

# Quasi-invariant measures for continuous group actions

Alexander S. Kechris

*Dedicated to Simon Thomas on his 60th birthday*

ABSTRACT. The class of ergodic, invariant probability Borel measure for the shift action of a countable group is a  $G_\delta$  set in the compact, metrizable space of probability Borel measures. We study in this paper the descriptive complexity of the class of ergodic, quasi-invariant probability Borel measures and show that for any infinite countable group  $\Gamma$  it is  $\mathbf{\Pi}_3^0$ -hard, for the group  $\mathbb{Z}$  it is  $\mathbf{\Pi}_3^0$ -complete, while for the free group  $\mathbb{F}_\infty$  with infinite, countably many generators it is  $\mathbf{\Pi}_\alpha^0$ -complete, for some ordinal  $\alpha$  with  $3 \leq \alpha \leq \omega + 2$ . The exact value of this ordinal is unknown.

## 1. Introduction

For any Polish space  $X$ , let  $P(X)$  be the Polish space of probability Borel measures on  $X$  with the usual topology (see, e.g., [K, 17.E]). It is compact, metrizable, if  $X$  is compact, metrizable. Any  $f: X \rightarrow Y$  induces the map  $f_*: P(X) \rightarrow P(Y)$ , defined by  $f_*(\mu)(B) = \mu(f^{-1}(B))$ .

If  $E$  is an equivalence relation on  $X$ , a measure  $\mu \in P(X)$  is **ergodic** for  $E$  if for any Borel  $E$ -invariant set  $A \subseteq X$ ,  $\mu(A) \in \{0, 1\}$ . We denote by  $\text{ERG}_E$  the set of such measures. Similarly if  $a: \Gamma \times X \rightarrow X$  is an action of a group  $\Gamma$  on  $X$ , a measure  $\mu$  is ergodic for  $a$  if for any invariant under  $a$  Borel set  $A$ , we have  $\mu(A) \in \{0, 1\}$ . We denote again

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by  $\text{ERG}_a$  the set of such measures. Clearly  $\text{ERG}_a = \text{ERG}_{E_a}$ , where  $E_a$  is the equivalence relation induced by (the orbits of) the action  $a$ .

Consider now a continuous action  $a$  of a countable (discrete) group  $\Gamma$  on a compact, metrizable space  $K$ . If  $a$  is understood from the context, we write  $\gamma \cdot x$  instead of  $a(\gamma, x)$ . We also let  $\gamma^a(x) = a(\gamma, x)$ . It is a standard fact that the set  $\text{INV}_a$  of invariant measures for  $a$  is closed in  $P(K)$  and the set  $\text{EINV}_a$  of invariant, ergodic measures for  $a$  is  $G_\delta$  in  $P(K)$  (see, e.g., [G, Theorem 4.2]).

Recall that  $\mu \in P(K)$  is called **quasi-invariant** for the action  $a$  if for any  $\gamma \in \Gamma$ ,  $\gamma \cdot \mu \sim \mu$ , where  $\sim$  denotes measure equivalence and  $\gamma \cdot \mu = (\gamma^a)_*(\mu)$ . Denote by  $\text{QINV}_a$  the set of quasi-invariant measures for  $a$  and by  $\text{EQINV}_a$  the subset of ergodic, quasi-invariant measures for  $a$ . Since the relation  $\sim$  of measure equivalence is  $\mathbf{\Pi}_3^0$  in  $P(K)^2$ , it follows that  $\text{QINV}_a$  is  $\mathbf{\Pi}_3^0$  in  $P(K)$ . From a (more general) result of Ditzien in [D], it follows that  $\text{ERG}_a$  is Borel and, again from a (more general) result in Louveau-Mokobodzki [LM, page 4823], this can be improved to  $\text{ERG}_a \in \mathbf{\Pi}_{\omega+2}^0$ . Thus  $\text{EQINV}_a = \text{ERG}_a \cap \text{QINV}_a$  is also  $\mathbf{\Pi}_{\omega+2}^0$  in  $P(K)$ .

