

# NONMEASURABLE VITALI SET: VARIATIONS ON THEME

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**ABSTRACT.** We extend Vitali’s procedure to get nonmeasurable sets. Answering a question of Kharazishvili [4], we present a relatively simple argument for passing from singletons to finite sets. Our result is actually much stronger, as it covers even the case of compact choices.

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**1. A general Vitali selection.** The set constructed by Vitali in 1905 [9] was the first example of a nonmeasurable subset of  $\mathbb{R}$  with respect to the Lebesgue measure  $\lambda_1$ . The Vitali set is really ingenious, though simple in its own. Its construction strictly depends on the axiom of choice and indeed there is a model of ZF where all sets of real numbers are Lebesgue measurable [8].

Moreover, some Vitali subsets of the real line  $\mathbb{R}$  can be measurable with respect to certain translation quasi-invariant measures on  $\mathbb{R}$  extending the standard Lebesgue measure. On the other hand, for every nonzero  $\sigma$ -finite translation quasi-invariant measure on  $\mathbb{R}$  there exist Vitali sets which are nonmeasurable with respect to it. Namely, assume  $G$  to be a group which acts on a set  $X$ , and  $H$  to be a subgroup. If  $\mu$  denotes any  $G$ -invariant  $\sigma$ -additive measure on  $X$ , then an  $H$ -selector is a set having exactly one point in common with each orbit of  $H$ . Measurability of  $H$ -selector has been studied in [2] (see also [10]). In [7], S. Solecki investigates the

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existence of selectors which are nonmeasurable with respect to invariant extensions of  $\mu$ . Moreover, in [6] it is shown that, under suitable assumption, each set of positive  $\mu$ -measure contains a subset nonmeasurable with respect to any invariant extensions of  $\mu$ . Recently, in [5] an extension on previous results has been obtained.

Our construction stands in the classical Vitali setting. For  $a > 0$  let  $X \subseteq [-a, a] \subseteq \mathbb{R}$  be any Lebesgue measurable subset such that  $\lambda_1(X) > 0$ . On  $X$  one considers the following equivalence relation:

$$x \sim y \quad \text{iff} \quad x - y \in \mathbb{Q}.$$

Let us denote by  $X/\sim$  the quotient set and by  $[x]$  the equivalence class containing the element  $x$ . Let  $f : X/\sim \rightarrow \mathcal{P}(X) \setminus \{\emptyset\}$  be a function satisfying  $f([x]) \subset [x]$  for every  $[x] \in X/\sim$ .  $f$  is nothing else than a choice function for the set  $\{\mathcal{P}([x]) \setminus \{\emptyset\} : [x] \in X/\sim\}$ . For each selection  $f : X/\sim \rightarrow \mathcal{P}(X) \setminus \{\emptyset\}$  one defines

$$V^f = \bigcup_{[x] \in X/\sim} f([x])$$

Depending on the selections made by  $f$ , one can define the following family of sets. For each  $n \in \mathbb{N}$ ,

$$\begin{aligned} \mathcal{V}_n &= \left\{ V^f : |f([x])| = n, \forall [x] \in X/\sim \right\}; \\ \mathcal{V}_{\leq n} &= \left\{ V^f : |f([x])| \leq n, \forall [x] \in X/\sim \right\}; \\ \mathcal{V}_{\text{fin}} &= \left\{ V^f : f([x]) \text{ is finite } \forall [x] \in X/\sim \right\}. \end{aligned}$$

The classical Vitali theorem states that each set of  $\mathcal{V}_1$  is nonmeasurable with respect to the Lebesgue measure  $\lambda_1$ .

In [4, Question 1 on p. 138] the author raises the question whether every set of  $\mathcal{V}_{\leq n}$  is Lebesgue nonmeasurable. A proof is given there by using a profound theorem of S. Banach [1]. At the same time, the author asks if a simple argument for such a question can be given.

In this short note we give a simple proof that every element of  $\mathcal{V}_{\leq n}$  is  $\lambda_1$ -nonmeasurable. It will be actually a consequence of a much stronger result.

**THEOREM 1.** *Any extended Vitali set  $V^f \in \mathcal{V}_{\text{fin}}$  is always  $\lambda_1$ -nonmeasurable.*

*Proof.* Let  $f$  be the finite set value mapping involved in the definition of  $V^f$ .

