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Accepté par la Rédaction le 23. 3. 1978

## On families of $\sigma$ -complete ideals

by

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**Abstract.** Our main results are the following: Assume Martin's Axiom. Then

1. For every  $\lambda < 2^{\aleph}$  and every family  $\{\mu_\alpha: \alpha < \lambda\}$  of two-valued uniform measures on  $2^{\aleph}$  there exists an  $X \subset 2^{\aleph}$  non-measurable with respect to any of them.

2. For every cardinal  $\aleph$  such that  $2^{\aleph} < \aleph < 1^{\text{st}}$  cardinal carrying a  $2^{\aleph}$ -complete  $2^{\aleph}$ -saturated ideal the following holds: if  $\lambda < 2^{\aleph}$  and  $\{\mu_\alpha: \alpha < \lambda\}$  is a family of  $2^{\aleph}$ -additive two-valued measures on  $\aleph$ , then there exists an  $X \subset \aleph$  non-measurable with respect to any of them.

**0. Terminology and preliminaries.** We shall use standard set-theoretical notation and terminology. Letters  $\aleph, \lambda, \mu$  will always denote uncountable cardinals. “ $I$  is an ideal on  $X$ ” will mean “ $I$  is a  $\sigma$ -complete proper ideal of subsets of  $X$  such that  $\{x\} \in I$  for all  $x \in X$ ”. An ideal  $I$  is  $\lambda$ -complete iff  $\{x_\xi: \xi < \eta\} \subset I$  implies  $\bigcup \{X_\xi: \xi < \eta\} \in I$  for  $\eta < \lambda$ . A cardinal  $\lambda$  is called the *character of an ideal  $I$  on  $\aleph$*  ( $\text{ch } I = \lambda$ ) iff  $\lambda$  is the least cardinal such that  $\exists X \subset \aleph, |X| = \lambda, X \notin I$ . An ideal  $I$  on  $\aleph$  is *uniform* iff  $\text{ch } I = \aleph$ . If  $I$  is an ideal on  $\aleph$ , then  $I^*$  will denote the dual filter.

Ideals  $I_1$  and  $I_2$  on  $\aleph$  are called *compatible* iff there exists an ideal  $I_3$  on  $\aleph$  such that  $I_1 \cup I_2 \subset I_3$ . It is easy to see that  $I_1, I_2$  are compatible iff  $I_1 \cap I_2^* = \emptyset$  iff  $I_2 \cap I_1^* = \emptyset$ . Otherwise  $I_1, I_2$  are incompatible.

MA will denote Martin's Axiom. We shall use the following consequence of MA (see [4]):

1. The union of  $< 2^{\aleph}$  closed nowhere dense subsets of a metric complete separable space is nowhere dense.

A subset  $\mathcal{L}$  of the reals is called *strongly Lusin* if for every Lebesgue measurable set  $A$   $|\mathcal{L} \cap A| < 2^{\aleph}$  iff  $A$  has Lebesgue measure 0. It is also a consequence of MA (see [2], cf. also [1], [4], [6]) that

2. A strongly Lusin set exists.

We use the following notation:

$U(\aleph, \lambda, \mu)$  — For every family  $\{I_\alpha: \alpha < \lambda\}$  of  $\mu$ -complete ideals on  $\aleph$  we have

$$\bigcup_{\alpha < \lambda} (I_\alpha \cup I_\alpha^*) \neq P(\aleph).$$

$U^*(\aleph, \lambda, \mu)$  — For every family  $\{I_\alpha: \alpha < \lambda\}$  of  $\mu$ -complete uniform ideals on  $\aleph$  we have  $\bigcup_{\alpha < \lambda} (I_\alpha \cup I_\alpha^*) \neq P(\aleph)$ .

Using this notation, we can formulate the classical problem of Ulam on sets of measures as follows:

Let  $\kappa$  be less than the first measurable cardinal. What is the minimal cardinal  $\lambda$  such that non  $U(\kappa, \lambda, \omega_1)$ ?

A particularly interesting case is  $\kappa = 2^\omega$ . If  $2^\omega$  is less than the first cardinal carrying a  $\sigma$ -complete  $\sigma$ -saturated ideal, then the Erdős-Alaoglu theorem (cf. e.g. [7]) gives  $U(2^\omega, \omega, \omega_1)$ .

