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SYLVAIN KAHANE

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## ON THE COMPLEXITY OF SUMS OF DIRICHLET MEASURES

by Sylvain KAHANE

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### 1. Introduction.

Let  $E$  be a metrizable compact space. We denote by  $\mathcal{M}(E)$  (resp.  $\mathcal{M}_1(E)$ ) the set of all non-negative (resp. probability) Borel measures on  $E$ . Recall that  $\mathcal{M}_1(E)$  is a metrizable compact space for the weak\* topology, which is the topology of the duality with the set  $\mathcal{C}(E)$  of all continuous functions on  $E$ ; in the following, the topological complexity of a subset  $M$  of  $\mathcal{M}(E)$  actually means the topological complexity of  $M \cap \mathcal{M}_1(E)$ .  $\mathcal{P}(E)$  (resp.  $\mathcal{K}(E)$ ) denotes the set of all subsets (resp. compact subsets) of  $E$ . Let  $\mathcal{C}$  be a closed under countable intersections subset of  $\mathcal{P}(E)$ . We denote by  $\mathcal{M}(\mathcal{C})$  the set of all non-negative Borel measures concentrated on an element of  $\mathcal{C}$  :  $\mathcal{M}(\mathcal{C}) = \bigcup_{X \in \mathcal{C}} \mathcal{M}(X)$ . Let  $\mathcal{C}^\sigma$  (resp.  $\mathcal{C}^\uparrow$ ) denote the set of all unions of sequences (resp. increasing sequences) of elements of  $\mathcal{C}$ . Note that  $\mathcal{M}(\mathcal{C}^\uparrow)$  is equal to the norm-closure  $\overline{\mathcal{M}(\mathcal{C})}$  of  $\mathcal{M}(\mathcal{C})$  and that  $\mathcal{M}(\mathcal{C}^\sigma)$  is the convex norm-closure of  $\mathcal{M}(\mathcal{C})$ . We denote  $\mathcal{C}^\perp$  the set of all measures which annihilate all elements of  $\mathcal{C}$ . We have the following algebraic decomposition :  $\mathcal{M}(E) = \mathcal{M}(\mathcal{C}^\sigma) \oplus \mathcal{C}^\perp$ . Recall that  $\mathcal{K}(E)$  is a metrizable compact space in the Hausdorff topology. If  $\mathcal{C}$  is a Borel subset of  $\mathcal{K}(E)$ , then  $\mathcal{M}(\mathcal{C})$ ,  $\mathcal{M}(\mathcal{C}^\uparrow)$  and  $\mathcal{M}(\mathcal{C}^\sigma)$  are analytic subsets of  $\mathcal{M}_1(E)$  and  $\mathcal{C}^\perp$  is a coanalytic subset of  $\mathcal{M}_1(E)$ .

Let  $\mathbf{T}$  be the unit circle  $\mathbf{R}/\mathbf{Z}$ . We are interested in the four following subsets of  $\mathcal{K}(\mathbf{T})$ .

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A compact subset  $K$  of  $\mathbf{T}$  is a *set of type  $D$*  or a *Dirichlet set* if for all  $\varepsilon > 0$  and  $N \in \mathbf{N}$  there exists  $n \geq N$  such that  $|\sin 2\pi nx| < \varepsilon$  for all  $x \in K$ .

A compact subset  $K$  of  $\mathbf{T}$  is a *set of type  $H$*  if there exist a non empty interval  $I$  of  $\mathbf{T}$  and a strictly increasing sequence  $(n_k)_{k \in \mathbf{N}}$  of integers such that  $n_k K \cap I = \emptyset$  for each integer  $k$ .

A compact subset  $K$  of  $\mathbf{T}$  is a *set of type  $L$*  or a *lacunary set* if there exist a sequence  $\varepsilon_n \rightarrow 0^+$ , a sequence  $\alpha_n \rightarrow +\infty$  and for each integer  $n$  a finite sequence  $(I_k)$  of intervals such that  $|I_k| \leq \varepsilon_n$  for each  $k$ ,  $d(I_k, I_{k'}) \geq \alpha_n \varepsilon_n$  for each  $k \neq k'$  and  $K \subseteq \bigcup I_k$ .

A compact subset  $K$  of  $\mathbf{T}$  is a *set of type  $L_0$*  if there exist a sequence  $\varepsilon_n \rightarrow 0^+$ ,  $\alpha > 0$  and for each integer  $n$  a finite sequence  $(I_k)$  of intervals such that  $|I_k| \leq \varepsilon_n$  for each  $k$ ,  $d(I_k, I_{k'}) \geq \alpha \varepsilon_n$  for each  $k \neq k'$  and  $K \subseteq \bigcup I_k$ .

Note that both  $H$  and  $L$  are supersets of  $D$  and subsets of  $L_0$ . The classes  $D$  and  $L$  are  $\mathcal{G}_\delta$  subsets of  $\mathcal{K}(\mathbf{T})$  and  $H$  and  $L_0$  are  $\mathcal{K}_{\sigma\delta}$  subsets [1].

A measure concentrated on a  $D^\dagger$ -set is called a *Dirichlet measure*. For every  $\mu \in \mathcal{M}(\mathbf{T})$  and  $n \in \mathbf{N}$ , we denote  $\hat{\mu}(n) = \int e^{2\pi i n x} d\mu(x)$  and  $\tilde{\mu}(n) = \int |\sin 2\pi n x| d\mu(x)$ . For every  $\mu \in \mathcal{M}(\mathbf{T})$ , the following conditions are equivalent :

$$\left\{ \begin{array}{l} (1) \mu \in \mathcal{M}(D^\dagger) \\ (2) \limsup_{n \rightarrow \infty} |\hat{\mu}(n)| = \int d\mu \\ (3) \liminf_{n \rightarrow \infty} \tilde{\mu}(n) = 0. \end{array} \right.$$

Note that  $\mathcal{M}(D^\dagger)$  is a norm-closed  $\mathcal{G}_\delta$  subset of  $\mathcal{M}_1(\mathbf{T})$ .

