mathbb{P}}$) as the product of a sequence belonging to $\lceil \mathscr{L} \rceil$. By the original hypothesis on \varDelta_r ,

$$\mathbf{l}_{\mathbb{P}} \Vdash_{\mathbb{P}} \Delta_{\mathbf{r}} \cap \Psi^{(\beta)} \cap \prod \mathfrak{L} \neq \emptyset.$$

We can, therefore, find a \mathbb{P} -name σ_r for a member of $\Delta_r \cap \Psi^{(\beta)} \cap \prod \mathfrak{L}$, and now further \mathbb{P}_{θ} -names σ_i , for i < r, such that

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \langle \sigma_i \rangle_{i < r} \in \varDelta \cap (\prod \mathfrak{L})^r, \qquad (\sigma_r, \langle \sigma_i \rangle_{i < r}) \in \ulcorner R_r \urcorner.$$

But, of course, we now have

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \langle \sigma_i \rangle_{i \leq r} \in \prod_{i \leq r} (\mathcal{A}_i \cap \prod \mathfrak{L}), \qquad (\sigma_j, \sigma_i) \in \ulcorner R \urcorner \forall i < j \leq r.$$

As $\langle \Delta_i \rangle_{i < r}$, \mathfrak{L} are arbitrary, this shows that the induction proceeds.

§2. Pointwise compact sets of measurable functions. We turn now to the questions in analysis which the construction in §1 is designed to solve. We begin with some definitions and results taken from [9].

2A. DEFINITIONS. (a) Let (X, Σ, μ) be a probability space. Write $\mathscr{L}^0 = \mathscr{L}^0(\Sigma) \subseteq \mathbb{R}^X$ for the set of Σ -measurable real-valued functions on X. Let \mathfrak{T}_p be the topology of pointwise convergence, the usual product topology, on \mathbb{R}^X . Let \mathfrak{T}_m be the (non-Hausdorff, non-locally convex) topology of convergence in measure on \mathcal{L}^0 , defined by the pseudometric

$$\rho(f,g) = \int \min(|f(x) - g(x)|, 1) \,\mu(dx)$$

for $f, q \in \mathcal{L}^0$.

(b) A set $A \subseteq \mathbb{R}^{X}$ is stable if whenever $\alpha < \beta$ in \mathbb{R} , $E \in \Sigma$ and $\mu E > 0$ there are $k, l \ge 1$ such that

$$\begin{aligned} \mu_{k+l}^*\{(\mathbf{x},\mathbf{y}): \mathbf{x} \in E^k, \, \mathbf{y} \in E^l, \, \exists \, f \in A, \, f(\mathbf{x}(i)) \leq \alpha \, \& \, f(\mathbf{y}(j)) \geq \\ \beta \, \forall \, i < k, \, j < l \} \\ < (\mu E)^{k+l}, \end{aligned}$$

where we write μ_{k+1}^* for the usual product outer measure on $X^k \times X^l$. (See [9, 9-1-1].)

2B. Stable sets. Suppose that (X, Σ, μ) is a probability space and that $A \subseteq \mathbb{R}^X$ is a stable set.

(a) If (X, Σ, μ) is complete, then $A \subseteq \mathscr{L}^{0}(\Sigma)$. ([9, §9.1].)

(b) The \mathfrak{T}_p -closure of A in \mathbb{R}^X is stable.

(c) If A is bounded above and below by members of \mathscr{L}^0 , then its convex hull is stable ([9, 11-2-1]).

(d) If $A \subseteq \mathcal{L}^0$ (as in (a)), then $\mathfrak{T}_m \upharpoonright A$, the subspace topology on A induced by \mathfrak{T}_m , is coarser than $\mathfrak{T}_p \upharpoonright A$. ([9, 9-5-2].)

For more about stable sets, see [9] and [10].

2C. Pettis integration. Let (X, Σ, μ) be a probability space and *B* a (real) Banach space.

(a) A function $\phi: X \to B$ is scalarly measurable if $g\phi: X \to \mathbb{R}$ is Σ -measurable for every $g \in B^*$, the continuous dual of B.