On the other hand, the second author proved in [5] that  $U(2^\omega, \omega, 2^\omega)$ . In [8] A. Taylor strengthened this result to  $U^*(2^\omega, \omega, \omega_1)$ .

In the present paper we investigate the case when the family of ideals is uncountable. It turns out that under some additional set-theoretical assumptions it is possible to get information in this case as well.

**1. Main results.** We begin with the following

LEMMA 1.1. *Let  $\kappa$  be an uncountable cardinal. Let  $f$  be an atomless measure defined on a  $\sigma$ -algebra  $S \subset P(\kappa)$  and  $I_f$  the ideal of  $f$ -null sets. Then*

(i) *For every family  $\{I_\alpha : \alpha < \omega\}$  of ideals on  $\kappa$  which are compatible with  $I_f$  we have  $\bigcup_{\alpha < \omega} (I_\alpha \cup I_\alpha^*) \neq P(\kappa)$ .*

(ii) *If, in addition,  $f$  is such that the metric space  $S/I_f$  with the metric  $q([A], [B]) = f(A \Delta B)$  is a separable space, then MA implies that for every family  $\{I_\alpha : \alpha < \lambda\}$ ,  $\lambda < 2^\omega$ , of ideals on  $\kappa$  which are compatible with  $I_f$  we have  $\bigcup_{\alpha < \lambda} (I_\alpha \cup I_\alpha^*) \neq P(\kappa)$ .*

Proof. (i) Since  $I_\alpha$  are compatible with  $I_f$ , there exist ideals  $J_\alpha \supset I_\alpha \cup I_f$  and it suffices to show that  $\bigcup_{\alpha < \omega} (J_\alpha \cup J_\alpha^*) \neq P(\kappa)$ .

Write  $S_n = (J_n \cup J_n^*) \cap S$ .  $S_n$  are of course  $\sigma$ -algebras. Let  $\tilde{S} = S/I_f$ ,  $\tilde{S}_n = S_n/I_f$ . We have  $\tilde{S}_n \subset \tilde{S}$ . We show that  $\tilde{S}_n \neq \tilde{S}$  for  $n \in \omega$ . Assume that  $\tilde{S}_n = \tilde{S}$ . Hence for every  $A \in S$  there is a  $B \in S_n$  such that  $A \equiv B \pmod{I_f}$ . But in view of the inclusion  $J_n \supset I_f$  we get  $S = S_n$ .

Now since  $f$  is atomless, we can construct a tree of sets  $A_s \in S$  for  $s \in 2^{<\omega}$  such that  $A_\emptyset = \kappa$ ,  $A_{s \frown \langle 0 \rangle}, A_{s \frown \langle 1 \rangle}$  is a disjoint partition of  $A_s$  and  $f(A_s) = 2^{-|s|}$ . For every  $s$  we have  $A_{s \frown \langle 0 \rangle} \in J_n^*$  or  $A_{s \frown \langle 1 \rangle} \in J_n^*$  and we get a branch  $\{A_{g \upharpoonright n} : n \in \omega\}$  for a certain  $g \in 2^\omega$  s.t.  $\bigcap \{A_{g \upharpoonright n} : n \in \omega\} \in J_n^*$ . But it follows from the construction that  $f(\bigcap \{A_{g \upharpoonright n} : n \in \omega\}) = 0$  for every  $g \in 2^\omega$ , contradicting the assumption that  $J_n \supset I_f$ .

Let us view  $\tilde{S}$  as a metric space with the distance  $q([A], [B]) = f(A \Delta B)$ . It is well known that it is a complete metric space.  $\tilde{S}_n$  is also a complete metric space with the same distance and hence it is a closed subset of  $\tilde{S}$ .

CLAIM.  $\tilde{S}_n$  is a nowhere dense subset of  $\tilde{S}$ .

Assume that it is not. Then there exist a set  $A$  and a positive real  $\varepsilon$  such that  $K_\varepsilon([A], \varepsilon) \subset \tilde{S}_n$ . Consider any  $B \in S$  such that  $[A] \cap [B] = \emptyset$ . Since  $f$  is atomless, there exists a partition  $\{B_i : i < k\}$  of  $B$  such that  $f(B_i) < \varepsilon$ . Hence  $[A] \cup [B_i] \in \tilde{S}_n$ , and since  $S_n$  is a  $\sigma$ -algebra, we get  $[A] \cup [B] \in \tilde{S}_n$  and  $[B] \in \tilde{S}_n$ . In a similar way

(using  $[\kappa - A]$  instead of  $[A]$ ) we get  $[B] \in \tilde{S}_n$  for every  $B \subset A$ . It follows that  $\tilde{S}_n = \tilde{S}$  — a contradiction.