**THEOREM 1.1.** — *There does not exist a Borel subset  $\mathcal{B}$  of  $\mathcal{M}_1(\mathbf{T})$  such that  $\mathcal{B} \cap L_0^\perp = \emptyset$  and  $\mathcal{M}(D^\dagger) + \mathcal{M}(D^\dagger) \subset \mathcal{B}$ .*

For all  $M \subset \mathcal{M}(\mathbf{T})$  and  $n \in \mathbf{N}$ , we denote  $M^{(n)}$  the set of all sums of  $n$  elements of  $M$ .

**COROLLARY 1.2.** — *The sets  $\mathcal{M}(\mathcal{C}^\dagger)^{(n)}$ ,  $\overline{\mathcal{M}(\mathcal{C}^\dagger)^{(n)}}$  and  $\mathcal{M}(\mathcal{C}^\sigma)$  are analytic non Borel for all  $n \geq 2$  and  $\mathcal{C} = D, H, L$  or  $L_0$ .*

We obtain also the following property which has been studied successively by Host, Louveau and Parreau [3], Kechris and Lyons [3] and Kaufman [2].

COROLLARY 1.3. —  $\mathcal{C}^\perp$  is a coanalytic non Borel set for  $\mathcal{C} = D, H, L$  or  $L_0$ .

COROLLARY 1.4. — None of the sets in the two previous corollaries can be pairwise separated by a Borel set.

We prove also that the sets  $\mathcal{M}(\mathcal{C}^\uparrow)^{(n)}$ , for  $n \geq 2$  and  $\mathcal{C} = D, H, L$  or  $L_0$ , are not norm-closed.

THEOREM 1.5. — There exists a measure in  $\overline{\mathcal{M}(D^\uparrow) + \mathcal{M}(D^\uparrow)}$  which is not a finite sum of measures in  $\mathcal{M}(L_0^\uparrow)$ .

THEOREM 1.6. — For every  $n \geq 3$ , there exists a measure in  $\overline{\mathcal{M}(D^\uparrow) + \mathcal{M}(D^\uparrow)}$  which is the sum of  $n$  measures in  $\mathcal{M}(D^\uparrow)$  and is not the sum of  $n - 1$  measures in  $\mathcal{M}(L_0^\uparrow)$ .

## 2. Kaufman's reduction.

We follow Kaufman's construction used to prove that  $H^\perp$  is not a Borel set [2]. Let  $\mathbf{N}$  be the set of positive integers,  $[\mathbf{N}]$  be the set of all infinite subsets of  $\mathbf{N}$ ,  $\mathbf{N}^{<\mathbf{N}}$  be the set of all finite sequences of positive integers and  $\mathcal{T}$  be the set of trees on  $\mathbf{N}$ , i.e.,  $\mathcal{T} \subset \mathcal{P}(\mathbf{N}^{<\mathbf{N}})$  and  $T \in \mathcal{T}$  if and only if all initial segments of  $s \in T$  are also in  $T$ . We say that  $T \in \mathcal{T}$  is a well founded tree if  $T$  has no infinite branch, i.e., there does not exist  $\sigma \in \mathbf{N}^{\mathbf{N}}$  all whose initial segments belong to  $T$ . The set of all well founded trees is denoted by  $WF$ . Recall that  $\mathcal{T}$  is a Polish space in the product topology on  $\mathcal{P}(\mathbf{N}^{<\mathbf{N}})$  and  $WF$  is the classical example of a coanalytic non Borel set.

We denote  $2^{\mathbf{N}}$  the compact, metrizable space  $\{0, 1\}^{\mathbf{N}}$ . If  $x \in 2^{\mathbf{N}}$ ,  $x = (x(n))_{n \in \mathbf{N}}$  with  $x(n) = 0$  or  $1$ . Let  $\lambda$  be the Lebesgue measure on  $2^{\mathbf{N}}$ . Let  $\Sigma$  be the Polish space of all Borel sets on  $2^{\mathbf{N}}$  with metric  $d(A, B) = \lambda(A \Delta B)$ , quotiented by the relation  $d(A, B) = 0$ ;  $\Sigma$  can be viewed as a closed subspace of  $L^1(2^{\mathbf{N}})$ . Consider the sets

$$\mathcal{X} = \left\{ (A_n)_{n \in \mathbf{N}} \in \Sigma^{\mathbf{N}}; \lambda\left(\bigcap_R A_n\right) = 0 \text{ for all } R \in [\mathbf{N}] \right\}$$

and

$$\mathcal{Y} = \left\{ (A_n)_{n \in \mathbf{N}} \in \Sigma^{\mathbf{N}}; \lambda\left(\liminf_R A_n \cup \liminf_S A_n\right) = 1 \right.$$

for some  $(R, S) \in [\mathbf{N}]^2 \left. \right\}$ ,

where  $\liminf_R A_n = \bigcup_{m \in \mathbf{N}} \bigcap_{n \geq m, n \in R} A_n$ . Note that  $\mathcal{X}$  is a coanalytic subset of  $\Sigma^{\mathbf{N}}$  [2] and that  $\mathcal{Y}$  is an analytic subset of  $\Sigma^{\mathbf{N}}$ .

LEMMA 2.1. — *There is a continuous mapping  $\Phi$  from  $\mathcal{T}$  to  $\Sigma^{\mathbf{N}}$  such that  $\Phi(WF) \subset \mathcal{X}$  and  $\Phi(WF^c) \subset \mathcal{Y}$ . Therefore, there is no Borel subset  $\mathcal{B}$  of  $\Sigma^{\mathbf{N}}$  such that  $\mathcal{Y} \subset \mathcal{B}$  and  $\mathcal{X} \cap \mathcal{B} = \emptyset$ .*