(b) In this case, ϕ is **Pettis integrable** if there is a function $\theta: \Sigma \to B$ such that

$$\int_{E} g\phi \, d\mu \text{ exists} = g(\theta E) \,\forall \, E \in \Sigma, \, g \in B^*.$$

(c) If $\phi: X \to B$ is bounded and scalarly measurable, then

$$A = \{g\phi \colon g \in B^*, \|g\| \le 1\} \subseteq \mathscr{L}^0$$

is \mathfrak{T}_p -compact. In this case ϕ is Pettis integrable iff

$$f \mapsto \int_E f: A \to \mathbb{R}$$

is $\mathfrak{T}_p \upharpoonright A$ -continuous for every $E \in \Sigma$ ([9, 4-2-3]). In particular (by 2B(d)), ϕ is Pettis integrable if A is stable.

2D. The rivals. Write μ_L for Lebesgue measure on [0, 1], and Σ_L for its domain. Consider the following two propositions:

- (*) [0, 1] is not the union of fewer than c closed negligible sets;
- (†) there are sequences $\langle n_k \rangle_{k \in \mathbb{N}}$, $\langle W_k \rangle_{k \in \mathbb{N}}$ such that

$$n_k \geq 2^k$$
, $W_k \subseteq n_k \times n_k$, $\#(W_k) \leq 2^{-k} n_k^2 \,\forall \, k \in \mathbb{N}$;

taking $X = \prod_{k \in \mathbb{N}} n_k$, μ the usual Radon probability on X,

$$R = \{(x, y): x, y \in X, (x(k), y(k)) \in W_k \,\forall \, k \in \mathbb{N}, \{k: x(k) = y(k)\} \text{ is finite}\},\$$

then whenever $D \subseteq X$, $\mu^*D = 1$ and $r \in \mathbb{N}$ there are $x_0, \ldots, x_r \in D$ such that $(x_j, x_i) \in R$ whenever i < j < r.

Evidently (*) is a consequence of CH, while in the language of §1, $\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} (\dagger)$, since this is a slightly weaker version of Theorem 1S.

Thus, both (*) and (\dagger) are relatively consistent with ZFC. Consequences of (*) are explored in [9], where it is called Axiom L. We list a few of them in 2E below. Our purpose in this paper is to show that (\dagger) leads to a somewhat different world.

2E. THEOREM. Assume (*). Write \mathscr{L}^0 for $\mathscr{L}^0(\Sigma_L)$.

(a) If $A \subseteq \mathcal{L}^0$ is separable and compact for \mathfrak{T}_p , it is stable.

(b) If $A \subseteq \mathscr{L}^0$ is separable and compact for \mathfrak{T}_p , its closed convex hull in $\mathbb{R}^{[0,1]}$ lies within \mathscr{L}^0 .

(c) If $A \subseteq \mathscr{L}^0$ is separable and compact for \mathfrak{T}_p , then $\mathfrak{T}_m \upharpoonright A$ is coarser than $\mathfrak{T}_p \upharpoonright A$.

(d) If $(Y, \mathfrak{S}, \mathsf{T}, v)$ is a separable compact Radon measure space and $f: [0, 1] \times Y \rightarrow \mathbb{R}$ is measurable in the first variable and continuous in the second, then it is measurable for the (completed) product measure $\mu_L \times v$.

(e) If $\langle E_n \rangle_{n \in \mathbb{N}}$ is a stochastically independent sequence of measurable subsets of [0, 1], with $\lim_{n \to \infty} \mu E_n = 0$ but $\sum_{n \in \mathbb{N}} (\mu E_n)^k = \infty$ for every $k \in \mathbb{N}$, then there is an ultrafilter \mathscr{F} on \mathbb{N} such that

$$\lim_{n \to \mathscr{F}} E_n = \{x \colon \{n \colon x \in E_n\} \in \mathscr{F}\}$$

is nonmeasurable.

PROOF. (a) See [9, 9-3-1(b)]. (b) Use (a) and 2B(c). (c) Use (a) and 2B(d). (d) Use (a) and [9, 10-2-1]. (e) Observe that, writing χE_n for the characteristic function of E_n , the set { χE_n : $n \in \mathbb{N}$ } is not stable, and use (a).

2F. THEOREM. Assume (†).

(a) There is a bounded Pettis integrable function $\phi: [0,1] \to l^{\infty}$ such that $\{g\phi: g \in (l^{\infty}), ||g|| \leq 1\}$ is not stable in $\mathcal{L}^{0}(\Sigma_{L})$.