We have shown that  $\tilde{S}_n$  are closed nowhere dense subsets of  $\tilde{S}$ . Using the Baire Category Theorem, we get  $\bigcup_{n \in \omega} \tilde{S}_n \neq \tilde{S}$  and hence there exists an  $X \in S$  such that  $X \notin \bigcup_{n \in \omega} (J_n \cup J_n^*)$ .

(ii) In this case we use the Strong Baire Category Theorem. It is possible since we have MA and the space  $\tilde{S}$  is separable. ■

Before stating the next lemma we need another terminological convention: let  $\mathcal{I}_1, \mathcal{I}_2$  be families of ideals on  $\kappa$ . Then  $I_1 = \bigcap \mathcal{I}_1$  is also an ideal on  $\kappa$ . We say that the families  $\mathcal{I}_1, \mathcal{I}_2$  are compatible iff  $I_1, I_2$  are compatible.

If  $\mathcal{I}$  is a family of ideals, then  $\mathcal{I}^* = \{I^* : I \in \mathcal{I}\}$ .

LEMMA 1.2. *Let  $\lambda < \mu \leq \kappa$  be uncountable cardinals. For  $\alpha < \lambda$  let  $\mathcal{I}_\alpha$  be a family of  $\mu$ -complete ideals on  $\kappa$  such that  $\bigcup \mathcal{I}_\alpha \cup \bigcup \mathcal{I}_\alpha^* \neq P(\kappa)$ . Assume moreover that the families  $\mathcal{I}_\alpha : \alpha < \lambda$  are pairwise incompatible. Then  $\bigcup_{\alpha < \lambda} (\bigcup \mathcal{I}_\alpha \cup \bigcup \mathcal{I}_\alpha^*) \neq P(\kappa)$ .*

Proof. Let  $I_\alpha = \bigcap \mathcal{I}_\alpha$  for  $\alpha < \lambda$ . We shall construct a family  $\{A_\alpha^* : \beta \leq \alpha < \lambda\}$  such that the following conditions hold:

- (i)  $A_\alpha^* \in I_\alpha^*$ .
- (ii)  $A_\beta^* \subset A_\alpha^*$  and  $A_\beta^* \setminus A_\alpha^* \in I_\beta$  for  $\gamma < \alpha$ .
- (iii)  $A_\beta^* \cap A_\gamma^* = \emptyset$  for  $\beta \neq \gamma$ .

First we show how our lemma follows from the existence of such a family. Let  $A_\beta = \bigcap_{\alpha < \beta} A_\alpha^*$ . Condition (iii) implies that  $A_\alpha \cap A_\beta = \emptyset$  for  $\alpha \neq \beta$ . Since  $I_\alpha$  is  $\mu$ -complete, it follows from (i) and (ii) that  $A_\alpha \in I_\alpha^*$ .

CLAIM. For  $\alpha < \lambda$  there exists a  $B_\alpha \subset A_\alpha$  such that  $B_\alpha \notin \bigcup \mathcal{I}_\alpha \cup \bigcup \mathcal{I}_\alpha^*$ .

Using the assumption of our lemma, we take  $B \notin \bigcup \mathcal{I}_\alpha \cup \bigcup \mathcal{I}_\alpha^*$ . Since  $A_\alpha \in I_\alpha^*$ , it is easy to see that  $B \cap A_\alpha \notin \bigcup \mathcal{I}_\alpha \cup \bigcup \mathcal{I}_\alpha^*$  and we put  $B_\alpha = A_\alpha \cap B$ . Now  $\bigcup_{\alpha < \lambda} B_\alpha \notin \bigcup_{\alpha < \lambda} (\bigcup \mathcal{I}_\alpha \cup \bigcup \mathcal{I}_\alpha^*)$  by  $A_\alpha \in I_\alpha^*$  and disjointness of  $A_\alpha$ 's.