*Proof.* — **Construction of  $\Phi$ .** To each  $s \in \mathbf{N}^{<\mathbf{N}}$ , we attach subsets  $E(s)$  and  $F(s)$ . Let  $<, >$  be a one-to-one mapping from  $\mathbf{N}^2$  to  $\mathbf{N}$ . We define  $E(s)$  and  $F(s)$  by induction on the length  $|s|$  of  $s$ . Let  $E(\emptyset) = 2^{\mathbf{N}}$  and  $F(\emptyset) = \emptyset$ . If  $s \in \mathbf{N}^{<\mathbf{N}}$  has length  $|s| = k - 1$  and  $n_k \in \mathbf{N}$ , put

$$E(s \widehat{n}_k) = \left\{ x \in 2^{\mathbf{N}}; \left( x \in E(s) \text{ and } \exists i \in [kn_k, k(n_k + 1)[, x(\langle k, i \rangle) = 0 \right) \right. \\ \left. \text{or } \left( x \in F(s) \text{ and } \forall i \in [kn_k, k(n_k + 1)[, x(\langle k, i \rangle) = 1 \right) \right\}$$

and

$$F(s \widehat{n}_k) = \left\{ x \in 2^{\mathbf{N}}; \left( x \in F(s) \text{ and } \exists i \in [kn_k, k(n_k + 1)[, x(\langle k, i \rangle) = 0 \right) \right. \\ \left. \text{or } \left( x \in E(s) \text{ and } \forall i \in [kn_k, k(n_k + 1)[, x(\langle k, i \rangle) = 1 \right) \right\}.$$

We have  $E((n_1)) = \{x \in 2^{\mathbf{N}}; x(\langle 1, n_1 \rangle) = 0\}$  and  $F((n_1)) = \{x \in 2^{\mathbf{N}}; x(\langle 1, n_1 \rangle) = 1\}$  if  $n_1 \in \mathbf{N}$ . Note that  $E(s) = F(s)^c$  and  $\lambda(E(s)) = \lambda(F(s)) = \frac{1}{2}$  for all  $s \in \mathbf{N}^{<\mathbf{N}} \setminus \{\emptyset\}$ . Let  $\sigma \in \mathbf{N}^{\mathbf{N}}$ . The length  $k$  initial segment of  $\sigma$  is denoted by  $\sigma_{\upharpoonright k}$ . We have

$$\lambda\left(\bigcap_{k \geq n} E(\sigma_{\upharpoonright k})\right) \geq \lambda(E(\sigma_{\upharpoonright n})) \times \prod_{k > n} (1 - 2^{-k})$$

for each  $n \in \mathbf{N}$ . But  $\lim_{n \rightarrow +\infty} \prod_{k > n} (1 - 2^{-k}) = 1$ , whence

$$\lambda(\liminf E(\sigma_{\upharpoonright k}) \cup \liminf F(\sigma_{\upharpoonright k})) = 1.$$

Let us enumerate  $\mathbf{N}^{<\mathbf{N}} = \{s_n; n \in \mathbf{N}\}$  and consider the mapping  $\Phi: \mathcal{T} \rightarrow \Sigma^{\mathbf{N}}$ ,  $T \mapsto (\Phi_n(T))_{n \in \mathbf{N}}$  defined by

$$\Phi_n(T) = \begin{cases} E(s_p) & \text{if } n = 2p \text{ and } s_p \in T, \\ F(s_p) & \text{if } n = 2p + 1 \text{ and } s_p \in T, \\ \emptyset & \text{otherwise.} \end{cases}$$

Clearly,  $\Phi$  is continuous and  $\Phi(WF^c) \subset \mathcal{Y}$ .

To complete the proof of Lemma 2.1, it remains only to show that  $\Phi(WF) \subset \mathcal{X}$ . Let  $T \in \mathcal{T}$  such that there exists  $R \in [\mathbf{N}]$  with  $\lambda\left(\bigcap_R \Phi_n(T)\right) > 0$ . Let us suppose that  $R \cap 2\mathbf{N}$  is infinite (the case

$R \cap (2\mathbf{N} + 1)$  infinite is similar). Let  $P \in [\mathbf{N}]$  such that  $2P \subset R$ . We have  $\lambda\left(\bigcap_P E(s_p)\right) > 0$ . Let  $s_p = (n_1^p, n_2^p, \dots, n_{|s_p|}^p)$  for each  $p \in P$ . Let us prove that  $\{n_k^p; p \in P\}$  is finite for all  $k \in \mathbf{N}$ . Otherwise, there exist  $k \in \mathbf{N}$ ,  $s \in \mathbf{N}^{<\mathbf{N}}$  and an infinite subset  $P'$  of  $P$  such that  $s_p = s \widehat{\ } n_k^p \widehat{\ } t_p$  with  $t_p \in \mathbf{N}^{<\mathbf{N}}$  for all  $p \in P'$  and  $n_k^p \neq n_k^{p'}$  for distinct  $p, p' \in P'$ . Let  $p \in P'$ . For all  $x \in 2^{\mathbf{N}}$ , we have

$$x \in E(s_p) \iff \left\{ \begin{array}{l} \exists i \in [kn_k^p, k(n_k^p + 1)[, \text{ and } \left\{ \begin{array}{l} \text{or } x \in E(s) \cap E_k(t_p) \\ x \in F(s) \cap F_k(t_p) \end{array} \right. \\ \text{or } \left\{ \begin{array}{l} x(<k, i>) = 0 \\ \forall i \in [kn_k^p, k(n_k^p + 1)[, \text{ and } \left\{ \begin{array}{l} \text{or } x \in E(s) \cap F_k(t_p) \\ x \in F(s) \cap E_k(t_p) \end{array} \right. \\ x(<k, i>) = 1 \end{array} \right. \end{array} \right.$$

where  $E_k(t)$  and  $F_k(t)$  can be defined by induction as follows :  $E_k(\emptyset) = 2^{\mathbf{N}}$  and  $F_k(\emptyset) = \emptyset$ ; if  $t \in \mathbf{N}^{<\mathbf{N}}$  has length  $|t| = j - 1$  and  $m_j \in \mathbf{N}$ , put

$$\begin{aligned} E_k(t \widehat{\ } m_j) &= \{x \in 2^{\mathbf{N}}; (x \in E_k(t) \\ &\quad \text{and } \exists i \in [(k + j)m_j, (k + j)(m_j + 1)[, x(<k + j, i>) = 0) \\ &\quad \text{or } (x \in F_k(t) \\ &\quad \text{and } \forall i \in [(k + j)m_j, (k + j)(m_j + 1)[, x(<k + j, i>) = 1)] \} \end{aligned}$$

and

$$\begin{aligned} F_k(t \widehat{\ } m_j) &= \{x \in 2^{\mathbf{N}}; (x \in F_k(t) \\ &\quad \text{and } \exists i \in [(k + j)m_j, (k + j)(m_j + 1)[, x(<k + j, i>) = 0) \\ &\quad \text{or } (x \in E_k(t) \\ &\quad \text{and } \forall i \in [(k + j)m_j, (k + j)(m_j + 1)[, x(<k + j, i>) = 1)] \}. \end{aligned}$$

