

Descriptive Set Theory

The category we are in:

- Polish spaces (\equiv separable completely metrizable spaces)
- continuous maps between Polish spaces

Y a Polish space
 $A \subseteq Y$

A is analytic if $A = f(X)$
for some continuous $f: X \rightarrow Y$

A is Borel if $A = f(X)$
for some continuous injective
 $f: X \rightarrow Y$

Coanalytic if it is the
complement of
an analytic set

Comparing Borel and analytic (Lebesgue's mistake)

Structure of sets

analytic are
close to Borel

Classification problems

analytic non-Borel
are far from
Borel

Some examples

A Polish space:

$\mathcal{C}([0,1], \mathbb{R})$ = all continuous functions
 $[0,1] \rightarrow \mathbb{R}$ with
the unif. conv. topology

U

A Borel set:

$\text{Homeo}([0,1])$ = all homeomorphisms
 $[0,1] \rightarrow [0,1]$

$d(f, g) = \text{unf}(f, g) + \text{unf}(f^{-1}, g^{-1})$

An analytic non-Borel set:

$\{f \in \mathcal{C}([0,1], \mathbb{R}) \mid f'(x) \text{ exists at some } x \in [0,1]\}$

Basics on Polish spaces

① Each Polish space is a continuous image of $\mathbb{N}^{\mathbb{N}}$

② Each Polish space is a cont. injective image of a closed subset of $\mathbb{N}^{\mathbb{N}}$.

Combinatorics of $\mathbb{N}^{\mathbb{N}}$ (w^w)

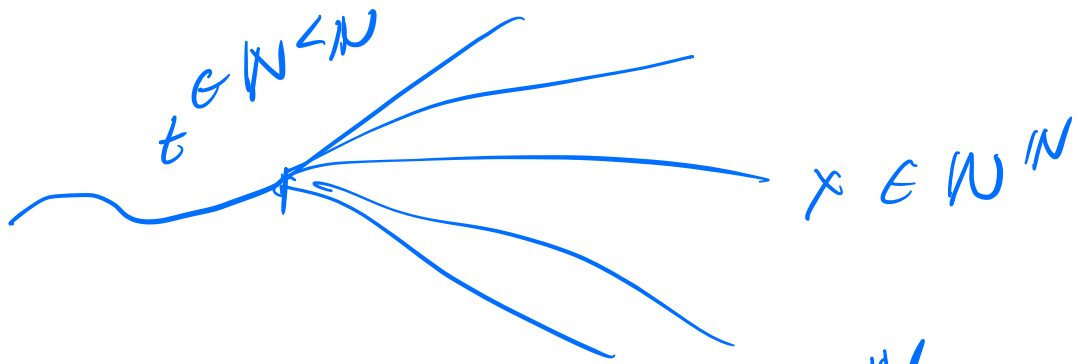
$\mathbb{N}^{\mathbb{N}}$
 \cup
 F
closed

$\mathbb{N}^{<\mathbb{N}}$
 \cup
 T_F
a tree

Baire
space

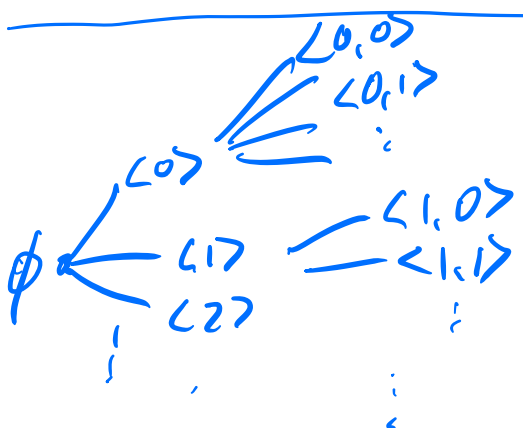
$\mathbb{N}^{<\mathbb{N}} =$ finite sequences
 $f : \underbrace{\{0, \dots, n-1\}}_n \rightarrow \mathbb{N}$

$N_+ = \{x \in \mathbb{N}^{\mathbb{N}} \mid \exists n \ t \subseteq x\}$



N_t is clopen on $\mathbb{N}^{\mathbb{N}}$

$\{N_t \mid t \in \mathbb{N}^{\mathbb{N}}\}$ is a basis



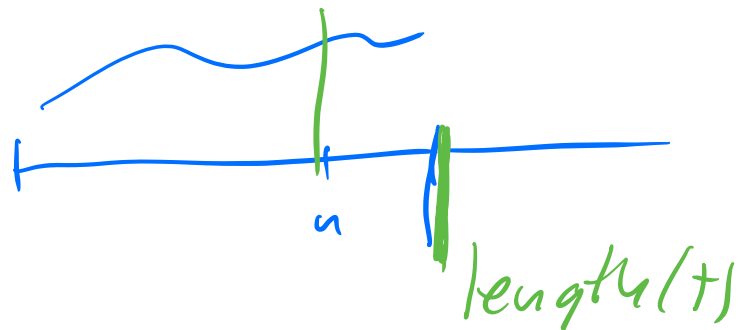
$$\mathbb{N}^{\mathbb{N}} \ni s, t \rightsquigarrow s \subseteq t$$

