

Descriptive set theory and geometrical paradoxes III

Andrew Marks, joint with Spencer Unger

UCLA

The story so far

We've fixed $A, B \subseteq \mathbb{T}^k$ (the circle and the square), and an action of \mathbb{Z}^d on \mathbb{T}^k by translations.

The story so far

We've fixed $A, B \subseteq \mathbb{T}^k$ (the circle and the square), and an action of \mathbb{Z}^d on \mathbb{T}^k by translations.

If $R_N = \{(n_1, \dots, n_d) \in \mathbb{Z}^d : 0 \leq n_i < N\}$ is the square of side length N , then by a lemma of Laczkovich, every set of the form $R_N \cdot x$ contains $\approx \lambda(A)N^d$ elements of both A and B .

The story so far

We've fixed $A, B \subseteq \mathbb{T}^k$ (the circle and the square), and an action of \mathbb{Z}^d on \mathbb{T}^k by translations.

If $R_N = \{(n_1, \dots, n_d) \in \mathbb{Z}^d : 0 \leq n_i < N\}$ is the square of side length N , then by a lemma of Laczkovich, every set of the form $R_N \cdot x$ contains $\approx \lambda(A)N^d$ elements of both A and B .

Let G be the graph with vertex set \mathbb{T}^k where $x, y \in \mathbb{T}^k$ are adjacent if $\exists g \in \mathbb{Z}^d (|g|_\infty = 1 \wedge g \cdot x = y)$.

The story so far

We've fixed $A, B \subseteq \mathbb{T}^k$ (the circle and the square), and an action of \mathbb{Z}^d on \mathbb{T}^k by translations.

If $R_N = \{(n_1, \dots, n_d) \in \mathbb{Z}^d : 0 \leq n_i < N\}$ is the square of side length N , then by a lemma of Laczkovich, every set of the form $R_N \cdot x$ contains $\approx \lambda(A)N^d$ elements of both A and B .

Let G be the graph with vertex set \mathbb{T}^k where $x, y \in \mathbb{T}^k$ are adjacent if $\exists g \in \mathbb{Z}^d (|g|_\infty = 1 \wedge g \cdot x = y)$.

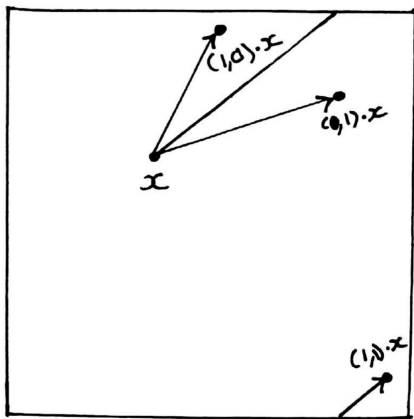
If G is a graph and f is a real-valued function on its vertices, then an f -flow of G with error ϵ is a function $\phi: G \rightarrow \mathbb{R}$ such that

- ▶ For every edge $(x, y) \in G$, $\phi(x, y) = -\phi(y, x)$, and
- ▶ For every vertex $x \in X$,

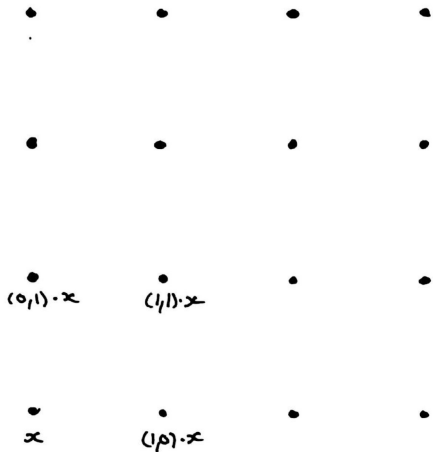
$$\left| f(x) - \sum_{(x,y) \in G} \phi(x, y) \right| < \epsilon$$