Hence it suffices to construct the sets  $A_\alpha^*$ . We proceed by induction. As  $A_\emptyset^0$  we take an arbitrary element of  $I_\emptyset^*$ . Assume that  $A_\gamma^*$  are already constructed for  $\alpha < \beta$ . We put  $B_\gamma^* = \bigcap_{\gamma < \alpha < \beta} A_\alpha^*$ . Then we take  $U_\gamma \in I_\gamma \cup I_\beta^*$  for  $\gamma < \beta$ . It can be done since  $\{I_\alpha : \alpha < \lambda\}$  are pairwise incompatible. Clearly,  $\bigcap U_\gamma \in I_\gamma \cup I_\beta^*$  for  $\gamma < \beta$  (by  $\mu$ -completeness). We put  $A_\beta^* = \bigcap_{\gamma < \beta} U_\gamma$  and  $A_\beta^* = B_\gamma^* \setminus A_\beta^*$  for  $\gamma < \beta$ . It is easy to see that conditions (i), (ii) and (iii) are satisfied. ■

We are now ready to prove

THEOREM 1.3. *Assume MA. Then  $U^*(2^\omega, \lambda, \omega_1)$  for  $\lambda < 2^\omega$ .*

Proof. Let  $\mathcal{L}$  be a strongly Lusin set. Denote by  $\mathcal{B}$  the family  $\{B \cap \mathcal{L} : B \text{ is a Borel subset of the reals}\}$ . Clearly  $\mathcal{B}$  is a  $\sigma$ -algebra on  $\mathcal{L}$ . Denote by  $m$  the Lebesgue measure. We define for  $A \in \mathcal{B}$

$$f(A) = m(B) \quad \text{if} \quad A = B \cap \mathcal{L}.$$

Since  $\mathcal{L}$  is a strongly Lusin set, the function  $f$  is well defined. Indeed, take  $B_1, B_2 \in \mathcal{L}$ .  $A = B_1 \cap \mathcal{L} = B_2 \cap \mathcal{L}$ . Then  $(B_1 \Delta B_2) \cap \mathcal{L} = \emptyset$ ; hence  $m(B_1 \Delta B_2) = 0$  and finally  $m(B_1) = m(B_2)$ .

The function  $f$  is an atomless measure on  $\mathcal{B}$ , and  $\mathcal{B}/I_f$  with the usual distance is a separable space. Applying Lemma 1.1, we conclude that for every family  $\{I_\alpha: \alpha < \lambda\}$ ,  $\lambda < 2^\omega$ , of ideals on  $\mathcal{L}$  compatible with  $I_f$  we have  $\bigcup_{\alpha < \lambda} (I_\alpha \cup I_\alpha^*) \neq P(\mathcal{L})$ .

Since  $|\mathcal{L}| = 2^\omega$ , it is sufficient to show that every uniform ideal on  $\mathcal{L}$  is compatible with  $I_f$ .

It turns out that every uniform ideal  $I$  on  $\mathcal{L}$  contains  $I_f$ . Indeed, if  $f(X) = 0$  for  $X \in \mathcal{L}$ , then  $|X \cap \mathcal{L}| = |X| < 2^\omega$ . Since  $I$  is uniform,  $X \in I$ . This completes the proof. ■

Our next theorem gives some information about sets of ideals on cardinals greater than  $2^\omega$ .

**THEOREM 1.4.** *Let  $\theta$  be the first cardinal carrying a  $2^\omega$ -complete  $2^\omega$ -saturated ideal. Assume MA. Then  $2^\omega < \kappa < \theta$  implies  $U(\kappa, \lambda, 2^\omega)$  for  $\lambda < 2^\omega$ .*

*Proof.* Let  $I$  be a  $2^\omega$ -complete ideal in  $\kappa$ . Since  $\kappa < \theta$ , there exists a pairwise disjoint partition  $\{A_g: g \in 2^\omega\}$  of  $\kappa$  such that  $A_g \notin I$ . Let  $A_B = \bigcup_{g \in B} A_g$  for Borel  $B \subset 2^\omega$ .  $\mathcal{B}' = \{A_B: B \text{ — Borel subset of } 2^\omega\}$  is a  $\sigma$ -algebra on  $\kappa$ . Let  $\mathcal{B} = \{X \Delta N: X \in \mathcal{B}', N \in I\}$ . We define for  $Y \in \mathcal{B}$ ,  $Y = A_B \Delta N$ ,

$$f(Y) = m(B).$$

It is easy to see that  $f$  is an atomless measure on  $\mathcal{B}$  and  $I_f \supset I$ . Also  $\mathcal{B}/I_f$  is separable.