$$N_s \supseteq N_t$$

$F \subseteq \mathbb{N}^{\mathbb{N}}$ closed

$T \subseteq \mathbb{N}^{<\mathbb{N}}$ a tree

$t \in T \Rightarrow t \upharpoonright n \in T$ if
 $n \leq \text{length}(t)$



$F \subseteq \mathbb{N}^{\mathbb{N}}$ closed
iff

$\exists T \subseteq \mathbb{N}^{<\mathbb{N}}$
a tree

$F = [T]$

$\{x \in \mathbb{N}^{\mathbb{N}} \mid$

$\forall n \ x \upharpoonright n \in T\}$

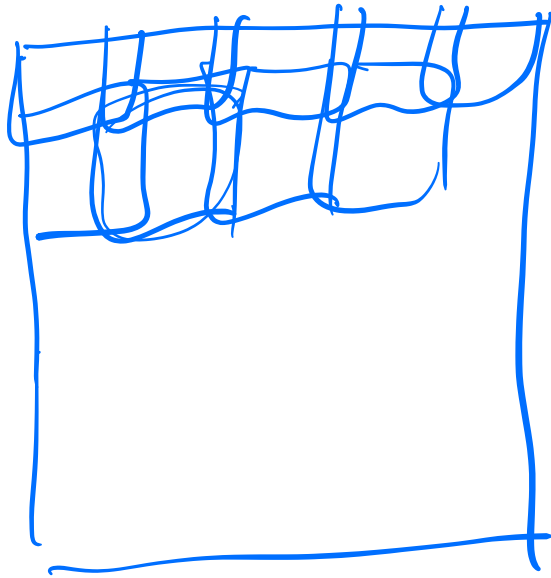
$$F \rightsquigarrow T$$

$$T = \{t \in \mathbb{N}^{<\mathbb{N}} \mid N_t \cap F \neq \emptyset\}$$

\

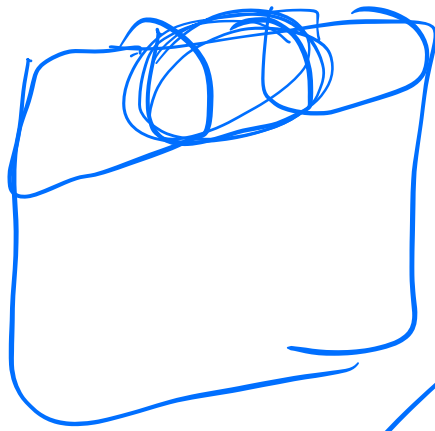
a tree

$$\sigma T = F$$



d a complete
metric

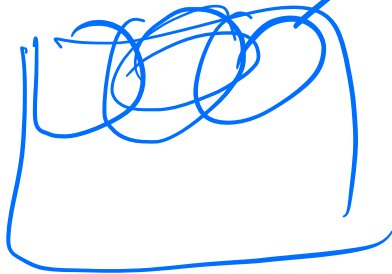
$U_{\langle n \rangle}$
diam ≤ 1



$U_{\langle n \rangle}$

$U_{\langle n, m \rangle}$
diam $\leq \frac{1}{2}$

$\overline{U_{\langle n, m \rangle}} \subseteq U_{\langle n \rangle}$
 $\forall m$



$U_{\langle n, m, l \rangle}$

diam $\leq \frac{1}{3}$

$\overline{U_{\langle n, m, l \rangle}} \subseteq U_{\langle n, m \rangle}$

$$f: \mathbb{N}^{\mathbb{N}} \rightarrow X$$

$f(x) =$ the unique point
in $\bigcap_n U_{x,n}$

surj, cont.

Thm ① Polish spaces are closed under taking ctble products

② Polish spaces are closed under taking closed subsets and open subsets.

③ Polish spaces are closed under taking countable discrete unions.

④ Let τ_n be Polish topologies on a set X , $n \in \mathbb{N}$, with all of them containing a fixed Hausdorff topology τ . Then the topology generated by $\{\tau_n \mid n \in \mathbb{N}\}$ is Polish.

$$X \xrightarrow{\text{①}} \prod_n (X, \tau_n)$$

$$x \longrightarrow (x, x, \dots) \quad \text{Polish}$$

Polish $\xrightarrow{\text{①}}$ $\tau(X)$ closed in $\prod_n (X, \tau_n)$

Books:

Kechris "Classical Descriptive Set Theory"

Srivastava "Borel Sets"

Moschovakis "Descriptive Set Theory"

Basic structure of Borel and analytic and the relationship between the two

- Can Borelness and analyticity of A be detected within the Polish space of which A is a subset?
- How does analyticity relate to Borelness?

$\mathcal{B}(X)$ = the σ -algebra generated by open subsets of X

Thm (Luzin)

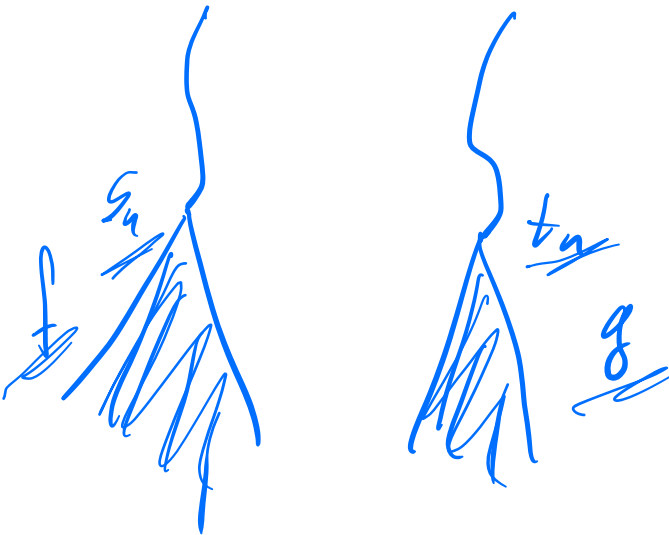
$A, B \subseteq X$ analytic disjoint
 There exists $C \in \mathcal{B}(X)$ s.t.
 $A \subseteq C, C \cap B = \emptyset$