Note that  $E_k(t) = F_k(t)^c$  for all  $t \in \mathbf{N}^{<\mathbf{N}}$ . Moreover in the probability space  $(2^{\mathbf{N}}, \lambda)$ , the conditions  $\{x \in E(s)\}$ ,  $\{\exists i \in [(k + j)m_j, (k + j)(m_j + 1)[, x(<k + j, i>) = 0]\}$  and  $\{x \in E_k(t)\}$  are independent, because the mappings  $x \mapsto x(j)$ ,  $j \in \mathbf{N}$ , are independent. The conditions  $\{\exists i \in [kn_k^p, k(n_k^p + 1)[, x(<k, i>) = 0]\}$  and  $\{\exists i \in [kn_k^{p'}, k(n_k^{p'} + 1)[, x(<k, i>) = 0]\}$  are also independent for distinct  $p, p' \in P'$ . So we can explicitly calculate  $\lambda\left(\bigcap_{p \in I} E(s_p)\right)$  for any finite subset  $I$  of  $P'$ . We have

$$\lambda\left(\bigcap_{p \in I} E(s_p)\right) = \sum_{i=0}^{|I|} \alpha_i (2^{-k})^i (1 - 2^{-k})^{|I|-i}$$

where  $\alpha_0 = \lambda\left([E(s) \cap \bigcap_{p \in I} E_k(t_p)] \cup [F(s) \cap \bigcap_{p \in I} F_k(t_p)]\right)$  and  $\alpha_i \geq 0$ ,

$\sum_{i=0}^{|I|} \alpha_i = 1$ . So  $\alpha_0 \leq \frac{1}{2}$ , whence

$$\lambda\left(\bigcap_{p \in I} E(s_p)\right) \leq \frac{1}{2}(1 - 2^{-k})^{|I|} + \frac{1}{2}2^{-k}(1 - 2^{-k})^{|I|-1} = \frac{1}{2}(1 - 2^{-k})^{|I|-1}.$$

Thus  $\lambda\left(\bigcap_{p \in P'} E(s_p)\right) = 0$  which is a contradiction, and proves that  $\{n_k^p; p \in P\}$  is finite for all  $k \in \mathbf{N}$ . So the tree  $T' = \{s \in \mathbf{N}^{<\mathbf{N}}; \exists p \in P, s \text{ is an initial segment of } s_p\}$  is an infinite tree ( $P$  is infinite) with finite branching, so  $T' \notin WF$ , whence  $T \notin WF$ .  $\square$

### 3. The abstract case.

We introduce a subset  $I$  of  $\mathcal{K}(2^{\mathbf{N}})$  which plays the role of  $D$  in this simpler case.

A compact subset  $K$  of  $2^{\mathbf{N}}$  is a set of type  $I$  if for all  $N \in \mathbf{N}$  there exists  $n \geq N$  such that  $x(n) = 0$  for all  $x \in K$ . Note that  $I$  is a  $\mathcal{G}_\delta$  subset of  $\mathcal{K}(2^{\mathbf{N}})$ .

For each  $A \in [\mathbf{N}]$ , put

$$K_A = \{x \in 2^{\mathbf{N}}; \forall n \in A, x(n) = 0\},$$

$$K_A^\uparrow = \{x \in 2^{\mathbf{N}}; \exists m \in \mathbf{N}, \forall n \in A \cap [m, +\infty[, x(n) = 0\}$$

and let  $\mu_A$  be the Haar measure on the subgroup  $K_A$  of  $2^{\mathbf{N}} \cong (\mathbf{Z}/2\mathbf{Z})^{\mathbf{N}}$ . More precisely,  $\mu_A$  is the product measure  $\bigotimes_{n \in \mathbf{N}} \nu_n$  with  $\nu_n = \delta_0$  if  $n \in A$

and  $\nu_n = \frac{1}{2}(\delta_0 + \delta_1)$  otherwise.

We will use the following elementary, but fundamental fact.

LEMMA 3.1. — *Let  $A$  and  $B \in [\mathbf{N}]$ . If  $B \setminus A$  is finite, then  $\mu_A(K_B^\uparrow) = 1$ . If  $B \setminus A$  is infinite, then  $\mu_A(K_B^\uparrow) = 0$ .*

Note that

$$I = \{K \in \mathcal{K}(2^{\mathbf{N}}); \exists A \in [\mathbf{N}], K \subset K_A\}$$

and

$$I^\uparrow = \{K \in \mathcal{K}(2^{\mathbf{N}}); \exists A \in [\mathbf{N}], K \subset K_A^\uparrow\}.$$

Let  $\tilde{\mu}(n) = \int x(n) d\mu(x)$ . We have

$$\mathcal{M}(I^\uparrow) = \{ \mu \in \mathcal{M}(2^{\mathbf{N}}); \liminf \tilde{\mu}(n) = 0 \}.$$

Note that  $\mathcal{M}(I^\uparrow)$  is a  $\mathcal{G}_\delta$  subset of  $\mathcal{M}_1(2^{\mathbf{N}})$ .