For  $\lambda < 2^\omega$ , let  $\{I_\alpha: \alpha < \lambda\}$  be an arbitrary family of  $2^\omega$ -complete ideals on  $\kappa$ . For every  $I_\alpha$  let  $f_\alpha$  be the above atomless measure. It suffices to show that  $\bigcup_{\alpha < \lambda} (I_{f_\alpha} \cup I_{f_\alpha}^*) \neq P(\kappa)$ .

We construct the following sequence of families of ideals:

Consider the sequence  $\{I_{f_\alpha}: \alpha < \lambda\}$ . Put  $I^0 = I_{f_0}$ . Let  $J_\eta = \{I_{f_\alpha}: I_{f_\alpha} \text{ is compatible with } I^0\}$ . If  $I^\xi, J_\xi$  are defined for  $\xi < \eta$ , let  $I^\eta$  be the first  $I_{f_\alpha}$  which is incompatible with any  $I^\xi$  for  $\xi < \eta$  and

$$J_\eta = \{I_{f_\alpha}: I_{f_\alpha} \notin \bigcup_{\xi < \eta} J_\xi \text{ and } I_{f_\alpha} \text{ is compatible with } I^\eta\}.$$

We proceed in this way for all  $\eta < \lambda$ . Then we define  $\tilde{J}_\xi = \{I^\xi \cup I_{f_\alpha}: I_{f_\alpha} \in J_\xi\}$  for  $\xi < \lambda$ . Clearly,  $I^\xi \subset \bigcap \tilde{J}_\xi$  and it follows from the construction that the families  $\tilde{J}_\xi: \xi < \lambda$  are pairwise incompatible. Now it follows from Lemma 1.1 that, for every  $\xi < \lambda$ ,  $\bigcup \tilde{J}_\xi \cup \bigcup J_\xi^* \neq P(\kappa)$ . The assumptions of Lemma 1.2 are fulfilled and hence  $\bigcup_{\xi < \lambda} (\bigcup \tilde{J}_\xi \cup \bigcup J_\xi^*) \neq P(\kappa)$  and we get  $\bigcup_{\alpha < \lambda} (I_\alpha \cup I_\alpha^*) \neq P(\kappa)$ . ■

**2. Applications to the countable case.** We begin with the following fact connecting properties  $U$  and  $U^*$ :

**PROPOSITION 2.1.** *Let  $\lambda < \mu \leq \kappa$  be uncountable cardinals. Then  $U(\kappa, \lambda, \mu)$  iff  $\forall \alpha [\mu \leq \alpha \leq \kappa \rightarrow U^*(\alpha, \lambda, \mu)]$ .*

*Proof.* In both cases we argue by contradiction:

⇒ Assume that  $\alpha < \kappa$  is such that  $\{I_\xi: \xi < \lambda\}$  are uniform  $\mu$ -complete ideals on  $\alpha$  such that  $\bigcup_{\xi < \lambda} (I_\xi \cup I_\xi^*) = P(\alpha)$ . Let  $J_\xi = \{A \subset \kappa: A \cap \alpha \in I_\xi\}$ . Clearly,

$$\bigcup_{\xi < \lambda} (J_\xi \cup J_\xi^*) = P(\kappa) \text{ and } J_\xi \text{ are } \mu\text{-complete, a contradiction.}$$

⇐ Let  $\{I_\xi: \xi < \lambda\}$  be  $\mu$ -complete ideals on  $\kappa$  such that  $\bigcup_{\xi < \lambda} (I_\xi \cup I_\xi^*) = P(\kappa)$ .

Let  $\mathcal{A} = \{\text{ch}(I_\xi): \xi < \lambda\}$ . We enumerate the set  $\mathcal{A}: \{a_\eta: \eta < \gamma\}$ , where  $\gamma \leq \lambda$ . Let  $\{I'_\eta: \xi < \lambda\}$  be the family of those ideals which have character  $a_\eta$  (it is possible that some of them appear in the enumeration several times).

For  $I'_\eta$  let  $A'_\eta$  be a set of cardinality  $a_\eta$  such that  $A'_\eta \notin I'_\eta$  and let  $A^\eta = \bigcup_{\xi < \lambda} A'^\eta_\xi$ .