In this paper we are interested in the Borel complexity of the sets  $\text{QINV}_a$  and  $\text{EQINV}_a$ . To avoid technical complications involving the topology of  $K$ , we will consider here the case where  $K$  is 0-dimensional and thus can be viewed as a closed subspace of the Cantor space  $\mathcal{C} = 2^{\mathbb{N}}$ . Under these circumstances, the action  $a$  of  $\Gamma$  on  $K$  can be topologically embedded, via the map  $f(x) = (\gamma^{-1} \cdot x)_\gamma$ , into the shift action  $s_\Gamma$  of  $\Gamma$  on  $\mathcal{C}^\Gamma$ . Therefore  $\text{QINV}_a$  and  $\text{EQINV}_a$  are Wadge reducible, via the continuous map  $\mu \mapsto f_*(\mu)$ , to  $\text{QINV}_{s_\Gamma}$  and  $\text{EQINV}_{s_\Gamma}$ , resp. Recall that if  $A \subseteq X, B \subseteq Y$ , then  $A$  is **Wadge reducible** to  $B$  if there is a continuous function  $f: X \rightarrow Y$  such that  $A = f^{-1}(B)$ . In this case we put  $A \leq_W B$ . We will thus focus our attention on the study of the Borel complexity of the quasi-invariant and ergodic, quasi-invariant measures for the shift action. For convenience we write

$$\text{QINV}_\Gamma = \text{QINV}_{s_\Gamma}, \text{ERG}_\Gamma = \text{ERG}_{s_\Gamma}, \text{EQINV}_\Gamma = \text{EQINV}_{s_\Gamma}.$$

We prove below the following results, where for a class  $\Phi$  of sets in Polish spaces, a set  $A \subseteq X$ ,  $X$  a Polish space, is called  **$\Phi$ -hard** if for any  $B \subseteq Y$ ,  $Y$  a 0-dimensional Polish space, with  $B \in \Phi$ , we have  $B \leq_W A$ . If in addition  $A \in \Phi$ , then  $A$  is called  **$\Phi$ -complete**.

**THEOREM 1.** *For any infinite, countable group  $\Gamma$ ,  $\text{QINV}_\Gamma$  is  $\mathbf{\Pi}_3^0$ -complete and  $\text{ERG}_\Gamma, \text{EQINV}_\Gamma$  are  $\mathbf{\Pi}_3^0$ -hard.*

**THEOREM 2.** *The set  $\text{EQINV}_\mathbb{Z}$  is  $\mathbf{\Pi}_3^0$ -complete.*

**THEOREM 3.** *Let  $\mathbb{F}_\infty$  be the group with infinite, countably many generators. Then there is a countable ordinal  $\alpha_\infty \geq 3$  such that the set  $\text{EQINV}_{\mathbb{F}_\infty}$  is  $\mathbf{\Pi}_{\alpha_\infty}^0$ -complete.*

Thus  $3 \leq \alpha_\infty \leq \omega + 2$ .

**Problem 4.** *Calculate  $\alpha_\infty$ .*

We note that from Theorem 3 it follows that  $\text{EQINV}_\Gamma \in \mathbf{\Pi}_{\alpha_\infty}^0$ , for any countable group  $\Gamma$ .

**Remark 5.** The proof of Theorem 3 in Section 4 below also shows that for any countable group  $\Gamma$  that can be mapped onto the direct sum of infinite, countably many copies of itself, there is a countable ordinal  $\alpha_\Gamma$  (thus  $3 \leq \alpha_\Gamma \leq \omega + 2$ ) such that  $\text{EQINV}_\Gamma$  is  $\mathbf{\Pi}_{\alpha_\Gamma}^0$ -complete.

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## 2. Proof of Theorem 1

We first note the following standard fact.