Proof overview

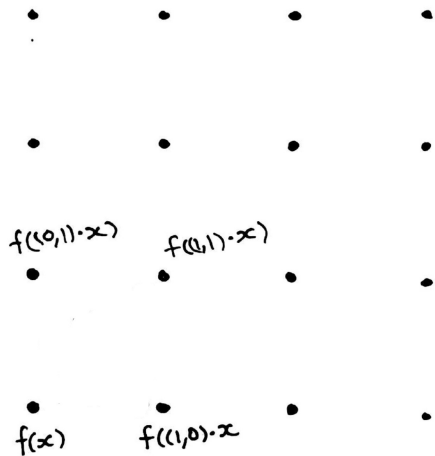
1. We construct a real-valued bounded Borel $\chi_A - \chi_B$ -flow of G by giving an explicit algorithm for finding such a flow.
 - ▶ Relies on Laczkovich's discrepancy estimates.
 - ▶ Uses the fact that the average of flows is a flow.
2. We show that given any real-valued Borel $\chi_A - \chi_B$ -flow of G , we can find an integer valued Borel $\chi_A - \chi_B$ -flow which is "close" to the real-valued one. Uses:
 - ▶ the Ford-Fulkerson algorithm in finite combinatorics.
 - ▶ a theorem of A. Timár on boundaries of finite sets in \mathbb{Z}^d .
 - ▶ recent work of Gao, Jackson, Krohne and Seward on hyperfiniteness of free Borel actions of \mathbb{Z}^d .
3. We finish by using the proposition we proved yesterday: there's a Borel equidecomposition iff there is a bounded Borel $\chi_A - \chi_B$ -flow.



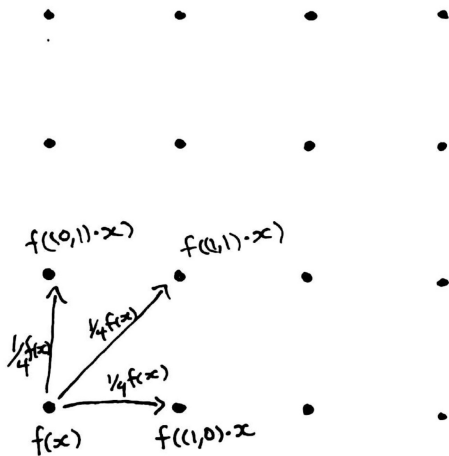
We'll describe an algorithm for constructing a real-valued f -flow where $f = \chi_A - \chi_B$ in the connected component of some $x \in \mathbb{T}^k$. We draw pictures with $k = d = 2$.



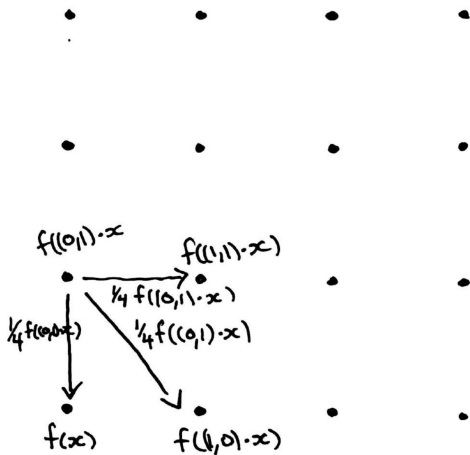
We'll draw the connected component of x in a grid (which looks like a copy of \mathbb{Z}^d ; its orbit is infinite).



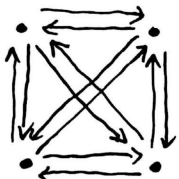
Our flow will be constructed in ω many steps. At step n we work in $2^n \times 2^n$ squares. At step 1 we consider 2×2 squares.



The idea is to spread out the error in the flow evenly over each 2×2 square. Each point contributes $1/4$ of its charge to the other 3 points.

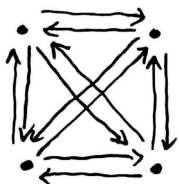
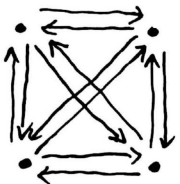
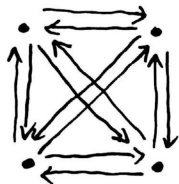
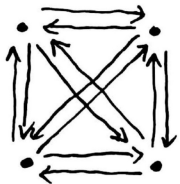


The idea is to spread out the error in the flow evenly over each 2×2 square. Each point contributes $1/4$ of its charge to the other 3 points.