Hence  $|A^\eta| = a_\eta$  and  $A^\eta \notin I'_\eta$  for  $\xi < \lambda$ .

Consider  $J'_\xi = \{X \subset \kappa: X \cap A_\eta \in I'_\eta\}$ .  $J'_\xi$  are  $\mu$ -complete ideals. Write  $J^\eta = \{J'_\xi: \xi < \lambda\}$ . The families  $J^\eta: \eta < \lambda$  are pairwise incompatible and by the assumption  $\bigcup J^\eta \cup \bigcup J^{\eta*} \neq P(\kappa)$ . Hence by Lemma 1.2 we get  $\bigcup_{\xi, \eta} (J'_\xi \cup I'^\eta_\xi) \neq P(\kappa)$ , and thus  $\bigcup_{\xi, \eta} (I'_\xi \cup I'^\eta_\xi) \neq P(\kappa)$ , contrary to our assumption. ■

**THEOREM 2.2.** *Assume that  $2^\omega$  is the first cardinal carrying a  $\sigma$ -complete  $\sigma$ -saturated ideal. Then  $U(2^\omega, \omega, \omega_1)$ .*

*Proof.* The theorem follows from the Erdős–Alaoglu theorem, and  $U^*(2^\omega, \omega, \omega_1)$  by the above proposition where  $\kappa = 2^\omega$ ,  $\lambda = \omega$ ,  $\mu = \omega_1$ . ■

Ulam's problem in the countable case (i.e.  $U(\kappa, \omega, \mu)$ ) is closely connected with the existence of ideals  $I$  on  $\kappa$  such that  $P(\kappa)/I$  has a countable dense set. Such ideals are called separable. Actually it is proved in [7] that  $U^*(\kappa, \omega, \omega_1)$  iff no uniform ideal on  $\kappa$  is separable. A closer inspection of this proof gives, for every  $\mu \leq \kappa$ ,  $U(\kappa, \omega, \mu)$  iff no  $\mu$ -complete ideal on  $\kappa$  is separable. Thus the investigation of ideals  $I$  such that  $P(\kappa)/I$  has a dense set of a given cardinality seems to be interesting.

**PROPOSITION 2.3.** *Let  $2^\lambda < \kappa < 1st$  measurable cardinal. Then  $P(\kappa)/I$  does not have dense sets of cardinality  $\lambda$  for any  $(2^\lambda)^+$ -complete ideal  $I$  on  $\kappa$ .*

*Proof.* Let  $I$  be a  $(2^\lambda)^+$ -complete ideal on  $\kappa$ . Let  $s: \lambda \rightarrow P(\kappa)$ ; a function  $t: \lambda \rightarrow P(\kappa)$  will be called a flip of  $s$  iff, for all  $\alpha < \lambda$ ,  $t(\alpha) = s(\alpha)$  or  $t(\alpha) = \kappa - s(\alpha)$ . Let  $F(s)$  denote the family of all flips of  $s$ . Clearly,  $|F(s)| = 2^\lambda$ . By definition  $\bigcup_{u \in F(s)} u(\xi) = \kappa$ ; hence there exists a  $u \in F(s)$  such that  $\bigcap_{\xi < \lambda} u(\xi) \notin I$ .

Assume that  $s = \{s(\xi): \xi < \lambda\}$  is such that  $\{[s(\xi)]: \xi < \lambda\}$  is dense in  $P(\kappa)/I$ . Take a flip  $u$  of  $s$  such that  $\bigcap_{\xi < \lambda} u(\xi) \notin I$ . Hence there is an  $s(\eta)$  such that  $s(\eta) \subset \bigcap_{\xi < \lambda} u(\xi) \pmod{I}$ , but  $P(\kappa)/I$  is atomless, a contradiction. ■

**COROLLARY 2.4.** *Let  $2^\omega < \kappa < 1st$  measurable cardinal. Then  $U(\kappa, \omega, (2^\omega)^+)$ .* ■

We conclude this section with the following proposition, pointed out by R. Sztencel.

PROPOSITION 2.5. Let  $\{f_n: n \in \omega\}$  be a family of atomless measures on  $2^\omega$  such that  $\text{Dom} f_n \neq 2^\omega$ . Then there exists a subset of  $2^\omega$  non-measurable with respect to any of them.