**Lemma 2.1.** *For any continuous action  $a$  of a countable group  $\Gamma$  on a compact, metrizable space  $K$ ,  $\text{ERG}_a \leq_W \text{EQINV}_a$ .*

**PROOF.** Let  $\Gamma = \{\gamma_n : n \in \mathbb{N}\}$ . The map  $\mu \in P(K) \mapsto \sum_n 2^{-(n+1)} \gamma_n \cdot \mu \in P(K)$  is a continuous reduction of  $\text{ERG}_a$  to  $\text{EQINV}_a$ .  $\square$

Thus to complete the proof of Theorem 1, it is enough to show that  $\text{QINV}_\Gamma$  is  $\mathbf{\Pi}_3^0$ -complete and that  $\text{ERG}_\Gamma$  is  $\mathbf{\Pi}_3^0$ -hard.

**(A)**  $\text{QINV}_\Gamma$  is  $\mathbf{\Pi}_3^0$ -complete.

Let  $X$  be a perfect Polish space and  $\Gamma$  an infinite, countable group, which acts freely and continuously on  $X$ . Put

$$\begin{aligned} S &= \{(x_n) \in X^\mathbb{N} : \{x_n : n \in \mathbb{N}\} \text{ is } \Gamma\text{-invariant}\} \\ &= \{(x_n) \in X^\mathbb{N} : \forall n \forall \gamma \exists m (\gamma \cdot x_n = x_m)\} \end{aligned}$$

**Proposition 2.2.**  *$S$  is not  $G_\delta$ .*

**PROOF.** First notice that  $S$  is dense: Given  $U_0, \dots, U_{k-1}$  non- $\emptyset$  open in  $X$  consider  $U_0 \times \dots \times U_{k-1} \times X^\mathbb{N}$ . We will show that it intersects  $S$ . Pick  $x_i^0 \in U_i, i < k$ . Then clearly there are  $x_k^0, x_{k+1}^0, \dots$  such that  $(x_n^0) \in S$ .

So if  $S$  is  $G_\delta$ , it is comeager. We will show that there is a dense  $G_\delta$  set  $G$  such that  $G \cap S = \emptyset$ , a contradiction.

Let  $\gamma \neq 1, \gamma \in \Gamma$  and put

$$G = \{(x_n) : \forall m(\gamma \cdot x_0 \neq x_m)\}.$$

Clearly  $G \cap S = \emptyset$ . Now

$$G = \bigcap_m G_m, \text{ where}$$

$$G_m = \{(x_n) : \gamma \cdot x_0 \neq x_m\}.$$

Clearly  $G_m$  is dense, open, so  $G$  is comeager.  $\square$

Let now  $K$  be perfect, compact, metrizable and let  $a$  be a free, continuous action of  $\Gamma$  on  $K$ .

**Proposition 2.3.** *QINV $_a$  is not  $G_\delta$  in  $P(K)$ .*

PROOF. It is enough to find a continuous function

$$F: K^\mathbb{N} \rightarrow P(K)$$

such that  $F^{-1}(\text{QINV}_a) = S$ , where  $S$  is as above for  $(K, \Gamma)$ .

Put

$$F((x_n)) = \sum_{n=0}^{\infty} \frac{1}{2^{n+1}} \delta_{x_n},$$

where  $\delta_x$  is the Dirac measure at  $x \in K$ .

*Claim.  $F$  is continuous.*

*Proof.* We need to check that if  $f \in C(K)$ , and  $(x_n^i) \rightarrow (x_n)$  in  $K^\mathbb{N}$ , then  $F((x_n^i))(f) = \sum_{n=0}^{\infty} \frac{1}{2^{n+1}} f(x_n^i) \rightarrow F((x_n))(f) = \sum_{n=0}^{\infty} \frac{1}{2^{n+1}} f(x_n)$ , which is clear as  $f(x_n^i) \rightarrow f(x_n), \forall n$ .

Claim.  $F^{-1}(\text{QINV}_\Gamma) = S$ .