Proof. Fix $f: \mathbb{N}^{\mathbb{N}} \rightarrow A$ // cont.
 $g: \mathbb{N}^{\mathbb{N}} \rightarrow B$ // suspicious

assume A & B not separated

$\forall n \exists s_n, t_n \in \mathbb{N}^{< \mathbb{N}}$ $f(N_{s_n})$
 $|s_n| = |t_n| = n$ $g(N_{t_n})$
 are not separated

$s_n \not\subseteq s_{n+1}$
 $t_n \not\subseteq t_{n+1}$



$\exists x \supseteq s_n$ all n
 \uparrow
 $\mathbb{N}^{\mathbb{N}}$

$\exists y \supseteq t_n$ all n
 \uparrow
 $\mathbb{N}^{\mathbb{N}}$

$$x, y \in \mathbb{N}^{\mathbb{N}}$$

$$f(x) \in A$$

$$g(y) \in B$$

$$f(x) \neq g(y)$$

$$\cap$$

$$U$$

$$\cap$$

$$V$$

open
disjoint

$$U$$

$$U$$

$$f(N_{s_n})$$

$$g(N_{t_n})$$

contradiction

s, t s.t. $f(N_s), g(N_t)$ not separated

$$f(N_{s \cap i}) \quad g(N_{t \cap j})$$

$$\cap$$

$$C_{ij} \in \mathcal{B}(x) \quad \text{s.t.} \quad C_{ij} \cap g(N_{t \cap j}) = \emptyset$$

$$\underline{\bigcap_j C_{ij}}$$

separates $\underline{f(N_{sri})}$
from $\bigcup_i g(N_{+ij})$
 $= f(N_s)$

$$\bigcup_i \bigcap_i C_{ij}$$

separates $\bigcup_i \underline{f(N_{sri})}$
from $\bigcup_i g(N_{+ij})$

$$\uparrow \\ \mathbb{B}(x)$$

$$g''(N_+)$$

□

Corollary Borel subsets of X

$$\bigcap B(X)$$

Proof A Borel

$$\overset{\parallel}{=} f(F)$$

$$f: F \rightarrow A$$

$\cup \mathbb{N} \mathbb{N}$
 \parallel cont. inj

$$P_\emptyset = f(N_\emptyset)$$

$$\underline{f(N_{t+i}) \subseteq P_{t+i} \subseteq f(N_{t+i})}$$

$$\underline{P_{t+i} \subseteq P_t}$$

$$P_{t+i} \cap P_{t+j} = \emptyset \text{ if } i \neq j$$

$[T]$

$$N_t^T = N_t \cap [T]$$

$$\parallel N_t \quad t \in T$$

$$P_t \in \mathcal{B}(X)$$

$$f(F) = \bigcap_n \bigcup_{|H|=n} \bigcirc P_t \in \mathcal{B}(X)$$



$$x \in \bigcap_n \bigcup_{|t|=n} P_t$$

$$\forall n \exists t_n \quad x \in \underline{P_{t_n}}$$

$$t_n \in t_{n+1} \longrightarrow \alpha \in F$$

$$x = f(\alpha). \quad \square$$

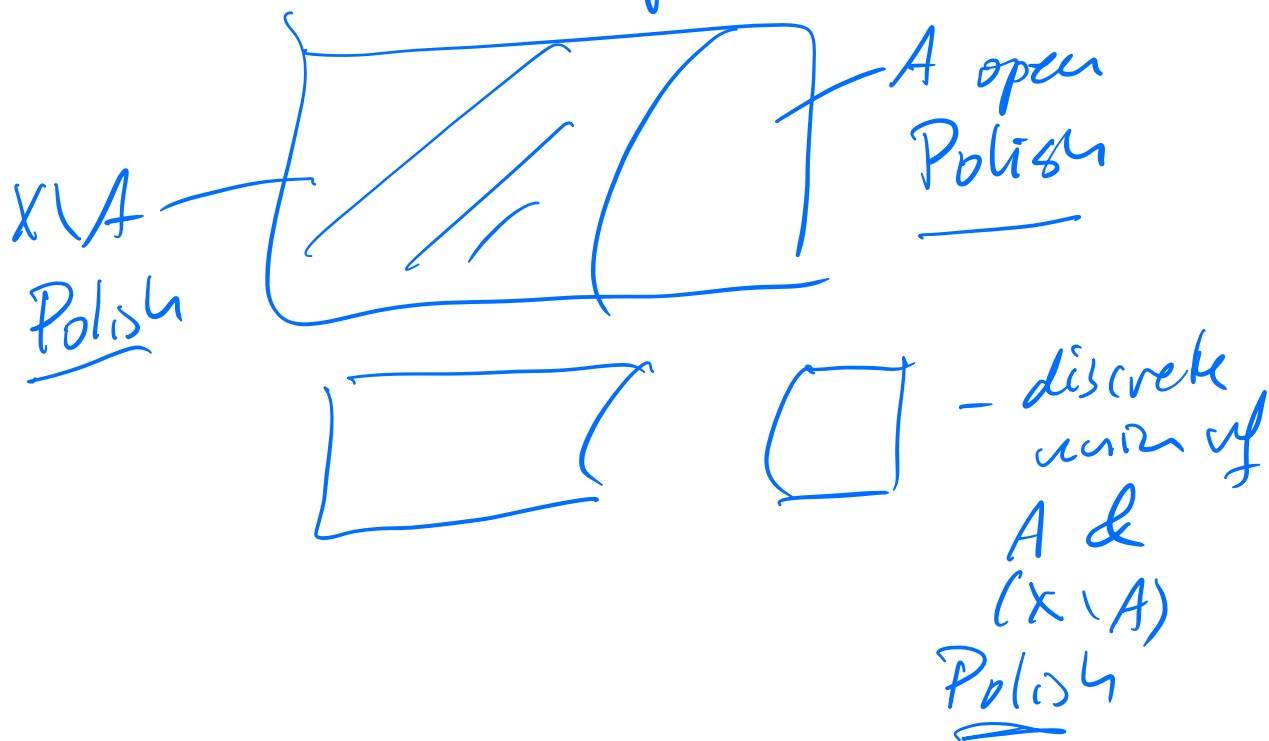
Thm (Kuratowski)

$A \in \mathcal{B}(X)$ in $\mathcal{B}(X)$.