Following Kaufman's ideas [2], we assign to each sequence  $\bar{A} = (A_n)_{n \in \mathbf{N}} \in \Sigma^{\mathbf{N}}$  a mapping  $A$  from  $2^{\mathbf{N}}$  to  $\mathcal{P}(\mathbf{N})$ , defined by  $A(x) = \{ n \in \mathbf{N}; x \in A_n \}$ , and a measure  $\nu_{\bar{A}}$  defined by  $\nu_{\bar{A}} = \int \mu_{A(x)} d\lambda(x)$ . Let  $\Theta$  be the mapping from  $\Sigma^{\mathbf{N}}$  to  $\mathcal{M}_1(2^{\mathbf{N}})$  defined by  $\Theta(\bar{A}) = \nu_{\bar{A}}$ . Note that  $\Theta$  is continuous.

LEMMA 3.2. —  $\Theta(\mathcal{X}) \subset I^\perp$  and  $\Theta(\mathcal{Y}) \subset \mathcal{M}(I^\uparrow) + \mathcal{M}(I^\uparrow)$ .

*Proof.* — Using Lemma 3.1 we have

$$\lambda(\liminf_R A_n) = \lambda(\{ x \in 2^{\mathbf{N}}; R \setminus A(x) \text{ finite} \}) = \nu_{\bar{A}}(K_R^\uparrow),$$

for all  $\bar{A} = (A_n)_{n \in \mathbf{N}} \in \Sigma^{\mathbf{N}}$  and  $R \in [\mathbf{N}]$ . This remark allows us to finish easily the proof. □

We have an abstract version of Theorem 1.1.

THEOREM 3.3. — *There does not exist a Borel subset  $\mathcal{B}$  of  $\mathcal{M}_1(2^{\mathbf{N}})$  such that  $\mathcal{M}(I^\uparrow) + \mathcal{M}(I^\uparrow) \subset \mathcal{B}$  and  $\mathcal{B} \cap I^\perp = \emptyset$ .*

*Proof.* — Such  $\mathcal{B}$  insure  $(\Phi \circ \Theta)^{-1}(\mathcal{B}) = WF^c$  and cannot be a Borel set, because  $\Phi \circ \Theta$  is continuous. □

#### 4. How to go from the abstract case to $\mathbf{T}$ .

Every element  $x$  of  $\mathbf{T}$  can be expressed in the form  $x = \sum_{n \in \mathbf{N}} x(n)2^{-n}$  with  $x(n)$  either 0 or 1, and  $x(n) = 0$  for large enough  $n$  if  $x$  is rational.

For each  $A \in [\mathbf{N}]$ , let

$$K_A = \{ x \in \mathbf{T}; \forall n \in A, x(n) = 0 \},$$

$$K_A^\uparrow = \{ x \in \mathbf{T}; \exists m \in \mathbf{N}, \forall n \in A \cap [m, +\infty[, x(n) = 0 \}$$

and

$$\mu_A = \otimes_{n \in \mathbf{N}} \left( \frac{1}{2} \delta_0 + \frac{1}{2} \delta_{2^{-n}} \right)$$



be the canonical Bernoulli product measure concentrated on  $K_A$ . A set  $A$  is called colacunary if for each  $n \in \mathbf{N}$ , there exists  $a \in \mathbf{N}$  such that  $[a, a+n] \subset A$ . Note that  $K_A \in D$  if  $A$  is colacunary.

Lemma 3.1 still holds with these new notations. Our next goal is to extend this property to the  $L_0$ -sets.

LEMMA 4.1. — *Let  $K \in L_0$  and  $\alpha > 0$  and  $(\varepsilon_n)_{n \in \mathbf{N}}$  witnessing this. Let  $A \in [\mathbf{N}]$  and  $c = \sup(-[\log_2 \alpha], 0) + 2$ . If  $\limsup_n d\left(\log_2 \frac{1}{\varepsilon_n}, A\right) \geq c$ , then  $\mu_A(K) = 0$ , where  $d(x, A) = \inf \{ |x - n|; n \in A \}$  ( $x \in \mathbf{R}$ ).*

This property is derived from a result of Lyons [4] whose conclusion is much more precise, but which concerns only the case  $K \in H$  and  $A$  lacunary. The proof of Lemma 4.1 uses the following simple result ([1] Lemma 2.9).

LEMMA 4.2. — *Let  $K \in L_0$  and  $\alpha > 0$  and  $\varepsilon_n \in ]0, \frac{1}{8}[$  witness this. Let  $m = -[\log_2 \varepsilon_n]$  and  $p = \sup(-[\log_2 \alpha], 0)$ . For each  $(x_i)_{i \in [1, m-2]} \in \{0, 1\}^{m-2}$ , there exists  $(x_i)_{i \in [m-1, m+p+1]} \in \{0, 1\}^{p+3}$  such that for each  $x \in \mathbf{T}$ ,*

$$(\forall i \in [1, m+p+1], x(i) = x_i) \implies x \notin K.$$

*Proof of Lemma 4.1.* — Let  $K \in L_0$  and let  $\alpha > 0$  and  $(\varepsilon_n)_{n \in \mathbf{N}}$  witness this. Let  $p = \sup(-[\log_2 \alpha], 0)$  and  $m_n = -[\log_2 \varepsilon_n]$  for each  $n \in \mathbf{N}$ . Without loss of generality, we can suppose that the intervals  $[m_n - 1, m_n + p + 1]$ ,  $n \in \mathbf{N}$ , are pairwise disjoint and disjoint from  $A$ . Let  $n \in \mathbf{N}$ . There exists, by Lemma 4.2, a mapping  $\varphi_n$  from  $\{0, 1\}^{[1, m_n - 2]}$  to  $\{0, 1\}^{[m_n - 1, m_n + p + 1]}$  such that the set  $B_n$  of all  $x \in \mathbf{T}$  such that

$$\forall s \in \{0, 1\}^{[1, m_n - 2]} \left( s = (x(i))_{i \in [1, m_n - 2]} \implies \varphi(s) = (x(i))_{i \in [m_n - 1, m_n + p + 1]} \right)$$

is disjoint from  $K$ . But  $\mu_A(B_n) = 2^{-p-3}$  and the  $B_n$ 's,  $n \in \mathbf{N}$ , are independent events in the probability space  $(\mathbf{T}, \mu_A)$ , so  $\mu_A(K) \leq \mu_A(\bigcap B_n^c) = \prod \mu_A(B_n^c) = 0$ .  $\square$

## 5. Proof of Theorem 1.1.

Let  $(a_k)_{k \in \mathbf{N}}$  and  $(b_k)_{k \in \mathbf{N}}$  be two sequences of positive integers such that  $\lim(b_k - a_k) = +\infty$  and  $\lim(a_{k+1} - b_k) = +\infty$ . Put  $I_k = [a_k, b_k] \subset \mathbf{N}$ .