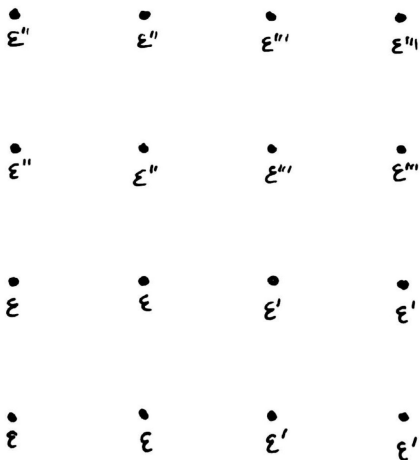


$$\varepsilon = \frac{1}{4} (f(\mathbf{x}) + f((0,1) \cdot \mathbf{x}) + f((1,0) \cdot \mathbf{x}) + f((1,1) \cdot \mathbf{x}))$$

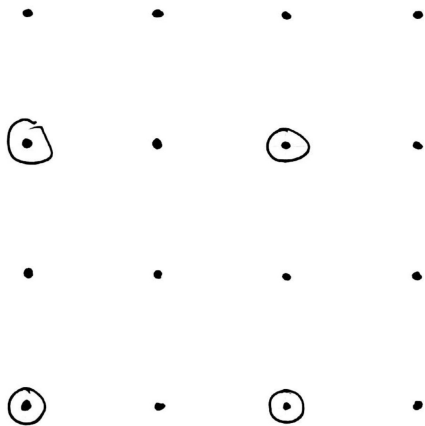
The error in the flow after step 1 is the average of f over the 2×2 square.



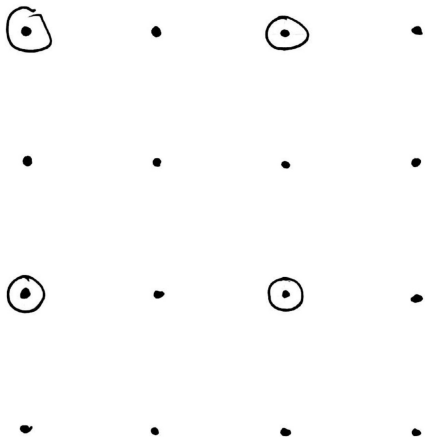
We do this for every 2×2 square in the orbit.



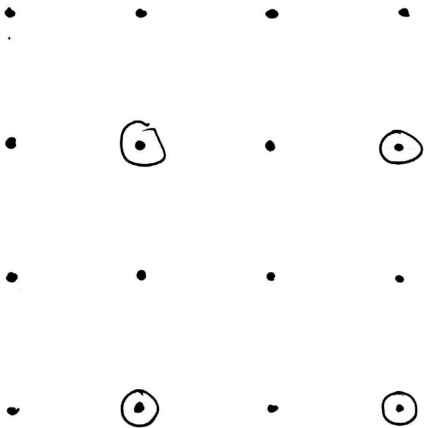
So the error in the flow after step 1 is the average of f on its 2×2 square.



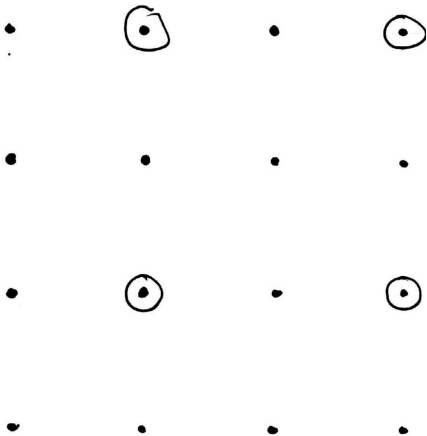
Now we use roughly the same idea in each 4×4 square, but dealing with 4 points at a time in the way given above.



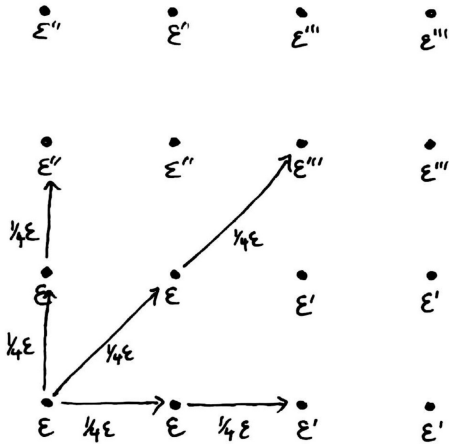
Now we use roughly the same idea in each 4×4 square, but dealing with 4 points at a time in the way given above.