Proof. If  $(x_n) \in S$ , then clearly  $\gamma \cdot (F(x_n)) \sim F((x_n)), \forall \gamma \in \Gamma$ . Conversely assume  $(x_n) \notin S$ . Let then  $n, \gamma$  be such that  $\forall m(\gamma \cdot x_n \neq x_m)$ . Then  $\gamma \cdot F((x_n)) \not\sim F((x_n))$ .  $\square$

Thus we have shown:

**Proposition 2.4.** *Let  $a$  be a continuous and free action of an infinite countable group  $\Gamma$  on the perfect, compact metrizable space  $K$ . Then QINV $_a$  is not  $G_\delta$  in  $P(K)$ .*

Let now  $Q = \{x \in \mathcal{C} : x(n) = 0 \text{ for all but finitely many } n\}$ . Then  $Q$  is  $F_\sigma$  in the Cantor space  $\mathcal{C}$  and for any Polish space  $X$  and Borel set  $A \subseteq X$ , if  $A$  is not  $G_\delta$ , then  $Q \leq_W A$  (see [K, 24.20 and 22.13]). Thus we have:

**Corollary 2.5.** *Let  $a$  be a continuous and free action of an infinite, countable group  $\Gamma$  on the perfect, compact metrizable space  $K$ . Then there is a continuous function  $f: \mathcal{C} \rightarrow P(K)$  with  $f^{-1}(\text{QINV}_a) = Q$ .*

Consider now the set  $Q^{\mathbb{N}} \subseteq \mathcal{C}^{\mathbb{N}}$ . It is known that  $Q^{\mathbb{N}}$  is a  $\mathbf{\Pi}_3^0$ -complete set (see [K, page 179] where this set is denoted by  $P_3$ ). Let now  $K = \mathcal{C}^{\Gamma}$  with the shift action. By a result of Gao-Jackson-Seward [GJS, 3.7], there are infinitely many, pairwise disjoint, invariant compact subsets  $K_n$  of  $K$  on which  $\Gamma$  acts minimally and freely. Note that each  $K_n$  is perfect. By the preceding corollary, there is a continuous function  $f_n: \mathcal{C} \rightarrow P(K_n)$  such that  $f_n^{-1}(\text{QINV}_{a_n}) = Q$ , where  $a_n$  is the restriction of the shift action to  $K_n$ . Define now  $f: \mathcal{C}^{\mathbb{N}} \rightarrow P(K)$  by  $f((x_n)) = \sum_n \frac{1}{2^{n+1}} f_n(x_n)$ . Then  $f$  is continuous and  $f^{-1}(\text{QINV}_{\Gamma}) = Q^{\mathbb{N}}$ , so  $\text{QINV}_{\Gamma}$  is  $\mathbf{\Pi}_3^0$ -complete.

(B)  $\text{ERG}_{\Gamma}$  is  $\mathbf{\Pi}_3^0$ -hard.

This follows from the following more general result, where a Borel equivalence relation  $E$  on a Polish space  $X$  is **smooth** if there is a Borel map  $f: X \rightarrow Y$ ,  $Y$  a Polish space, such that  $xEy \iff f(x) = f(y)$ .

**THEOREM 2.6.** *Let  $E$  be a non-smooth, Borel equivalence relation on a Polish space  $X$ . Then  $\text{ERG}_E$  is  $\mathbf{\Pi}_3^0$ -hard.*

**PROOF.** Let  $E_0^k$  be the equivalence relation of  $k^{\mathbb{N}}$  given by

$$(x_n)E_0^k(y_n) \iff \exists n \forall m \geq n (x_m = y_m).$$

Then by [HKL],  $E_0^3$  can be continuously embedded, say by the function  $f: 3^{\mathbb{N}} \rightarrow X$ , into  $E$ . The function  $f_*$  from  $P(3^{\mathbb{N}})$  to  $P(X)$  is continuous and  $\mu$  is ergodic for  $E_0^3$  iff  $f_*(\mu)$  is ergodic for  $E$ . It is thus enough to prove this result for  $E = E_0^3$ .