For  $A \subset \mathbf{N}$ , put  $\tilde{A} = \bigcup_{k \in A} I_k$ . Note that  $\tilde{A}$  is colacunary if and only if  $A$  is infinite.

To each sequence  $\bar{A} = (A_n)_{n \in \mathbf{N}} \in \Sigma^{\mathbf{N}}$ , we assign a mapping  $A$  from  $2^{\mathbf{N}}$  to  $\mathcal{P}(\mathbf{N})$  defined by  $A(x) = \{n \in \mathbf{N}; x \in A_n\}$ , and next a measure  $\tilde{\nu}_{\bar{A}} = \int \mu_{\widetilde{A(x)}} d\lambda(x)$ . Let  $\tilde{\Theta}$  be the mapping from  $\Sigma^{\mathbf{N}}$  to  $\mathcal{M}_1(\mathbf{T})$  defined by  $\tilde{\Theta}(\bar{A}) = \tilde{\nu}_{\bar{A}}$ . Note that  $\tilde{\Theta}$  is continuous.

LEMMA 5.1. —  $\tilde{\Theta}(\mathcal{X}) \subset L_0^\perp$  and  $\tilde{\Theta}(\mathcal{Y}) \subset \mathcal{M}(D^\dagger) + \mathcal{M}(D^\dagger)$ .

*Proof.* — Using Lemma 3.1, we have for each  $\bar{A} = (A_n)_{n \in \mathbf{N}} \in \Sigma^{\mathbf{N}}$  and each  $R \in [\mathbf{N}]$ ,

$$\begin{aligned} \lambda(\liminf_R A_n) &= \lambda(\{x \in 2^{\mathbf{N}}; R \setminus A(x) \text{ finite}\}) \\ &= \lambda(\{x \in 2^{\mathbf{N}}; \tilde{R} \setminus \widetilde{A(x)} \text{ finite}\}) \\ &= \tilde{\nu}_{\bar{A}}(K_{\tilde{R}}^\dagger). \end{aligned}$$

But  $K_{\tilde{R}}^\dagger \in D^\dagger$ , because  $\tilde{R}$  is colacunary, whence  $\tilde{\Theta}(\mathcal{Y}) \subset \mathcal{M}(D^\dagger) + \mathcal{M}(D^\dagger)$ .

The previous remark does not allow us to prove that  $\tilde{\Theta}(\mathcal{X}) \subset L_0^\perp$ . Let  $\bar{A} = (A_n)_{n \in \mathbf{N}} \in \Sigma^{\mathbf{N}}$  such that  $\tilde{\Theta}(\bar{A}) \notin L_0^\perp$ , i.e., there exists  $K \in L_0$  such that  $\tilde{\nu}_{\bar{A}}(K) > 0$ . Let  $\alpha > 0$  and  $(\varepsilon_n)_{n \in \mathbf{N}}$  witness that  $K \in L_0$ . We have  $\lambda(H) > 0$  with  $H = \{x \in 2^{\mathbf{N}}; \mu_{\widetilde{A(x)}}(K) > 0\}$ . Now  $H \subset \{x \in 2^{\mathbf{N}}; \limsup d(\log_2 \frac{1}{\varepsilon_n}, \tilde{A}(x)) < c\}$  by Lemma 4.1. Thus  $\limsup d(\log_2 \frac{1}{\varepsilon_n}, \tilde{\mathbf{N}}) < c$ , because  $\lambda(H) > 0$ , so  $d(\log_2 \frac{1}{\varepsilon_n}, \tilde{\mathbf{N}}) \leq c$  for large enough  $n$ . Moreover  $a_{k+1} - b_k > 2c$  for large enough  $k$ , so there exists a unique  $k_n$  such that  $d(\log_2 \frac{1}{\varepsilon_n}, I_{k_n}) < c$  for large enough  $n$  ( $n \geq n_0$ ). Let  $R = \{k_n; n \geq n_0\}$ . We have  $H \subset \{x \subset 2^{\mathbf{N}}; R \setminus A(x) \text{ finite}\} = \liminf_R A_n$ , so there exists  $a \in \mathbf{N}$  such that  $\lambda(\bigcap_{R \cap [a, +\infty[} A_n) > 0$ , whence  $\bar{A} \notin \mathcal{X}$ .  $\square$

Clearly, we can deduce Theorem 1.1 from this.

## 6. Theorems 1.5 and 1.6 in the abstract case.

We denote  $\mathcal{C}^U = \{X \cup Y; (X, Y) \in \mathcal{C}^2\}$  for  $\mathcal{C} \subset \mathcal{P}(E)$  where  $E$  is a metrizable, compact set. It is easy to verify that

$$\mathcal{M}(\mathcal{C}^\dagger) + \mathcal{M}(\mathcal{C}^\dagger) = \mathcal{M}((\mathcal{C}^\dagger)^U)$$

and

$$\overline{\mathcal{M}(\mathcal{C}^\uparrow) + \mathcal{M}(\mathcal{C}^\uparrow)} = \mathcal{M}((\mathcal{C}^\mathcal{U})^\uparrow).$$

We use again the notations of Part 3. Let  $(A_n)_{n \in \mathbf{N}}$  be a sequence of infinite, pairwise disjoint subsets of  $\mathbf{N}$ . Consider the set

$$X_0 = \bigcup_{n \in \mathbf{N}} \bigcap_{n \geq m} (K_{A_{2n}} \cup K_{A_{2n+1}})$$

which belongs to  $(I^\mathcal{U})^\uparrow$ . Note that  $X_0 \notin (I^\uparrow)^\mathcal{U}$ . To all  $x \in 2^\mathbf{N}$  and  $m \in \mathbf{N}$ , we attach  $C_m(x) = \bigcup_{n \geq m} A_{2n+x(n)}$ ; note that  $K_{C_m(x)} \subset X_0$ . Consider the weak\*-integral

$$\mu_\infty = \sum_{m \in \mathbf{N}} 2^{-m} \int \mu_{C_m(x)} d\lambda(x).$$

Clearly  $\mu_\infty \in \mathcal{M}_1(X_0)$  and  $\mathcal{M}_1(X_0) \subset \overline{\mathcal{M}(I^\uparrow) + \mathcal{M}(I^\uparrow)}$ .