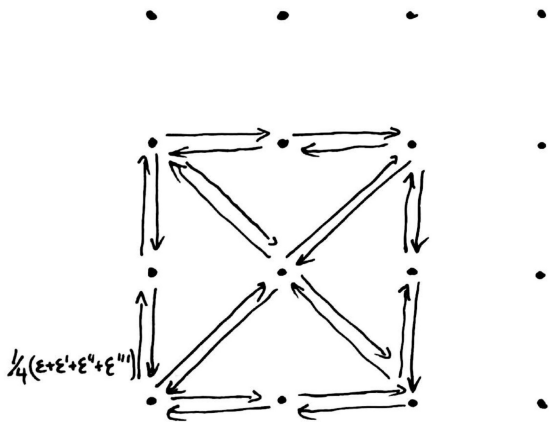
Now we use roughly the same idea in each 4×4 square, but dealing with 4 points at a time in the way given above.



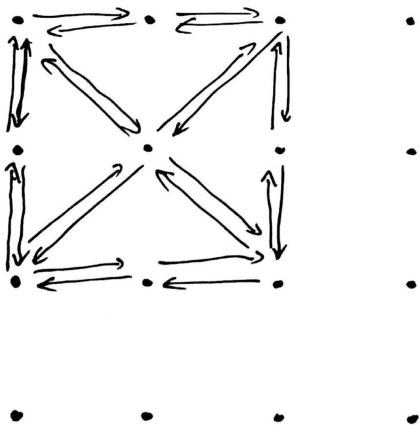
Now we use roughly the same idea in each 4×4 square, but dealing with 4 points at a time in the way given above.



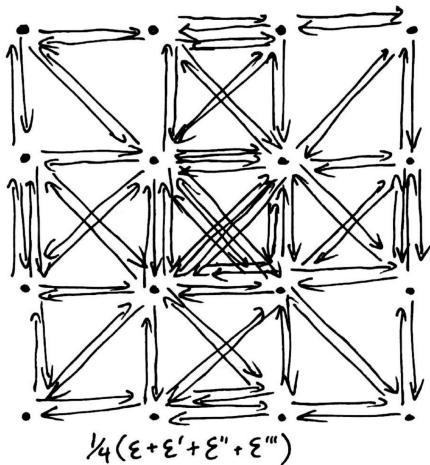
We add to the flow already constructed at the previous step. Once again, each point contributes $1/4$ of its charge to the other 3 points.



After this second step, the error at each point will be the average of f over its 4×4 square.



After this second step, the error at each point will be the average of f over its 4×4 square.



After this second step, the error at each point will be the average of f over its 4×4 square.

Step 1: Constructing a real-valued flow

After step n , the error in our flow at each point will be the average value of f over the $2^n \times 2^n$ square containing the point. Since $f = \chi_A - \chi_B$, and each $2^n \times 2^n$ square contains nearly the same number of points of A and B , this error is very small.

Step 1: Constructing a real-valued flow

After step n , the error in our flow at each point will be the average value of f over the $2^n \times 2^n$ square containing the point. Since $f = \chi_A - \chi_B$, and each $2^n \times 2^n$ square contains nearly the same number of points of A and B , this error is very small.

An easy calculation using Laczkovich's discrepancy estimates shows that this construction converges to a bounded f -flow (with error 0 everywhere).

Step 1: Constructing a real-valued flow

After step n , the error in our flow at each point will be the average value of f over the $2^n \times 2^n$ square containing the point. Since $f = \chi_A - \chi_B$, and each $2^n \times 2^n$ square contains nearly the same number of points of A and B , this error is very small.

An easy calculation using Laczkovich's discrepancy estimates shows that this construction converges to a bounded f -flow (with error 0 everywhere).

However, we cannot pick a single x in each orbit to be a "starting point" for this construction (since this would be a nonmeasurable Vitali set).