Proof. Use the proof of Lemma 1.1. Notice that each atomless measure  $f_n$  can be extended to an outer atomless measure  $f_n^*$ . Consider  $h = \sum_{n=1}^{\infty} (1/2^n) f_n^*$ . Then  $h$  is an atomless outer measure and if  $I = \{A \subset 2^\omega: h(A) = 0\}$ , then  $P(2^\omega)/I$  with the metric  $\varrho([A], [B]) = h(AB)$  forms a complete space. ■

3. Some remarks on consistency. Our Theorems 1.3 and 1.4 give some information about the consistency of sentences  $U(\kappa, \lambda, \mu)$  for uncountable  $\lambda$ .

PROPOSITION 3.1. (i) Let  $\kappa$  be a regular uncountable cardinal and  $\lambda < \kappa$ . Then

$$\text{Con}(\text{ZFC}) \rightarrow \text{Con}(\text{ZFC} + U^*(\kappa, \lambda, \omega_1)).$$

(ii) Let  $\theta$  be the first cardinal carrying a  $2^\omega$ -complete  $2^\omega$ -saturated ideal and  $\lambda < \mu = \text{cf} \mu \leq \kappa$ . Then

$$\text{Con}(\text{ZFC}) \rightarrow \text{Con}(\text{ZFC} + U(\kappa, \lambda, \mu)).$$

Proof. (i) We force  $\text{MA} + 2^\omega = \kappa$  and apply Theorem 1.3.

(ii) We force  $\text{MA} + 2^\omega = \mu$  and apply Theorem 1.4. ■

Our next remark refers to the countable case. It is a consequence of a result of R. Laver (cf. [3]), namely, that  $\text{Con}(\text{ZFC} + \text{a measurable cardinal exists})$  implies  $\text{Con}(\text{ZFC} + 2^\omega \text{ carries a } 2^\omega\text{-complete } \sigma\text{-saturated ideal} + U(2^\omega, \lambda, \omega_1) \text{ for } \lambda < 2^\omega)$ . The proof, however, does not seem to generalize so as to allow the real-valued measurability of  $2^\omega$  even if  $\lambda = \omega$ . In view of that, consider

PROPOSITION 3.2.  $\text{Con}(\text{ZFC} + \text{a measurable cardinal exists}) \rightarrow \text{Con}(\text{ZFC} + 2^\omega \text{ is real-valued measurable} + U(2^\omega, \omega, \omega_1))$ .

Proof. It is possible to make  $2^\omega$  real-valued measurable without any cardinal carrying a  $\sigma$ -complete  $\sigma$ -saturated ideal below. Hence our proposition follows from Theorem 2.2. ■

4. Problems. We close our paper with a list of open problems.

A. Is it possible to prove in ZFC that  $U(2^\omega, \omega, \omega_1)$ ?

In view of Proposition 2.1 Problem A is equivalent to the question whether  $\forall \alpha < 2^\omega U^*(\alpha, \omega, \omega_1)$ ? On the other hand, by Taylor's result and Corollary 2.4, we have  $U(\kappa, \omega, \kappa)$  for all  $\kappa$  s.t.  $2^\omega < \kappa < 1^{\text{st}}$  measurable cardinal. This yields the following problem, less general than A:

B. Is it possible to prove in ZFC that  $U(\kappa, \omega, \kappa)$  for all  $\kappa < 2^\omega$ ?

Of course, in view of the Erdős-Alaoglu theorem, problems A and B are interesting only in the case where  $2^\omega$  is large.

What about results of the type:  $\text{non } U^*(\kappa, \kappa, \omega_1)$ ? The only one known is due to Magidor (cf. [7]): if there exists a huge cardinal, then  $\text{Con}(\text{non } U^*(\omega_3, \omega_3, \omega_1))$ .

C. Is  $\text{non } U^*(2^\omega, 2^\omega, \omega_1)$  consistent with ZFC?

Notice that if we change  $\text{non } U^*(2^\omega, 2^\omega, \omega_1)$  into  $\text{non } U(2^\omega, 2^\omega, \omega_1)$ , problem C has an easy affirmative answer. Finally, notice that for all  $\kappa: \text{non } U(\kappa, 2^\kappa, \omega_1)$ . This yields the following problem:

D. Is  $U(\kappa, \kappa^+, \omega_1)$  consistent with ZFC for some  $\kappa$  (e.g.  $\kappa = 2^\omega$ )?

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Accepté par la Rédaction le 23. 7. 1979