LEMMA 6.1. —  $\mu_\infty$  is not a finite sum of measures in  $\mathcal{M}(I^\uparrow)$ .

We can immediately deduce an abstract version of Theorem 1.5.

THEOREM 6.2. — *There exists a measure in  $\overline{\mathcal{M}(I^\uparrow) + \mathcal{M}(I^\uparrow)}$  which is not a finite sum of measures in  $\mathcal{M}(I^\uparrow)$ .*

We can generalize the previous construction. Let  $(F_m)_{m \in \mathbf{N}}$  be a sequence of finite subsets of  $\mathbf{N}$ . We define

$$\mu_{(F_m)} = \sum_{m \in \mathbf{N}} 2^{-m} \int \mu_{C(x, F_m)} d\lambda(x),$$

where  $C(x, F_m) = \bigcup_{n \notin F_m} A_{2n+x(n)}$ . Note that  $\mu_{(F_m)} \in \mathcal{M}_1(X_0)$ . In particular,  $\mu_\infty = \mu_{([1, m])}$ .

Let  $k \in \mathbf{N}$  and  $(F_m^k)_{m \in \mathbf{N}}$  be an enumeration of all subsets of  $\mathbf{N}$  containing  $k$  elements and

$$\mu_k = \mu_{(F_m^k)}.$$

In particular  $\mu_1 = \mu_{(\{m\})}$ . Note that  $\mu_k$  is concentrated on  $\bigcup_{n \in F} (K_{A_{2n}} \cup K_{A_{2n+1}})$  for each subset  $F$  of  $\mathbf{N}$  containing  $k + 1$  elements, whence  $\mu_k \in \mathcal{M}(I^\uparrow)^{(2k+2)}$ .

LEMMA 6.3. —  $\mu_k \notin \mathcal{M}(I^\uparrow)^{(2k+1)}$  for each  $k \geq 0$ .

We can immediately deduce an abstract version of Theorem 1.6.

**THEOREM 6.4.** — For every  $n \geq 3$ , there exists a measure in  $\overline{\mathcal{M}(I^\uparrow) + \mathcal{M}(I^\uparrow)}$  which is the sum of  $n$  measures in  $\mathcal{M}(I^\uparrow)$  and is not the sum of  $n - 1$  measures in  $\mathcal{M}(I^\uparrow)$ .

**PROPOSITION 6.5.** — For every  $n \geq 2$ , there exists a measure in  $\mathcal{M}(I^\uparrow)^{(n)}$  which is not in  $\overline{\mathcal{M}(I^\uparrow)^{(n-1)}}$ .

*Proof.* — Consider  $\nu_n = \frac{1}{n} \sum_{k=1}^n \mu_{A_k}$ . If  $B \in [\mathbf{N}]$ , there exists at most one  $k$  such that  $B \setminus A_k$  finite, so, by Lemma 3.1,  $\nu_n(K_B^\uparrow) \leq \frac{1}{n}$ . If  $X$  is a union of  $n - 1$   $I^\uparrow$ -sets, then  $\nu_n(X) \leq \frac{n-1}{n}$ , whence  $\nu_n \notin \overline{\mathcal{M}(I^\uparrow)^{(n-1)}}$ .  $\square$

We deduce from Theorem 6.4 and Proposition 6.5 the following fact.

**COROLLARY 6.6.** — The sets  $\mathcal{M}(I^\uparrow)^{(n)}$  and  $\overline{\mathcal{M}(I^\uparrow)^{(n)}}$ ,  $n \geq 2$ , are all distinct.

We will now prove Lemmas 6.1 and 6.3.

**LEMMA 6.7.** — Let  $\mu = \mu_{(F_m)}$  and  $X \in I^\uparrow$ . Then  $\mu|_X$  is concentrated on  $K_{A_p}$  for some  $p$ .

*Proof.* — Let  $X \in I^\uparrow$  such that  $\mu(X) > 0$ . There exists  $B \in [\mathbf{N}]$  such that  $X \subset K_B^\uparrow$ . If  $B \setminus \bigcup_{p \in \mathbf{N}} A_p$  is infinite, then  $B \setminus C(x, F_m)$  is infinite for all  $m \in \mathbf{N}$  and  $x \in 2^{\mathbf{N}}$ . Using Lemma 3.1, we have  $\mu_{C(x, F_m)}(K_B^\uparrow) = 0$ , so  $\mu(K_B^\uparrow) = 0$  which contradicts our hypothesis, whence  $B \setminus \bigcup_{p \in \mathbf{N}} A_p$  is finite.

Consider  $C = \{p \in \mathbf{N}; B \cap A_p \neq \emptyset\}$ . If  $C$  is infinite,  $C = \{2n_k + \zeta_k; k \in \mathbf{N}, \zeta_k = 0, 1\}$ . If  $m \in \mathbf{N}$  and  $x \in 2^{\mathbf{N}}$  are such that  $\mu_{C(x, F_m)}(K_B^\uparrow) > 0$ , then  $B \setminus C(x, F_m)$  is finite by Lemma 3.1, so  $x(n_k) = \zeta_k$  for large enough  $k$ , because  $F_m$  is finite. But  $\lambda(\{x \in 2^{\mathbf{N}}; x(n_k) = \zeta_k \text{ for large enough } k\}) = 0$ , so  $\mu(K_B^\uparrow) = 0$ . This contradiction prove that  $C$  is finite and  $B \cap A_p$  is infinite for some  $p$ .