Step 1: Constructing a real-valued flow

After step n , the error in our flow at each point will be the average value of f over the $2^n \times 2^n$ square containing the point. Since $f = \chi_A - \chi_B$, and each $2^n \times 2^n$ square contains nearly the same number of points of A and B , this error is very small.

An easy calculation using Laczkovich's discrepancy estimates shows that this construction converges to a bounded f -flow (with error 0 everywhere).

However, we cannot pick a single x in each orbit to be a "starting point" for this construction (since this would be a nonmeasurable Vitali set).

To fix this problem, we use an averaging trick (the average of flows is a flow!).

Step 1: Constructing a real-valued Borel flow

For every $i > 0$, let $\pi_i: \mathbb{Z}^d / (2^i \mathbb{Z})^d \rightarrow \mathbb{Z}^d / (2^{i-1} \mathbb{Z})^d$ be the canonical homomorphism. This yields the inverse limit

$$\hat{\mathbb{Z}}^d = \varprojlim_{i \geq 0} \mathbb{Z}^d / (2^i \mathbb{Z})^d$$

where elements of $\hat{\mathbb{Z}}^d$ are sequences (h_0, h_1, \dots) such that $\pi_i(h_i) = h_{i-1}$ for all $i > 0$. Essentially, this describes how to choose a 2×2 grid, 4×4 grid, 8×8 grid, etc. that fit inside each other.

Step 1: Constructing a real-valued Borel flow

For every $i > 0$, let $\pi_i: \mathbb{Z}^d / (2^i \mathbb{Z})^d \rightarrow \mathbb{Z}^d / (2^{i-1} \mathbb{Z})^d$ be the canonical homomorphism. This yields the inverse limit

$$\hat{\mathbb{Z}}^d = \varprojlim_{i \geq 0} \mathbb{Z}^d / (2^i \mathbb{Z})^d$$

where elements of $\hat{\mathbb{Z}}^d$ are sequences (h_0, h_1, \dots) such that $\pi_i(h_i) = h_{i-1}$ for all $i > 0$. Essentially, this describes how to choose a 2×2 grid, 4×4 grid, 8×8 grid, etc. that fit inside each other.

For each $x \in \mathbb{T}^k$ and $h \in \hat{\mathbb{Z}}^d$, our above construction yields a flow $\phi_{(x,h)}$ of the connected component of x , using the grids given by h .

Step 1: Constructing a real-valued Borel flow

For every $i > 0$, let $\pi_i: \mathbb{Z}^d / (2^i \mathbb{Z})^d \rightarrow \mathbb{Z}^d / (2^{i-1} \mathbb{Z})^d$ be the canonical homomorphism. This yields the inverse limit

$$\hat{\mathbb{Z}}^d = \varprojlim_{i \geq 0} \mathbb{Z}^d / (2^i \mathbb{Z})^d$$

where elements of $\hat{\mathbb{Z}}^d$ are sequences (h_0, h_1, \dots) such that $\pi_i(h_i) = h_{i-1}$ for all $i > 0$. Essentially, this describes how to choose a 2×2 grid, 4×4 grid, 8×8 grid, etc. that fit inside each other.

For each $x \in \mathbb{T}^k$ and $h \in \hat{\mathbb{Z}}^d$, our above construction yields a flow $\phi_{(x,h)}$ of the connected component of x , using the grids given by h . The construction is such that if $g \in \mathbb{Z}^d$, then $\phi_{(x,h)} = \phi_{(g \cdot x, -g+h)}$. Hence, the average value of this construction is invariant of our starting point ($h \mapsto -g + h$ is measure preserving):

$$\int_h \phi_{(x,h)} = \int_h \phi_{(g \cdot x, -g+h)} = \int_h \phi_{(g \cdot x, h)}$$

This average value is our real-valued Borel $\chi_A - \chi_B$ flow!

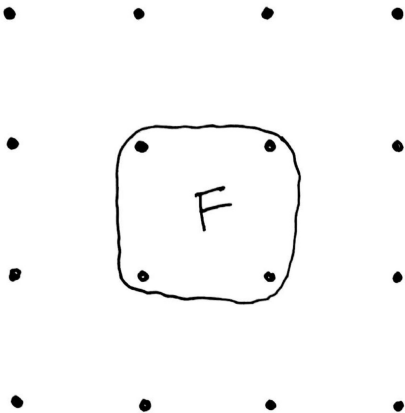
Step 2: modifying to make an integer Borel flow

Now we want to modify the flow so that it takes integer values.