Consider the  $\mathbf{\Pi}_3^0$ -complete set  $P_3 = Q^{\mathbb{N}} \subseteq \mathcal{C}^{\mathbb{N}}$ , as in the paragraph following Corollary 2.5. We will define a continuous function  $f: \mathcal{C}^{\mathbb{N}} \times \mathcal{C} \rightarrow 3^{\mathbb{N}}$  as follows:

Fix a bijection  $\langle \cdot, \cdot \rangle: \mathbb{N}^2 \rightarrow \mathbb{N}$ . Define first a function  $\bar{f}$  by:

$$\bar{f}((a_k), x)(\langle n, m \rangle) = x(n+m), \text{ if } a_n(m) = 0; x|_{[n, n+m]}, \text{ if } a_n(m) = 1.$$

Let then  $f((a_k), x) = y$ , where letting  $y_n(m) = y(\langle n, m \rangle)$ ,  $y_n$  is equal to:

$$2 \bar{f}((a_k), x)(\langle n, 0 \rangle) 2 \bar{f}((a_k), x)(\langle n, 1 \rangle) 2 \cdots 2 \bar{f}((a_k), x)(\langle n, m \rangle) 2 \cdots,$$

which is the concatenation of 2 followed by  $\bar{f}((a_k), x)(\langle n, 0 \rangle)$  followed by 2 followed by  $\bar{f}((a_k), x)(\langle n, 1 \rangle) \dots$

Since  $y(\langle n, m \rangle)$  depends only on  $a_n(l)$ , for  $l \leq m$ , and  $x(n), \dots, x(n+m)$ , it is clear that  $f$  is continuous.

It is also clear that for each fixed  $(a_k)$ , the section  $f_{(a_k)}(x) = f((a_k), x)$  is injective. For each  $(a_k) \in \mathcal{C}^{\mathbb{N}}$  let now

$$\mu((a_k)) = (f_{(a_k)})_*(\lambda),$$

where  $\lambda$  is the usual product measure on  $\mathcal{C}$ . The function  $\mu: \mathcal{C}^{\mathbb{N}} \rightarrow P(3^{\mathbb{N}})$  is continuous, so its is enough to show that

$$(a_k) \in P_3 \iff \mu((a_k)) \in \text{ERG}_{E_0^3}.$$

(A) Let  $(a_k) \in P_3$ . We claim then that  $x E_0^2 y \implies f_{(a_k)}(x) E_0^3 f_{(a_k)}(y)$ . Indeed, if  $x E_0 y$ , say  $x(k) = y(k)$  for all  $k \geq n_0$ , then for  $n \geq n_0$ , clearly  $f_{(a_k)}(x)(\langle n, m \rangle) = f_{(a_k)}(y)(\langle n, m \rangle)$ ,  $\forall m$ . Let also  $m$  be large enough so that  $a_n(m) = 0$ , for all  $n < n_0$  and all  $m \geq m_0$ . Then for some  $k_0$  and all  $m \geq k_0, n < n_0$ , we have  $f_{(a_k)}(x)(\langle n, m \rangle) = f_{(a_k)}(y)(\langle n, m \rangle)$ , so  $f_{(a_k)}(x) E_0^3 f_{(a_k)}(y)$ .

Thus if  $A \subseteq 3^{\mathbb{N}}$  is Borel,  $E_0^3$ -invariant, then  $f_{(a_k)}^{-1}(A)$  is Borel  $E_0^2$ -invariant, so, since  $\lambda$  is ergodic for  $E_0^2$ , it has  $\lambda$ -measure 0 or 1, and thus  $A$  has  $\mu((a_k))$ -measure 0 or 1. So  $\mu((a_k)) \in \text{ERG}_{E_0^3}$ .

(B) Let  $(a_k) \notin P_3$ . Fix then  $n_0$  and  $1 < m_0 < m_1 < m_2 \dots$  be such that  $a_{n_0}(m_i) = 1, \forall i$ . Fix also a tree  $T \subseteq 2^{<\mathbb{N}}$  such that  $0 < \lambda([T]) < 1$ . Put

$$B = \bigcup_{s \in 2^{n_0}} N_s \star [T],$$

where for  $s \in 2^{n_0}$ :

$$N_s \star [T] = \{a \in \mathcal{C} : s \subseteq a \text{ \& } (a_{n_0}, a_{n_0+1}, \dots) \in [T]\}.$$

Then  $\lambda(B) = \lambda([T]) \in (0, 1)$ . Put  $f_{(a_k)}(B) = C$  and  $A = [C]_{E_0^3}$ . Then  $A$  is Borel,  $E_0^3$ -invariant and we will show that  $f_{(a_k)}^{-1}(A) = B$ , so that  $\mu((a_k))(A) \in (0, 1)$ , and thus  $\mu((a_k))$  is not ergodic for  $E_0^3$ , completing the proof.