If  $m \in \mathbf{N}$  and  $x \in 2^{\mathbf{N}}$  are such that  $\mu_{C(x, F_m)}(K_B^\uparrow) > 0$ , then  $A_p \subset C(x, F_m)$ , so  $\mu_{C(x, F_m)}(K_{A_p}) = 1$ , whence  $\mu|_{K_B^\uparrow}$  is concentrated on  $K_{A_p}$ .  $\square$

*Proof of Lemma 6.1.* — Let  $X$  be a finite union of  $I^\uparrow$ -sets. Using Lemma 6.7, we can suppose that  $X = \bigcup_{n \in F} K_{A_p}$  for some finite subset  $F$

of  $\mathbf{N}$ . Let  $m_0$  with  $p < 2m_0$  for all  $p \in F$ . For all  $m \geq m_0$  and  $x \in 2^{\mathbf{N}}$ ,  $\mu_{C_m(x)}(X) = 0$  by Lemma 3.1. So  $\mu_\infty(X^c) > 0$ .  $\square$

*Proof of Lemma 6.3.* — Using Lemma 6.7, we have just to prove that  $\mu_k$  cannot be concentrated on  $X = \bigcup_{n \in F} K_{A_p}$  for every  $F$  with cardinality  $\leq 2k + 1$ . Let  $F$  be a set having this property. Thus  $F = \{2n; n \in G\} \cup \{2n + 1; n \in G\} \cup \{2n + \zeta_n; n \in H\}$  with  $\zeta_n$  either 0 or 1. Now  $G$  has cardinality  $\leq k$ , so  $G \subset F_{m_0}^k$  for some  $m_0$ . Using Lemma 3.1, we have  $\mu_{C(x, F_{m_0}^k)}(X^c) > 0$  for every  $x \in 2^{\mathbf{N}}$  such that  $x(n) = 1 - \zeta_n$  for each  $n \in H$ , whence  $\mu_k(X^c) > 0$ .  $\square$

## 7. Proof of theorems 1.5 and 1.6.

To prove Theorems 1.5 and 1.6, we follow the ideas and techniques of Part 6. We introduce the same notations and the same lemmas, expect that, in this case,  $(A_n)_{n \in \mathbf{N}}$  is a sequence of colacunary subsets of  $\mathbf{N}$  such that for  $k$  going to  $+\infty$ ,  $d(A_n \cap [k, +\infty[, A_m \cap [k, +\infty]) \rightarrow +\infty$  uniformly for all  $n \neq m$ . Moreover,  $K_A$  and  $\mu_A$ ,  $A \in [\mathbf{N}]$ , are the same as in Part 4. Finally, Lemma 6.7 is replaced by the following result.

LEMMA 7.1. — *Let  $\mu = \mu_{(F_m)}$  and  $X \in L_0^1$ . Then  $\mu \upharpoonright_X$  is concentrated on  $K_{A_p}$  for some  $p$ .*

*Proof.* — We start by proving the result for  $K \in L_0$ . Let  $\alpha > 0$  and  $(\varepsilon_k)_{k \in \mathbf{N}}$  witness that  $K \in L_0$ . Let  $p = \sup(-\lfloor \log_2 \varepsilon_k \rfloor, 0)$ ,  $m_k = -\lfloor \log_2 \varepsilon_k \rfloor$  and  $J_k = [m_k - 1, m_k + p + 1]$ ,  $k \in \mathbf{N}$ . If  $\mu(K) > 0$ , then  $\mu_{C(x, F_m)}(K) > 0$  for some  $x \in 2^{\mathbf{N}}$  and  $m \in \mathbf{N}$ . But  $C(x, F_m) \subset \bigcup A_p$ , so, using Lemma 4.1, we deduce that  $J_k$  meets at least one  $A_p$  for large enough  $k$ . Now  $|J_k|$  is constant and as  $k \rightarrow +\infty$ ,  $d(A_n \cap [k, +\infty[, A_m \cap [k, +\infty]) \rightarrow +\infty$  uniformly for all  $n \neq m$ , so  $J_k$  meets exactly one  $A_{p_k}$  for large enough  $k$ . If  $(p_k)_{k \in \mathbf{N}}$  is unbounded, then  $(p_k)_{k \in D}$  is injective for some  $D \in [\mathbf{N}]$ . Put  $p_k = 2n_k + \zeta_k$  with  $\zeta_k = 0$  or 1. By Lemma 4.1, if  $\mu_{C(x, F_m)}(K) > 0$  for some  $x \in 2^{\mathbf{N}}$ , then  $x(n_k) = \zeta_k$  for large enough  $k$ . But  $\lambda(\{x \in 2^{\mathbf{N}}; x(n_k) = \zeta_k \text{ for large enough } k\}) = 0$ , so  $\mu(K) = 0$ . If  $(p_k)_{k \in \mathbf{N}}$  is bounded, there exists  $p$  such that  $p = p_k$  for infinitely many  $k$ . If  $m \in \mathbf{N}$  and  $x \in 2^{\mathbf{N}}$  are such that  $\mu_{C(x, F_m)}(K) > 0$ , then  $A_p \subset C(x, F_m)$ , so  $\mu_{C(x, F_m)}(K_{A_p}) = 1$ , whence  $\mu \upharpoonright_K$  is concentrated on  $K_{A_p}$ .

Let  $X \in L_0^\uparrow$ . There exists a sequence  $(K_j)_{j \in \mathbf{N}}$  of  $L_0$ -sets such that  $X \subset \liminf K_j$ . Now, for each  $j$ , there exists  $p_j$  that  $\mu|_{K_j}$  is concentrated on  $K_{A_{p_j}}$ , so  $\mu|_X$  is concentrated on  $\liminf K_{A_{p_j}}$ . As before,  $\mu(\liminf K_{A_{p_j}}) = 0$  if  $(p_j)_{j \in \mathbf{N}}$  is unbounded. So  $\mu|_X$  is concentrated on  $K_{A_p}$  for some  $p$ .  $\square$

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Sylvain KAHANE,  
Université de Paris VI  
Equipe d'Analyse  
4, place Jussieu  
75252 Paris Cedex 05 (France).