(b) There is a separable convex \mathfrak{T}_p -compact subset of $\mathscr{L}^0(\Sigma_L)$ which is not stable. PROOF. (We write l^{∞} for the Banach space of bounded real sequences.) Take $\langle n_k \rangle_{k \in \mathbb{N}}, \langle W_k \rangle_{k \in \mathbb{N}}, X, \mu, R$ from the statement of (†). Because ([0, 1], μ_L) is isomorphic, as measure space, to (X, μ) , we may work with X rather than with [0, 1]. Write Σ for the domain of $\mu, \mathscr{L}^0 = \mathscr{L}^0(\Sigma)$.

(a) For $k \in \mathbb{N}$ write

$$\mathscr{I}_{k} = \{I: I \subseteq n_{k}, \ \#(I) \le k, (i, j) \notin W_{k} \text{ for all distinct } i, j \in I\}.$$

For $k \in \mathbb{N}$, $I \subseteq n_k$ set

$$H_{kI} = \{x: x \in X, x(k) \in I\}.$$

Let A be

$$\{\chi H_{kI}: k \in \mathbb{N}, I \in \mathscr{I}_k\},\$$

writing $\chi H: X \to \{0, 1\}$ for the characteristic function of $H \subseteq X$; let Z be the \mathfrak{T}_p closure of A in \mathbb{R}^X . Because A is uniformly bounded, Z is \mathfrak{T}_p -compact. For $E \in \Sigma$, define $f_E: Z \to \mathbb{R}$ by setting $f_E(h) = \int_E h(x) \mu(dx)$ for $h \in A$, $f_E(u) = 0$ for $u \in Z \setminus A$. Enumerate A as $\langle h_m \rangle_{m \in \mathbb{N}}$, and define $\phi: X \to l^\infty$, $\theta: \Sigma \to l^\infty$ by setting

$$\phi(x)(m) = h_m(x) \,\forall \, m \in \mathbb{N}, \, x \in X,$$
$$\theta(E)(m) = \int_E h_m(x) \,\mu(dx) \,\forall \, m \in \mathbb{N}, \, E \in \Sigma.$$

We aim to show

(i) that A is not stable;

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- (ii) that if v is a Radon probability on $A' = Z \setminus A$ then $\int u(x) v(du) = 0$ for μ -almost every x;
- (iii) $f_E: \mathbb{Z} \to \mathbb{R}$ is continuous for every $E \in \Sigma$;
- (iv) θ is the indefinite Pettis integral of ϕ , so that ϕ is Pettis integrable;
- (v) $K = \{g\phi: g \in C(Z)^*, \|g\| \le 1\}$ includes A and so is not stable.
- ad (i) Suppose that $k, l \ge 1$. Take any $m \ge l$. Set

$$G = \{ \mathbf{y} \colon \mathbf{y} \in X^l, \exists l \in \mathscr{I}_m, \mathbf{y}(j) \in H_{ml} \forall j < l \}$$

$$\supseteq \{ \mathbf{y} \colon \mathbf{y} \in X^l, (\mathbf{y}(i)(m), \mathbf{y}(j)(m)) \notin W_m \text{ for distinct } i, j < l \}.$$

Because $\#(W_m) \le 2^{-m} n_m^2$, $\mu_l G \ge (1 - 2^{-m})^{l^2}$. If $\mathbf{y} \in G$, set $I = \{\mathbf{y}(j)(m): j < l\} \in \mathscr{I}_m$; then

$$\mu_k \{ \mathbf{x} \colon \mathbf{x} \in X^k, \, \mathbf{x}(i)(m) \notin I \,\forall \, i < k \} \ge (1 - n_m^{-1}l)^k$$

So we conclude that

$$\mu_{k+l}\{(\mathbf{x}, \mathbf{y}): \mathbf{x} \in X^k, \mathbf{y} \in X^l, \exists f \in A, f(\mathbf{x}(i)) = 0 \forall i < k, f(\mathbf{y}(j)) = 1 \forall j < l\} \\ \ge (1 - 2^{-m})^{l^2} (1 - n_m^{-1} l)^k$$

(by Fubini's theorem). Because k, l, and m are arbitrary, A cannot be stable.

ad (ii) Because each \mathscr{I}_m is finite, any member of A' must be of the form χE , where $E \subseteq X$ and

$$x \in E, x' \in X, \{k: x(k) \neq x'(k)\}$$
 is finite $\Rightarrow x' \in E$.