Let  $f_{(a_k)}(x) \in A$  and choose  $y \in B$  such that  $f_{(a_k)}(x) E_0^3 f_{(a_k)}(y)$ . Then, in particular, if  $f_{(a_k)}(x) = (x_n), f_{(a_k)}(y) = y_n$ , we have  $x_{n_0} E_0^3 y_{n_0}$ . Now  $x_{n_0} = 2 s_0 2 s_1 \dots, y_{n_0} = 2 t_0 2 t_1 \dots$ , where for each  $i, s_i, t_i$  are binary sequences of the same length. Let then  $k$  be such that for all  $i \geq k, s_i = t_i$ . If  $m_j \geq k$ , then  $t_{m_j} = (y_{n_0}, \dots, y_{n_0+m_j})$  and so  $s_{m_j} = t_{m_j} \in T$ . Since also  $s_{m_j} = (x_{n_0}, \dots, x_{n_0+m_j})$ , we have that  $(x_{n_0}, x_{n_0+1}, \dots) \in [T]$ , i.e.,  $x \in B$ .  $\square$

### 3. Proof of Theorem 2

Ditzen [D, page 47] shows that  $\text{EQINV}_{\mathbb{Z}}$  is  $\mathbf{\Pi}_3^0$  and thus by Theorem 1 it is  $\mathbf{\Pi}_3^0$ -complete.

#### 4. Proof of Theorem 3

Theorem 3 will follow from the next proposition:

**Proposition 4.1.** *Let  $X$  be a Polish space and let  $A \subseteq X$ . If  $A \leq_W \text{ERG}_{\mathbb{F}_\infty}$ , then  $A^{\mathbb{N}}(\subseteq X^{\mathbb{N}}) \leq_W \text{ERG}_{\mathbb{F}_\infty}$ .*

PROOF. Recall that for any countable Borel equivalence relation  $E$ , we denote by  $\text{ERG}_E$  the set of probability Borel measures that are ergodic for  $E$ .

**Lemma 4.2.** *Let  $E_n$  be a countable Borel equivalence relation in the Polish space  $X_n$  and let  $\mu_n$  be a probability Borel measure on  $X_n$ . Let  $E_\infty$  be the following equivalence relation on  $X^{\mathbb{N}}$ :*

$$(x_n)E_\infty(y_n) \iff \forall n(x_n E_n y_n) \ \& \ \exists m \forall n \geq m(x_n = y_n).$$

Then

$$\prod_n \mu_n \in \text{ERG}_{E_\infty} \iff \forall n(\mu_n \in \text{ERG}_{E_n}).$$

PROOF.  $\implies$  : Put  $\mu = \prod_n \mu_n$ . Let  $A \subseteq X_n$  be Borel and  $E_n$ -invariant. Let  $B = X_0 \times \cdots \times X_{n-1} \times A \times X_{n+1} \times \cdots$ . Then  $B$  is Borel and  $E_\infty$ -invariant, so  $\mu_n(A) = \mu(B) \in \{0, 1\}$ .

$\impliedby$  : Assume that each  $\mu_n$  is ergodic for  $E_n$ . Let  $A \subseteq \prod_n X_n$  be Borel and  $E_\infty$ -invariant. For each Borel set  $B \subseteq \prod_n X_n$ , let  $\nu(B) = \mu(A \cap B)$ . If we can show that for each Borel cylinder  $B \subseteq \prod_n X_n$ ,  $\nu(B) = \mu(A)\mu(B)$ , then since the class of all Borel sets  $B$  with the property that  $\nu(B) = \mu(A)\mu(B)$  is closed under complements and countable disjoint unions, by the  $\pi - \lambda$  Theorem (see, e.g., [K, 10.1, iii]) it contains all Borel sets, and in particular  $A$ , so  $\nu(A) = \mu(A) = \mu(A)^2$ , thus  $\mu(A) \in \{0, 1\}$ .