Then there exists a Polish top.
② τ on X extending the original
topology s.t. A is τ -clopen.

Proof. Consider the class of
subsets of X with ②.

A contains open sets



\mathcal{A} is closed under complements

\mathcal{A} closed under finite unions

$A_n \in \mathcal{T}_n \supseteq \sigma$ \ the mt. top

A_n is \mathcal{T}_n -closed

$\mathcal{T} =$ the top generated
by $\{U_n \mid n \in \mathbb{N}\}$
Polish

so each A_n is closed in \mathcal{T}

So $\bigcup_n A_n$ is open in \mathcal{T}

So that $\bigcup_n A_n$ is closed in \mathcal{T} !

So \mathcal{A} is a σ -alg. containing
open sets. So $\mathcal{B}(X) \subseteq \mathcal{A}$. \square

Corollary $\mathcal{B}(X) \subseteq$ Borel subsets
of X

Proof. $A \in \mathcal{B}(X)$ X, σ -Polish
 \downarrow
 τ Polish on X
s.t. A is
 τ -closed

Consider A with $\tau \upharpoonright A$.

$\text{id} : \begin{matrix} \text{Polish} \\ (A, \tau \upharpoonright A) \end{matrix} \xrightarrow[\text{cont}]{\text{Hob}} \begin{matrix} (A, \sigma \upharpoonright A) \\ \text{Polish} \end{matrix}$
 (X, σ)

\square

Main Corollaries

Corollary Borel subsets of X

||

the σ -algebra generated by
open subsets of X

||

the smallest family of subsets
of X containing open sets and
closed under countable unions and
intersections

Corollary 1. (Luzin) Disjoint analytic sets can be separated by Borel sets

2. (Suslin) A set is Borel iff it and its complement are analytic (i.e. the set is analytic and coanalytic)

←

A

$X \setminus A$

A

$C \cap (X \setminus A) = \emptyset$

C

Borel

$A = C$

Suslin's operation A

$$F_s \subseteq X \quad s \in \mathbb{N}^{<\mathbb{N}}$$

$$x \in \mathcal{A}_s \{F_s\} \text{ iff } \exists \alpha \in \mathbb{N}^{\mathbb{N}}$$

$$x \in \bigcup_n A_n \text{ iff } \exists n \text{ s.t. } x \in A_n \quad x \in \bigcap_n F_n \text{ iff } x \in \bigcap_n F_n.$$

Thm A set $A \subseteq X$ is analytic iff

$$A = \mathcal{A}_s F_s \text{ for some } F_s \subseteq X \text{ closed, } s \in \mathbb{N}^{<\mathbb{N}}$$

$$\begin{aligned} (\Downarrow) \quad & f: \mathbb{N}^{\mathbb{N}} \rightarrow A \text{ cont surj} \\ & F_s = \overline{f(N_s)}, \quad s \in \mathbb{N}^{<\mathbb{N}} \\ & \mathcal{A}_s F_s = A \end{aligned}$$

$$(II) H \subseteq X \times \mathbb{N}^{\mathbb{N}}$$

$$(x, \alpha) \in H \text{ iff } \forall n \left(x \in F_{\alpha, n} \right)$$

closed

(x, α, n)



closed

Check:

$$A = \text{proj}_{\alpha} H$$

analytic.

Polish.

□

- Definitions of Borel and analytic
- Representations within the space (σ -algebra, operations)
- Relationship between Borel and analytic
- Closure and regularity properties

Thm 1. (Saks) Analytic sets are measurable
2. (Nikodym) Analytic sets have the Baire property.

|| measurable sets are closed
|| under operation A

|| Baire property - - -

Thm (Hausdorff, Suslin)

Each analytic uncountable set contains a copy of the Cantor set

$$\{0,1\}^{\mathbb{N}} \subseteq \mathbb{N}^{\mathbb{N}} \rightarrow 2^{\mathbb{N}}$$