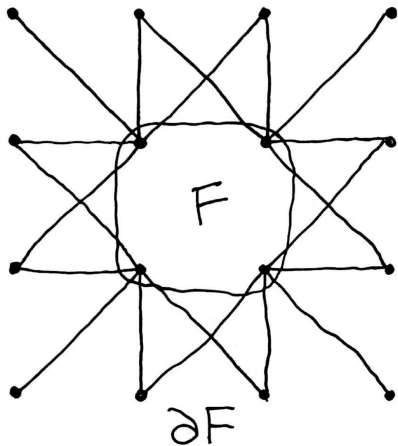
Step 2: modifying to make an integer Borel flow

Now we want to modify the flow so that it takes integer values.

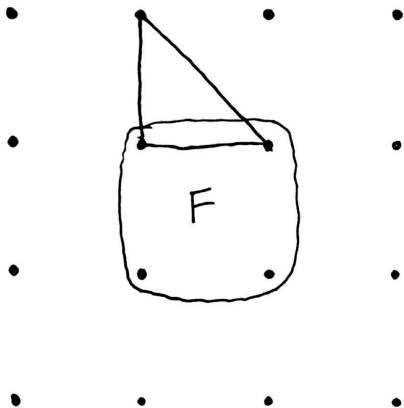
Suppose ϕ is an f -flow in G . Given a cycle in G if we add the same real value to every edge in the cycle, this preserves the property of being an f -flow. Hence, we can choose a value in $[0, 1)$ to add to this cycle so that a single edge in the cycle becomes integer.



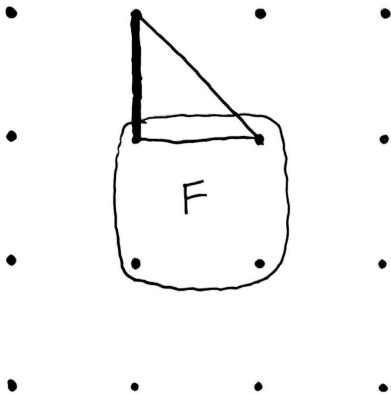
Suppose that F is a finite connected set in G .



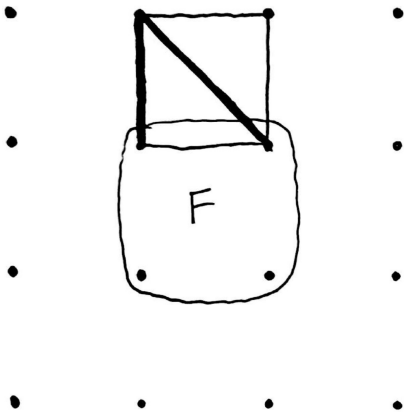
The edge boundary of F is $\partial F = \{(x, y) \in G : x \in F \wedge y \notin F\}$.
 I claim we can modify the flow so that it takes integer values on ∂F .



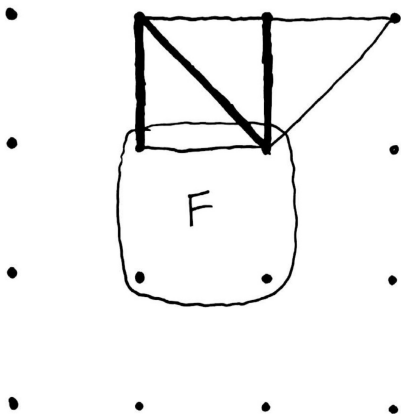
To begin, find a 3-cycle (a triangle) having an edge in ∂F .



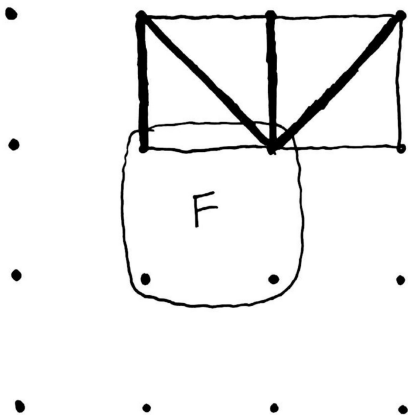
Modify the flow on the cycle to make this edge (the darker one) integer.