Let then  $B = D \times \prod_{i \geq n} X_i$  be a Borel cylinder, where  $D \subseteq \prod_{i < n} X_i$ . For  $y \in \prod_{i \geq n} X_i$ , let  $A^y = \{(x_i)_{i < n} \in \prod_{i < n} X_i : ((x_i)_{i < n}, y) \in A\}$ . Then  $A^y$  is  $\prod_{i < n} E_i$ -invariant.

*Claim.*  $\prod_{i < n} \mu_i \in \text{ERG}_{\prod_{i < n} E_i}$ .

*Proof.* It is enough to consider the case  $n = 2$ , so let  $A \subseteq X_0 \times X_1$  be Borel and  $(E_0 \times E_1)$ -invariant. Note that for  $x_0 \in X_0$  the section  $A_{x_0} \subseteq X_1$  is  $E_1$  invariant, so  $\mu_1(A_{x_0}) \in \{0, 1\}$ . Let  $P_i = \{x_0 : \mu_1(A_{x_0}) = i\}$ , for  $i \in \{0, 1\}$ . Then each  $P_i$  is  $E_0$ -invariant. If  $\mu_0(P_0) = 0$ , then  $\mu_0(P_1) = 1$ , so  $(\mu_0 \times \mu_1)(A) = 1$ . If  $\mu_0(P_0) = 1$ , then  $(\mu_0 \times \mu_1)(A) = 1$ .

Thus  $A^y$  has  $\prod_{i < n} \mu_i$ -measure 0 or 1. Let

$$C = \{y \in \prod_{i \geq n} X_i : (\prod_{i < n} \mu_i)(A^y) = 1\}.$$

Then  $\mu(A) = (\prod_{i \geq n} \mu_i)(C)$ . Now for  $y \in C$ ,  $(\prod_{i < n} \mu_i)(A^y \cap D) = (\prod_{i < n} \mu_i)(D)$  and for  $y \notin C$ ,  $(\prod_{i < n} \mu_i)(A^y \cap D) = 0$ , so

$$\begin{aligned} \mu(A \cap B) &= \mu(A \cap (D \times \prod_{i \geq n} X_i)) \\ &= \int (\prod_{i < n} \mu_i)(A^y \cap D) d(\prod_{i \geq n} \mu_i)(y) \\ &= (\prod_{i < n} \mu_i)(D) \cdot (\prod_{i \geq n} \mu_i)(C) \\ &= \mu(B)\mu(A). \end{aligned}$$

□

Let now  $E$  be the equivalence relation on  $\mathcal{C}^{\mathbb{F}_\infty}$  induced by the shift action of  $\mathbb{F}_\infty$ . We have to show that if  $A \leq_W \text{ERG}_E$ , then  $A^{\mathbb{N}} \leq_W \text{ERG}_E$ . Let  $f: X \rightarrow P(\mathcal{C}^{\mathbb{F}_\infty})$  be a continuous function witnessing that  $A \leq_W \text{ERG}_E$ . Define  $f_\infty: X^{\mathbb{N}} \rightarrow P((\mathcal{C}^{\mathbb{F}_\infty})^{\mathbb{N}})$  by  $f_\infty((x_n)) = \prod_n f(x_n)$ . Then  $f_\infty$  is continuous and if  $E_\infty$  is as in Lemma 4.2 with  $E_n = E$  for each  $n$ , then

$$f_\infty((x_n)) \in \text{ERG}_{E_\infty} \iff \forall n (f(x_n) \in \text{ERG}_E) \iff (x_n) \in A^{\mathbb{N}}.$$

So  $A^{\mathbb{N}} \leq_W \text{ERG}_{E_\infty}$ .