Proof $f: \mathbb{N}^{\mathbb{N}} \rightarrow A$

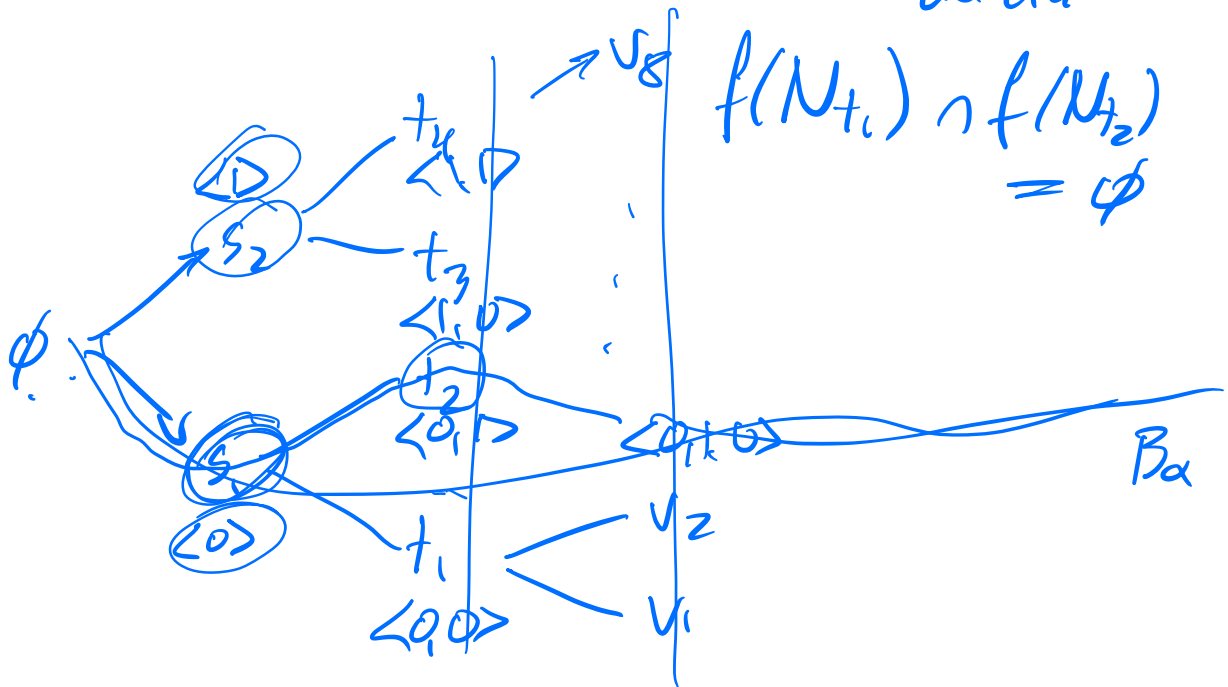
$\forall s \in \mathbb{N}^{<\mathbb{N}}$

$\exists t_1, t_2 \neq s$

$f(N_s)$ unctble

$f(N_{t_1}), f(N_{t_2})$
unctble

$$f(N_{t_1}) \cap f(N_{t_2}) = \emptyset$$



$$\alpha = \langle 0, 1, 0 \rangle$$

$$2^{<\mathbb{N}} \ni s \longrightarrow t_s \in \mathbb{N}^{<\mathbb{N}}$$

$$f(N_{t_s}) \cap f(N_{t_{s'}}) = \emptyset$$

$$\text{if } |s| = |s'| \\ s \neq s'$$

$$2^{\mathbb{N}} \ni \alpha \longrightarrow \beta_\alpha \in \mathbb{N}^{\mathbb{N}}$$

∥

the common extension
of $t_{\alpha|u}$, $u=0,1,\dots$

$$\underbrace{t_{\alpha|0} \neq t_{\alpha|1} \in t_{\alpha|2} \in \dots}_{\beta_\alpha}$$

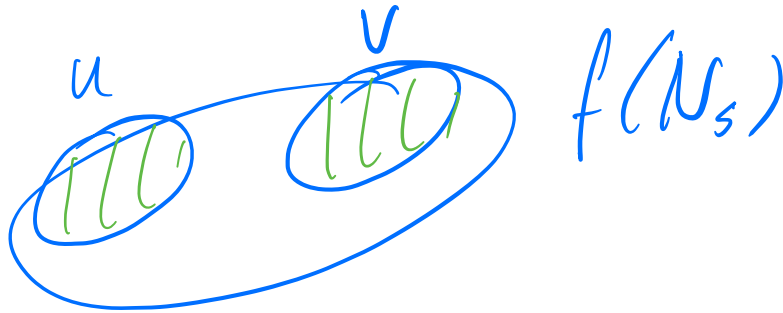
$$2^{\mathbb{N}} \ni \alpha \longrightarrow f(\beta_\alpha) \in A$$

injective
continuous

$$2^{\mathbb{N}} \hookrightarrow A$$

homeo
embedding!

$f(N_S)$ unctkle



$u \cap f(N), \quad v \cap f(N_S)$ unctkl

$t_1 \neq s$
 $u \cap f(N_{t_1})$

$(u \cap v = \emptyset)$
 $f(N_{t_2}) \quad t_2 \neq s$

$$\mathbb{N}^{\mathbb{N}} \cong 2^{\mathbb{N}} \hookrightarrow A \text{ unctkle}$$

\uparrow homeo
 $\mathbb{N}^{\mathbb{N}}$

Borel functions

$$f: B \rightarrow C \quad B, C \text{ Borel}$$
$$\begin{matrix} \mathbb{R} & \mathbb{R} \\ X & Y \end{matrix}$$

f is Borel if preimages of Borel sets are Borel.

Thm f is Borel ($B \rightarrow C$)
iff
 $\text{graph}(f)$ is a Borel set ($B \times C$)

Proof. (\Leftarrow) U_n a top basis of C
 $n \in \mathbb{N}$

$$\text{graph}(f) = \bigcap_n (f^{-1}(U_n) \times U_n) \cup (X \setminus f^{-1}(U_n) \times Y)$$



$$(1) \quad \left| \begin{array}{l} f: B \rightarrow C \\ \cup \\ D \text{ Borel} \\ \cap \\ f^{-1}(D) = \{x \mid f(x) \in D\} \\ E = \text{graph}(f) \cap (X \times D) \text{ - Borel} \\ x \in f^{-1}(D) \text{ iff } \exists y \ (x, y) \in E \end{array} \right.$$

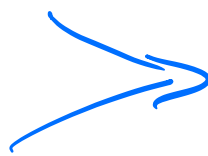
$$\stackrel{\text{proj on } X}{=} \frac{E}{\text{analytic}}$$

$$f^{-1}(D) \text{ analytic}$$

$$f^{-1}(C \setminus D) \text{ analytic}$$

$$\parallel \text{ Borel}$$

$$B \setminus f^{-1}(D)$$



$$f^{-1}(D)$$

$$\Rightarrow \text{Borel.}$$

□

Thm (Kuratowski)