Repeat this process.



Repeat this process.



By using work of A. Timár on boundaries of finite sets in \mathbb{Z}^d , one can show using Euler's theorem (on the existence of Euler cycles) that for every finite set F , one can find a sequence of triangles that can be used to change the flow to be integer on ∂F .

Step 2: modifying to make an integer Borel flow

Let $[\mathbb{T}^k]^{<\infty}$ be the space of finite subsets of \mathbb{T}^k .

Theorem (Gao, Jackson, Krohne, and Seward, 2015)

There is a Borel set $C \subseteq [\mathbb{T}^k]^{<\infty}$ such that

▶ $\bigcup C = \mathbb{T}^k$

Step 2: modifying to make an integer Borel flow

Let $[\mathbb{T}^k]^{<\infty}$ be the space of finite subsets of \mathbb{T}^k .

Theorem (Gao, Jackson, Krohne, and Seward, 2015)

There is a Borel set $C \subseteq [\mathbb{T}^k]^{<\infty}$ such that

- ▶ $\bigcup C = \mathbb{T}^k$
- ▶ *Every $S \in C$ is connected in G .*

Step 2: modifying to make an integer Borel flow

Let $[\mathbb{T}^k]^{<\infty}$ be the space of finite subsets of \mathbb{T}^k .

Theorem (Gao, Jackson, Krohne, and Seward, 2015)

There is a Borel set $C \subseteq [\mathbb{T}^k]^{<\infty}$ such that

- ▶ $\bigcup C = \mathbb{T}^k$
- ▶ *Every $S \in C$ is connected in G .*
- ▶ *(Boundaries are far apart) all distinct $R, S \in C$ are such that ∂R and ∂S contain no two edges of distance less than 4.*

Step 2: modifying to make an integer Borel flow

Let $[\mathbb{T}^k]^{<\infty}$ be the space of finite subsets of \mathbb{T}^k .

Theorem (Gao, Jackson, Krohne, and Seward, 2015)

There is a Borel set $C \subseteq [\mathbb{T}^k]^{<\infty}$ such that

- ▶ $\bigcup C = \mathbb{T}^k$
- ▶ *Every $S \in C$ is connected in G .*
- ▶ *(Boundaries are far apart) all distinct $R, S \in C$ are such that ∂R and ∂S contain no two edges of distance less than 4.*

Use the process described on the previous slides to make the flow integer on ∂S for every $S \in C$. After removing these edges, G has finite connected components. Use the Ford-Fulkerson algorithm from finite graph theory to modify the flow on these components to be integer.

Step 2: modifying to make an integer Borel flow

Let $[\mathbb{T}^k]^{<\infty}$ be the space of finite subsets of \mathbb{T}^k .

Theorem (Gao, Jackson, Krohne, and Seward, 2015)

There is a Borel set $C \subseteq [\mathbb{T}^k]^{<\infty}$ such that

- ▶ $\bigcup C = \mathbb{T}^k$
- ▶ *Every $S \in C$ is connected in G .*
- ▶ *(Boundaries are far apart) all distinct $R, S \in C$ are such that ∂R and ∂S contain no two edges of distance less than 4.*

Use the process described on the previous slides to make the flow integer on ∂S for every $S \in C$. After removing these edges, G has finite connected components. Use the Ford-Fulkerson algorithm from finite graph theory to modify the flow on these components to be integer.

This finishes the proof of Borel circle squaring.

Hyperfiniteness

An equivalence relation E on a Polish space X is **hyperfinite** if it is a union $E = \bigcup_i E_i$ of Borel equivalence relations $E_1 \subseteq E_2, \dots$ on X with finite classes.

Hyperfiniteness is a crucial dividing line in descriptive set theory (and also ergodic theory and operator algebras).

Hyperfiniteness

An equivalence relation E on a Polish space X is **hyperfinite** if it is a union $E = \bigcup_i E_i$ of Borel equivalence relations $E_1 \subseteq E_2, \dots$ on X with finite classes.