Now consider the continuous action of  $\bigoplus_n \mathbb{F}_\infty$  on  $(\mathcal{C}^{\mathbb{F}_\infty})^{\mathbb{N}}$  given by  $(\gamma_n) \cdot (x_n) = (\gamma_n \cdot x_n)$ . The equivalence relation it induces is exactly  $E_\infty$ . Mapping  $\mathbb{F}_\infty$  onto  $\bigoplus_n \mathbb{F}_\infty$ , this gives a continuous action  $a$  of  $\mathbb{F}_\infty$  on  $(\mathcal{C}^{\mathbb{F}_\infty})^{\mathbb{N}}$  for which  $\text{ERG}_a = \text{ERG}_{E_\infty}$  and thus  $A^{\mathbb{N}} \leq_W \text{ERG}_a$ . Noting that  $(\mathcal{C}^{\mathbb{F}_\infty})^{\mathbb{N}}$  is homeomorphic to  $\mathcal{C}$ , we can embed this action to the shift action of  $\mathbb{F}_\infty$  on  $\mathcal{C}^{\mathbb{F}_\infty}$  and thus  $A^{\mathbb{N}} \leq_W \text{ERG}_{\mathbb{F}_\infty}$ . □

Using Proposition 4.1, we now complete the proof of Theorem 3 as follows. Let  $\alpha$  be least such that  $\text{ERG}_{\mathbb{F}_\infty} \in \mathbf{\Pi}_\alpha^0$ . By Theorem 1,  $\alpha \geq 3$ .

*Claim.*  $\text{ERG}_{\mathbb{F}_\infty}$  is  $\mathbf{\Pi}_\alpha^0$ -complete.

*Proof.* Let  $\mathcal{A} = \{B \subseteq Y : Y \text{ Polish, 0-dimensional, } B \leq_W \text{ERG}_{\mathbb{F}_\infty}\}$ . Then  $\mathcal{A}$  is closed under countable intersections, since if  $B_n \in \mathcal{A}$ ,  $B_n \subseteq Y$ , there is a continuous function  $f_n: Y \rightarrow P(\mathcal{C}^{\mathbb{F}_\infty})$  such that  $B_n = f_n^{-1}(\text{ERG}_{\mathbb{F}_\infty})$ . Put  $X = P(\mathcal{C}^{\mathbb{F}_\infty})$ ,  $A = \text{ERG}_{\mathbb{F}_\infty}$  and let  $f: Y \rightarrow X^{\mathbb{N}}$  be given by  $f(y)_n = f_n(y)$ . Then  $f$  witnesses that  $\bigcap_n B_n \leq_W A^{\mathbb{N}} \leq_W A = \text{ERG}_{\mathbb{F}_\infty}$ , so  $\bigcap_n B_n \in \mathcal{A}$ .

Let now  $B \in \mathbf{\Pi}_\alpha^0$ ,  $B \subseteq Y$ ,  $Y$  Polish and 0-dimensional. Then  $B = \bigcap_n B_n$ , where  $B_n \in \mathbf{\Sigma}_{\alpha_n}^0$ , for some  $\alpha_n < \alpha$ . By a result of Saint-Raymond (see [K, 24.20 and 22.13])  $B_n \leq_W \text{ERG}_{\mathbb{F}_\infty}$ , so  $B \leq_W \text{ERG}_{\mathbb{F}_\infty}$ .



Now, as  $\alpha \geq 3$ ,  $\text{EQINV}_{\mathbb{F}_\infty}$  is in  $\mathbf{\Pi}_\alpha^0$ . Also by Lemma 2.1, if  $B \in \mathbf{\Pi}_\alpha^0$ , then  $B \leq_W \text{ERG}_{\mathbb{F}_\infty} \leq_W \text{EQINV}_{\mathbb{F}_\infty}$ , so  $\text{EQINV}_{\mathbb{F}_\infty}$  is  $\mathbf{\Pi}_\alpha^0$ -complete.

**Remark 4.3.** Note that the only property of  $\mathbb{F}_\infty$  that we used in the preceding proof is that it can be mapped onto the direct sum of countably many copies of itself. It follows that Theorem 3 is valid as well for any countable group  $\Gamma$  that has this property.

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DEPARTMENT OF MATHEMATICS, CALIFORNIA INSTITUTE OF TECHNOLOGY,  
MAIL CODE 253-37, PASADENA, CALIFORNIA 91125, USA

*E-mail address:* kechris@caltech.edu