X, Y Polish spaces, undble



$\exists f: X \rightarrow Y$ a Borel bijection

$\aleph_1^{\aleph_1} \cong F \leftarrow X$
1-1 Borel

$\aleph_1^{\aleph_1} \xrightarrow{1-1} X$
cont (Borel)

Borel hierarchy

ω_1 = the least uncountable ordinal

Σ_1^0 = open sets

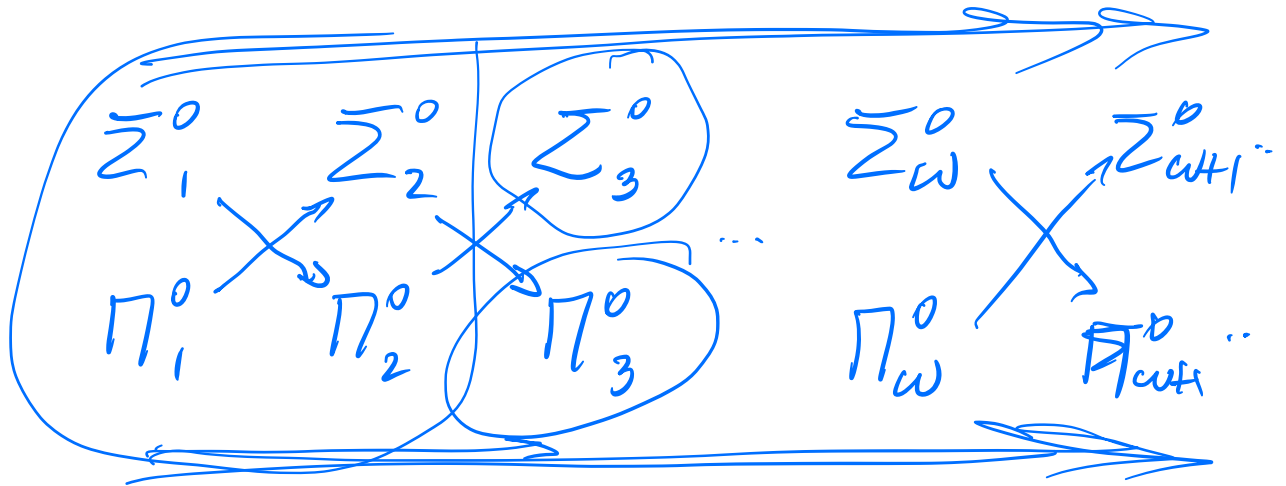
Π_1^0 = closed sets

$\Sigma_{\alpha+1}^0$ = countable unions of sets
in Π_α^0

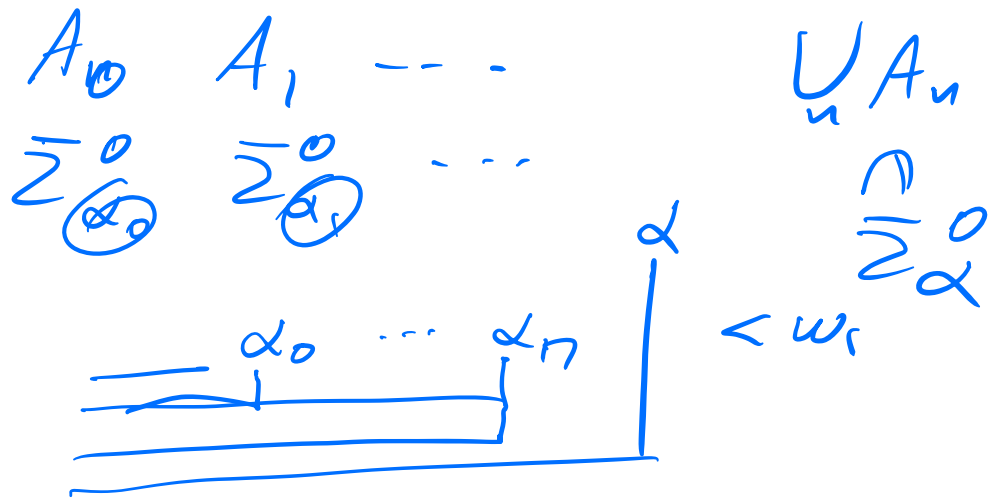
$\Pi_{\alpha+1}^0$ = complements of sets
in $\Sigma_{\alpha+1}^0$
= countable intersections of
sets in Σ_α^0

Σ_λ^0 = countable unions of sets
in $\bigcup_{\alpha < \lambda} \Pi_\alpha^0$

Π_λ^0 = complements of sets in Σ_λ^0
= countable subsets of sets in $\bigcup_{\alpha < \lambda} \Sigma_\alpha^0$



$$\text{Borel sets} = \bigcup_{\alpha < \omega_1} \Sigma_\alpha^0 = \bigcup_{\alpha < \omega_1} \Pi_\alpha^0$$