Note also that if $x, y \in E$, then $(x, y) \notin R$; because either x(k) = y(k) for infinitely many k, or there are k, I such that $x(k) \neq y(k)$, $I \in \mathcal{I}_k$ and x, y both belong to H_{kI} , in which case $(x(k), y(k)) \notin W_k$.

Now let v be a Radon probability on A', and set $w(x) = \int u(x)v(du)$ for each $x \in X$, so that w belongs to the closed convex hull of A' in \mathbb{R}^X . If x, x' are two members of X differing on only finitely many coordinates, then u(x) = u(x') for every $u \in A'$; consequently w(x) = w(x'). Also $0 \le w(x) \le 1$ for every $x \in X$.

Take $\delta > 0$, and set $D = \{x: w(x) \ge \delta\}$. By the zero-one law, μ^*D must be either 0 or 1. Suppose, if possible, that $\mu^*D = 1$. Let $r \in \mathbb{N}$ be such that $r\delta \ge 1$. By (†), there are $x_0, \ldots, x_r \in D$ such that $(x_j, x_i) \in R$ for $i < j \le r$. But in this case $\sum_{i \le r} u(x_i) \le 1$ for every $u \in A'$, while $\sum_{i \le r} w(x_i) \ge (r+1)\delta > 1$, and w cannot belong to the closed convex hull of A'.

Accordingly μ^*D must be 0. As δ is arbitrary, w = 0 a.e.

ad (iii) Because $f_E(\chi H_{kI}) \le kn_k^{-1}$ for every $I \in \mathscr{I}_k$, $\lim_{m \to \infty} f_E(h_m) = 0$ and f_E is continuous.

ad (iv) We need to show that

$$\int_E g(\phi(x))\,\mu(dx) \text{ exists} = g(\theta(E))\,\forall\,g\in(l^\infty)^*,\,E\in\Sigma.$$

It is enough to consider positive linear functionals g of norm 1. For any such g, we have a Radon probability v on Z such that

$$g(\langle f(h_m) \rangle_{m \in \mathbb{N}}) = \int_Z f(u)v(du)$$
 for every $f \in C(Z)$,

using the Riesz representation of positive linear functionals on C(Z). Set $\varepsilon_m = v\{h_m\}$, $\varepsilon = 1 - \sum_{m \in \mathbb{N}} \varepsilon_m = vA'$. Then we can find a Radon probability v' on A' such that

$$g(\langle f(h_m) \rangle_{m \in \mathbb{N}}) = \sum_{m \in \mathbb{N}} \varepsilon_m f(h_m) + \varepsilon \int_{A'} f(u) v'(du)$$

for every $f \in C(Z)$. Now an easy calculation (using (ii)) shows that $g(\theta(E)) = g(\langle f_E(h_m) \rangle_{m \in \mathbb{N}}) = \sum_{m \in \mathbb{N}} \varepsilon_m \int_E h_m(x) \mu(dx) = \int_E g(\phi(x)) \mu(dx)$ for every $E \in \Sigma$.

ad (v) If $m \in \mathbb{N}$, then $h_m = e_m \phi \in K$, where $e_m \in (l^{\infty})^*$ is defined by setting $e_m(z) = z(m)$ for every $z \in l^{\infty}$. This completes the proof of (a).

(b) The unit ball of $(l^{\infty})^*$ is w*-separable, and its continuous image $K \subseteq \mathcal{L}^0$ is separable, so K witnesses the truth of (b).

2G. Further properties of the model. Returning to 1R/1S, we see that the model of §1 has some further striking characteristics closely allied to, but not obviously derivable from, (†). Consider for instance

(‡) there is a closed negligible set $Q \subseteq [0,1]^2$ such that whenever $D \subseteq [0,1]$ and $\mu_L^* D = 1$, then $\mu_L Q^{-1}[D] = 1$;

(‡)' there is a negligible set $Q' \subseteq [0,1]^2$ such that whenever $C, D \subseteq [0,1]$ and $(C \times D) \cap Q' = \emptyset$, then one of C, D is negligible.