Hyperfiniteness is a crucial dividing line in descriptive set theory (and also ergodic theory and operator algebras).

The tools used to prove the Gao-Jackson-Krohne-Seward theorem originate with Gao-Jackson's proof that Borel actions of countable abelian groups are hyperfinite (2015).

Hyperfiniteness

An equivalence relation E on a Polish space X is **hyperfinite** if it is a union $E = \bigcup_i E_i$ of Borel equivalence relations $E_1 \subseteq E_2, \dots$ on X with finite classes.

Hyperfiniteness is a crucial dividing line in descriptive set theory (and also ergodic theory and operator algebras).

The tools used to prove the Gao-Jackson-Krohne-Seward theorem originate with Gao-Jackson's proof that Borel actions of countable abelian groups are hyperfinite (2015).

Open Problem (Weiss)

Let Γ be a countable amenable group. Is every Borel action of Γ on a Polish space hyperfinite?

Hyperfiniteness

An equivalence relation E on a Polish space X is **hyperfinite** if it is a union $E = \bigcup_i E_i$ of Borel equivalence relations $E_1 \subseteq E_2, \dots$ on X with finite classes.

Hyperfiniteness is a crucial dividing line in descriptive set theory (and also ergodic theory and operator algebras).

The tools used to prove the Gao-Jackson-Krohne-Seward theorem originate with Gao-Jackson's proof that Borel actions of countable abelian groups are hyperfinite (2015).

Open Problem (Weiss)

Let Γ be a countable amenable group. Is every Borel action of Γ on a Polish space hyperfinite?

This is known to be true if we are allowed to discard a nullset by work of Ornstein and Weiss in ergodic theory (1980).

Problem 2 from the Scottish book

Open Problem (Banach, Ulam)

In every compact metric space X is there a finitely additive measure so that if A and B are Borel sets so that there is an isometry of A onto B , then A and B have equal measure?

This has a positive answer when X is countable.

The Borel Ruziewicz problem, I

Theorem (Margulis-Sullivan (1980) $n \geq 4$ Drinfeld (1984) $n = 2, 3$)

Lebesgue measure is the unique finitely additive rotation-invariant measure on the n -sphere defined on the Lebesgue measurable sets.

The Borel Ruziewicz problem, I

Theorem (Margulis-Sullivan (1980) $n \geq 4$ Drinfeld (1984) $n = 2, 3$)

Lebesgue measure is the unique finitely additive rotation-invariant measure on the n -sphere defined on the Lebesgue measurable sets.

Open Problem

*Suppose $n \geq 2$. Is Lebesgue measure the unique finitely additive rotation-invariant measure on the n -sphere **defined on the Borel sets?***

The Borel Ruziewicz problem, I

Theorem (Margulis-Sullivan (1980) $n \geq 4$ Drinfeld (1984) $n = 2, 3$)

Lebesgue measure is the unique finitely additive rotation-invariant measure on the n -sphere defined on the Lebesgue measurable sets.

Open Problem

*Suppose $n \geq 2$. Is Lebesgue measure the unique finitely additive rotation-invariant measure on the n -sphere **defined on the Borel sets?***

Using the work of Drinfeld-Margulis-Sullivan, this is equivalent to asking whether every Borel Lebesgue nullset is contained in a Borel Lebesgue nullset that has a Borel paradoxical decomposition.

The Borel Ruziewicz problem, II

Every countably additive invariant Borel probability measure on the n -sphere is equal to Lebesgue measure. Hence, one could equally well ask whether every finitely additive invariant Borel probability measure on the n -sphere is countably additive.

The Borel Ruziewicz problem, II

Every countably additive invariant Borel probability measure on the n -sphere is equal to Lebesgue measure. Hence, one could equally well ask whether every finitely additive invariant Borel probability measure on the n -sphere is countably additive.

If this is true, it must be specific to the sphere.

Theorem (Conley, Jackson, M. Seward, Tucker-Drob, 2016)

There is a continuous free action of a nonamenable group (hence the action is paradoxical) on a Polish space so that this action admits a finitely additive invariant Borel probability measure, but does not admit any countably additive invariant Borel probability measure.

The proof uses Borel determinacy.