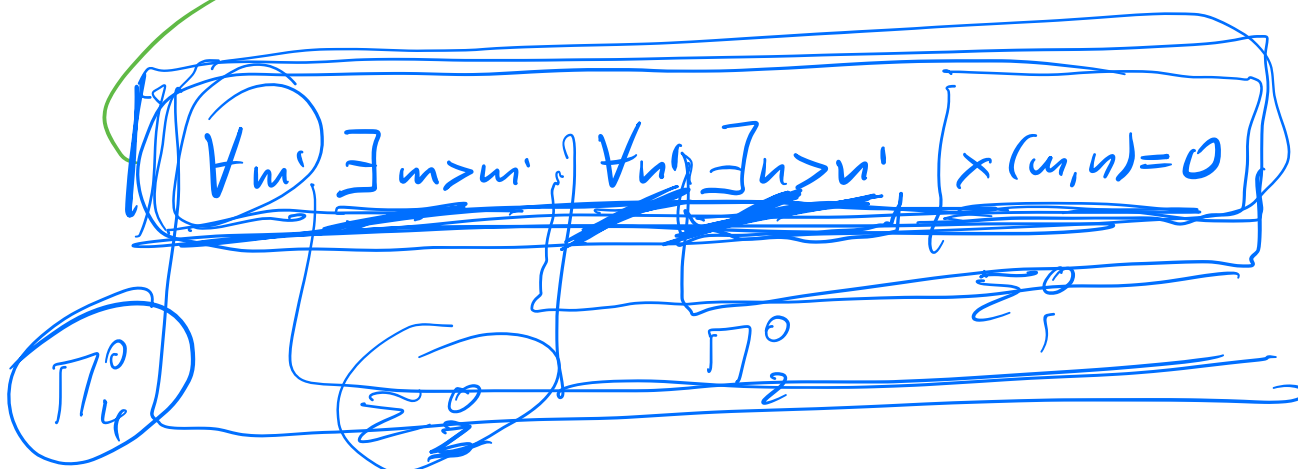
Examples 0. $Q \in \mathbb{R} \quad \Sigma_2^0, \text{ not } \Pi_2^0$

1. $C^n([0,1], \mathbb{R}) =$ functions n -times
continuously differentiable
 $n \geq 1$

$\Pi_3^0, \text{ not } \Sigma_3^0 \quad \text{in } C([0,1], \mathbb{R})$


2. Homeo $([0,1]) \quad \Pi_2^0, \text{ not } \Sigma_2^0$
in $C([0,1], \mathbb{R})$

3. $\{x \in 2^{\mathbb{N} \times \mathbb{N}} \mid \underbrace{\exists m \exists n}^{\infty} x(m,n) = 0\}$
 $\Pi_4^0, \text{ not } \Sigma_4^0$



analytic sets = continuous images of Polish spaces = results of applications of A to closed sets

Borel sets = continuous injective images of Polish spaces = results of applications of cble unions, cble intersections, complements to open sets (σ -algebra)



Analytic and Borel are
distinct

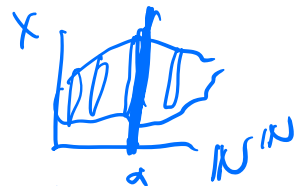
Universal sets

X a Polish space
 $\{U_n \mid n \in \mathbb{N}\}$ a top. basis for X
including the empty set

$$\mathbb{N}^{\mathbb{N}} \ni \alpha \longrightarrow \bigcup_n U_{\alpha(n)}$$

$$\{(\underline{\alpha}, \underline{x}) \mid x \in \bigcup_n U_{\alpha(n)}\} \in \mathbb{N}^{\mathbb{N}} \times X$$

\parallel
 U open



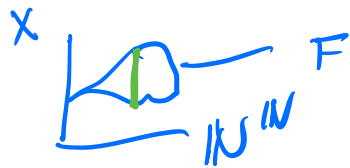
$$U \subseteq X \text{ open iff } \exists \alpha \in \mathbb{N}^{\mathbb{N}} \quad U = U_{\alpha}$$

U universal for open sets

$$\underline{F} = (\mathbb{N}^{\mathbb{N}} \times X) \setminus \mathcal{U} \subseteq \mathbb{N}^{\mathbb{N}} \times X$$

univ. for closed

$$F \subseteq X \text{ is closed iff } \exists \alpha \in \mathbb{N}^{\mathbb{N}} \\ \underline{F} = \underline{F}_\alpha$$



$$X = Y \times \mathbb{N}^{\mathbb{N}} \rightsquigarrow F \subseteq \mathbb{N}^{\mathbb{N}} \times (Y \times \mathbb{N}^{\mathbb{N}})$$

$$A \subseteq \mathbb{N}^{\mathbb{N}} \times Y \\ = \text{proj}_{\text{onto } (\mathbb{N}^{\mathbb{N}} \times Y)} \underline{F}$$

analytic

$$= \{ (\alpha, y) \mid \exists \beta (\alpha, y, \beta) \in \underline{F} \}$$

A univ. for analytic subsets of Y

$$A \subseteq Y \text{ analytic iff } \underline{A} = \underline{A}_\alpha \\ \text{some } \alpha \in \mathbb{N}^{\mathbb{N}}$$

Thm (Suslin)

Each uncountable Polish space contains an analytic set that is not Borel.

Let's show only that there exists an analytic non-Borel set.

$A \subseteq \underbrace{\mathbb{N}^{\mathbb{N}} \times \mathbb{N}^{\mathbb{N}}}_{\substack{\text{all analytic subsets} \\ \text{of } Y}}$ univ. for Y

A is not Borel.

$A \cap \text{Borel} \Rightarrow$

$C = \{\alpha \in \mathbb{N}^{\mathbb{N}} \mid (\alpha, \alpha) \notin A\}$ is Borel

There is α_0 s.t. $C = A_{\alpha_0}$ so analytic

$\alpha_0 \in C$ iff $\alpha_0 \in A_{\alpha_0}$ iff $(\alpha_0, \alpha_0) \in A$
iff $\alpha_0 \notin C$ contrad.