Assume by contradiction that  $V^f$  is  $\lambda_1$ -measurable. Let  $V_1 \in \mathcal{V}_1$  be the Vitali set obtained by picking one point in each  $f([x])$ . Since  $V_1$  is nonmeasurable and  $V_1 \subset V^f$ , it is clear that  $\lambda_1(V^f) > 0$ . Therefore, there should be a compact set

$$K \subseteq V^f \text{ such that } \lambda_1(K) > 0.$$

Let us define

$$A = \{x \in K : \exists y \in K \ x < y, \ x \sim y\}.$$

Since the map

$$(x, y) \in \mathbb{R}^2 \mapsto y - x \in \mathbb{R}$$

is continuous, we have that

$$B = \{(x, y) \in \mathbb{R}^2 : y - x \in ]0, +\infty[ \cap \mathbb{Q}\}$$

is a Borel set, thus

$$B \cap (K \times K) := B_1 = \{(x, y) \in K \times K : x \sim y, x < y\}$$

is a Borel set in  $K \times K$ . Since

$$A = P_K(B_1),$$

where  $P_K : K \times K \rightarrow K$  the first component projection, we get that  $K \setminus A$  is a coanalytic set and thus  $\lambda_1$ -measurable (see [3, Theorem 8.4.1]).

Let  $[-a, 0] \cap \mathbb{Q} = \{r_p\}_{p \in \mathbb{N}}$  and define

$$K_p = (K \setminus A) + r_p.$$

*Claim 1:*

- $K_{p_1} \cap K_{p_2} = \emptyset$ , for  $p_1 \neq p_2$ .

Indeed, if  $x \in K_{p_1} \cap K_{p_2}$  then

$$x = y_1 + r_{p_1} = y_2 + r_{p_2},$$

with  $y_1, y_2 \in K \setminus A$ . One can suppose  $y_1 < y_2$ . But now we get in trouble, since  $y_1 \sim y_2$  and then one should have  $y_1 \in A$ .

*Claim 2:*

- $K \subseteq \bigcup_{p \in \mathbb{N}} K_p$ .

Indeed, let  $x \in K$ . Then either  $x \in K \setminus A$  or  $x \in A$ . In the first case we are done. Otherwise, there must exist  $y \in K$ , with  $x < y$  such that  $y \in f([x])$ . Since  $K \subseteq V^f$  and  $f([x])$  is finite, we can choose the maximum element  $y \in f([x]) \cap K$ ; i.e.  $y \in K \setminus A$ . Thus

$$x = y + (x - y) \in (K \setminus A) + r_p \text{ for some } p \in \mathbb{N}.$$

Now,

$$0 < \lambda_1(K) \leq \lambda_1\left(\bigcup_{p \in \mathbb{N}} K_p\right) = \sum_{p \in \mathbb{N}} \lambda_1(K_p)$$

Since  $\lambda_1$  is invariant by translation, we have  $\lambda_1(K_p) = \lambda_1(K \setminus A)$  for every  $p \in \mathbb{N}$ . Therefore, from one hand the series  $\sum_{p \in \mathbb{N}} \lambda_1(K_p)$  has to be  $+\infty$ ; on the other hand

$$\bigcup_{p \in \mathbb{N}} K_p \subseteq [-2a, a],$$

and by monotonicity of  $\lambda_1$ , we have that the above series  $\sum_{p \in \mathbb{N}} \lambda_1(K_p)$  has to be convergent. This contradiction concludes the proof that any  $V^f \in \mathcal{V}_{\text{fin}}$  is not Lebesgue measurable.  $\square$

At first glance, it seems possible to have a similar result when the choices made by  $f$  are countable sets. But, being each equivalence class  $[x]$  countable, it is evident that  $V_{\text{countable}}$  can easily be measurable. Of course, one may wonder which choice functions guarantee that  $V_{\text{countable}}$  is nonmeasurable. A strengthening of Theorem 1 shows this happens in a very interesting case.

**THEOREM 2.** *The Vitali set obtained by choosing in every equivalence class a non-empty compact set is nonmeasurable.*

*Proof.* It suffices to argue as in the proof of Theorem 1. The key observation is that Claim 2 continues to hold because the set  $f([x]) \cap K$ , being a compact subset of  $\mathbb{R}$ , has maximum.  $\square$

**COROLLARY.** *The Vitali set obtained by choosing in every equivalence class a convergent sequence together with the limit point is nonmeasurable.*

Since any compact subset of an equivalence class is proper, the last theorem might suggest the question whether the Vitali set associated to a choice function  $f$  such that  $f([x])$  is a non-empty proper subset of  $[x]$  is always nonmeasurable. The following simple example proves this is not the case.

**EXAMPLE 1.** Take  $X = [-1, 1]$  and consider  $f([x]) = [x] \cap [0, 1]$ , for every  $[x] \in X/\sim$ . Therefore,

$$\emptyset \neq f([x]) \subsetneq [x], \text{ for every } [x] \in X/\sim$$

and

$$V^f = \bigcup_{[x] \in X/\sim} f([x])$$

is a measurable set. Indeed,  $V^f = [0, 1]$ .

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