Then $\mathbf{l}_{\mathbb{P}} \Vdash_{\mathbb{P}}(\ddagger)$. For start by taking Q_1 to be

$$\{(x, y): x, y \in X, (x(k), y(k)) \in W_k \,\forall \, k \in \mathbb{N}\},\$$

the closure of R in $X \times X$. Then the argument for 1S shows that

$$\mathbf{1}_{\mathbb{P}} \Vdash_{\mathbb{P}} \text{ if } D \subseteq \lceil X \rceil \quad \text{and} \quad D \cap \prod_{k \in \mathbb{N}} L_k \neq \emptyset \,\forall \, \langle L_k \rangle_{k \in \mathbb{N}} \in \lceil \mathfrak{L} \rceil,$$

then $\exists \beta < \kappa$ such that $\Psi^{(\beta)} \subseteq \lceil Q_1 \rceil^{-1} \lceil D \rceil.$

Consequently

$$\mathbf{l}_{\mathbb{P}} \Vdash_{\mathbb{P}} \text{ if } D \subseteq \lceil X \rceil \text{ and } \lceil \mu \rceil^* D = 1, \text{ then } \lceil \mu \rceil (\lceil Q_1 \rceil^{-1} [D]) = 1.$$

Accordingly we have in $V^{\mathbb{P}}$ the version of (‡) in which ([0, 1], μ_L) is replaced by (X, μ) . However, there is now a continuous inverse-measure-preserving function $f: X \to [0, 1]$, and taking

$$Q = \{ (f(x), f(y)) \colon (x, y) \in Q_1 \},\$$

we obtain (\ddagger) itself. Evidently (\ddagger) implies $(\ddagger)'$, taking Q' to be

$$\{(x + q, y + q'): (x, y) \in Q, q, q' \text{ are ratiional}\} \cap [0, 1]^2.$$

Of course, (*) and (\ddagger) are mutually incompatible (the argument for 2E(a) from (*), greatly simplified, demolishes (\ddagger) also). The weaker form (\ddagger)' is incompatible with CH or MA, but not with (*), both (\ddagger)' and (*) being true in Cohen's original model of not-CH (see [3]).

2H. Problems. The remarkable results quoted in 2E depend on the identification of separable relatively pointwise compact sets with stable sets ('Axiom F' of [9]). In models satisfying (†), this identification breaks down. But our analysis does not seem to touch any of 2E(b)-(e). We therefore spell out the obvious problems still outstanding. Write \mathscr{L}^0 for $\mathscr{L}^0(\Sigma_L)$.

(a) Is it relatively consistent with ZFC to suppose that there is a separable \mathfrak{T}_p -compact set $A \subseteq \mathscr{L}^0$ such that the closed convex hull of A in $\mathbb{R}^{[0,1]}$ does not lie within \mathscr{L}^0 ?

(b) Is it relatively consistent with ZFC to suppose that there is a separable \mathfrak{T}_p -compact set $A \subseteq \mathscr{L}^0$ such that $\mathfrak{T}_m \upharpoonright A$ is not coarser than $\mathfrak{T}_p \upharpoonright A$? Does it make a difference if A is assumed to be convex? (This question seems first to have been raised by J. Bourgain and F. Delbaen.)

(c) Is it relatively consistent with ZFC to suppose that there are a separable compact Radon measure space (Y, \mathfrak{S}, T, v) and a function $f: [0, 1] \times Y \to \mathbb{R}$ which is measurable in the first variable, continuous in the second variable, but not jointly measurable for $\mu_L \times v$?

(d) Is it relatively consistent with ZFC to suppose that there is a stochastically independent sequence $\langle E_n \rangle_{n \in \mathbb{N}}$ in Σ_L such that $\sum_{n \in \mathbb{N}} (\mu_L E_n)^k = \infty$ for every $k \in \mathbb{N}$, but $\mu_L(\lim_{n \to \mathscr{F}} E_n) = 0$ for every nonprincipal ultrafilter \mathscr{F} on \mathbb{N} ? (This question is essentially due to W. Moran; see also [9, 9-1-4] for another version.)

Here we note only that a positive answer to (a) would imply the same answer to (c) and that the word 'separable' in (a)–(c) is necessary, as is shown by examples 3-2-3 and 10-1-1 in [9].

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