Borel automata

$X =$ a Polish space - fixed

$S =$ the set of states (ctble)

$s_0 \in S$

$\Phi =$ a set of statements about a variable x , say " $x \in U$ ", $U \subseteq X$ open

program instructions:

s : all A

s : some A

s : not t

s : if φ then t else u

$A \subseteq S$

$t \in S$

$t, u \in S, \varphi \in \Phi$

A Borel automaton is a function Δ on S with values

$\Delta(s) = (\text{all}, A)$

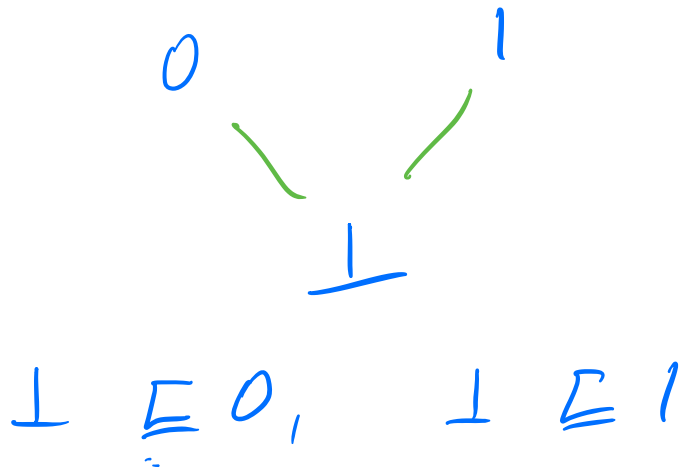
$\Delta(s) = (\text{some}, A)$

$\Delta(s) = (\text{not}, t)$

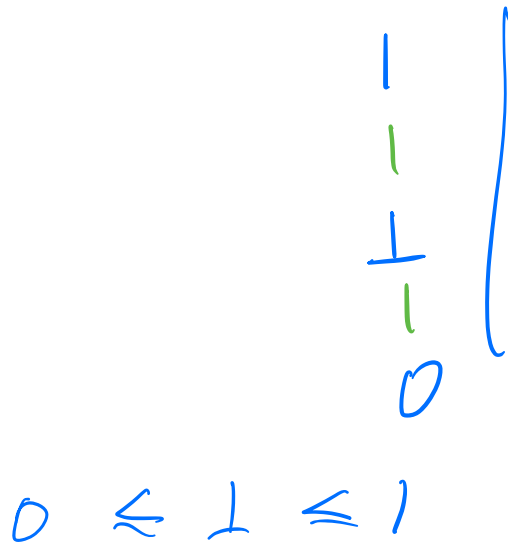
$\Delta(s) = (\varphi, t, u)$

$\{0, 1, \perp\}$
 reject accept undecided

The Scott order on the set above



The Łukasiewicz order



Running an automaton

Input $a \in X$ $L \sqsubseteq L_2$

For $L: S \rightarrow \{0, 1, \perp\}$

$$T_a(L)(s) = \begin{cases} \bigwedge_{t \in A} L(t) & \text{if } \Delta(s) = (\text{all}, A) \\ \bigvee_{t \in A} L(t) & \text{if } \Delta(s) = (\text{some}, A) \\ \neg L(t) & \text{if } \Delta(s) = (\text{not}, t) \\ L(t) & \text{if } \Delta(s) = (e, t, u) \\ & \text{and } \varphi(a) \text{ holds in } X \\ L(u) & \text{if } \Delta(s) = (e, t, u) \\ & \text{and } \varphi(a) \text{ fails in } X \end{cases}$$

with respect to the Kleene order

There exists \sqsubseteq -least $L = L_a$

s.t. $T_a(L) = L$. $L_0 \sqsubseteq L$

$a \in X$
 a accepted by Δ if $L_a(s_0) = 1$
 a rejected by Δ if $L_a(s_0) = 0$

Δ halts if it either accepts a or
at a rejects a

$L(\Delta) =$ the set of all $a \in X$
accepted by Δ

Thus (Kochen-Motz) $A \subseteq X$

1. A is coanalytic iff $A = L(\Delta)$
 $X \setminus A$ analytic for some Δ

2. A is Borel iff $A = L(\Delta)$
for some Δ that
halts on all inputs.

Spaces of Trees

$$T \in \mathbb{N}^{\mathbb{N}}$$

$$T \in 2^{\mathbb{N}^{\times \mathbb{N}}}$$

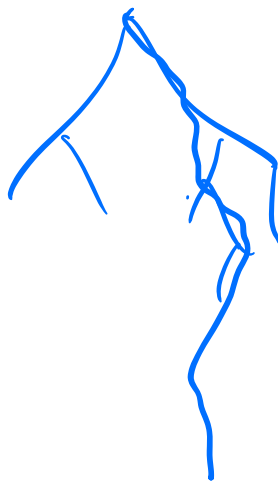
$\text{tree} = \{ T \in 2^{\mathbb{N}^{\times \mathbb{N}}} \mid T \text{ is a tree} \}$
closed

$\cup 2^{\mathbb{N}^{\times \mathbb{N}}}$

$\{ T \in \text{tree} \mid T \text{ is illfounded} \}$

analytic
not Borel

$\exists \alpha \in \mathbb{N}^{\mathbb{N}} \forall n$
 $\alpha \upharpoonright n \in T$



X a set, \mathcal{S} a σ -algebra on X
 $A \in \mathcal{S}$

A \mathcal{S} -cover of A is $\hat{A} \in \mathcal{S}$
s.t.

(1) $A \subseteq \hat{A}$

(2) if $A \subseteq B \in \mathcal{S}$, then
all subsets of $\hat{A} \setminus B$ are in \mathcal{S}

\mathcal{S} admits covers if all sets
have \mathcal{S} -covers

Thm (Szpilrajn-Marczewski)

If \mathcal{S} admits covers, then
 \mathcal{S} is closed under operation \mathcal{A} .