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PRODUCTS SPACE**

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1. **Introduction.** Let  $\mathcal{E}$  be a  $\sigma$ -algebra of subsets of  $X$ , and  $T$  a set. Let  $\Omega = X^T$ , and let  $\mathcal{C}$  be the  $\sigma$ -algebra of subsets of  $\Omega$  generated by the finite cylinder sets, i.e., sets of the form  $A = \{\omega \in \Omega \mid \omega(t_1) \in A_1, \dots, \omega(t_n) \in A_n\}$ ,  $A_1, \dots, A_n \in \mathcal{E}$ . Let  $P_0$  be a probability measure on  $\mathcal{C}$ . Thus the coordinate variables  $x_t(\omega) = \omega(t)$ ,  $t \in T$ , are the Kolmogorov version [5] of the stochastic process with joint distributions  $F_{t_1, \dots, t_n}(A_1, \dots, A_n) = P_0\{A\}$ . For various purposes, it is appropriate to enlarge this  $\sigma$ -algebra and extend the measure. In the present paper two methods of doing this will be mentioned, and one of the methods will be studied.

[A] Suppose  $X$  is a compact Hausdorff space and  $\mathcal{E}$  the Borel sets. Then  $\Omega$  is a compact Hausdorff space in the product topology. A straightforward application of the Stone-Weierstrass theorem and the Riesz-Markov theorem shows that there is a unique regular measure on the Borel subsets  $\mathcal{B}$  of  $\Omega$  which agrees with  $P_0$  on  $\mathcal{C}$ , provided the finite-dimensional marginal measures are all regular. We call this measure  $P$ . This idea is due to S. Kakutani [3], and was discussed in detail by E. Nelson [8].

[B] By a *condition* is meant a set-valued function  $k$  from  $T$  to  $\mathcal{E}$ . For any condition  $k$ , we define

$$\Gamma(k) = \{\omega \mid \omega(t) \in k(t) \text{ for all } t \in T\}, \text{ and}$$

$$\Gamma(S, k) = \{\omega \mid \omega(t) \in k(t) \text{ for all } t \in S\},$$

$S$  being a subset of  $T$ . It is possible to extend  $P_0$  to a class of sets of the form  $\Gamma(k)$ , as follows.

The following lemma is a straightforward generalization of the separability lemma in [1], p. 56.

**LEMMA 1.1.** *For any condition  $k \ni$  a countable set  $S \subset T$  such that  $P_0\{\Gamma(S, k) - \Gamma(\{t\}, k)\} = 0$  for all  $t \in T$ .*

The proof is a simple exhaustion argument. Such a countable subset  $S$  will be called *determining* for  $k$ .

Let  $\mathcal{H}$  be a family of sets with the properties

(i)  $X \in \mathcal{H}$

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(ii) any countable subfamily of  $\mathcal{K}$  with the finite intersection property (F.I.P.) has nonnull intersection. Such a family will be called *countably compact*. If (ii) holds without the countability restriction, then  $\mathcal{K}$  is called *compact*. If a condition  $k$  has values in  $\mathcal{K}$ , it will be called a  $\mathcal{K}$ -condition.

The set of positive integers will be written  $I$ . Unions and intersections whose index set is  $I$  will be written simply  $\bigcup_j$ , etc. rather than  $\bigcup_{j \in I}$ , etc. The following result can then be proven. It is stated in [7].

**LEMMA 1.2.** *Let  $S_n$  be a determining set for the  $\mathcal{K}$ -condition  $k_n$ ,  $n \in I$ . Let  $\Delta = \bigcup_n \{\Gamma(S_n, k_n) - \Gamma(k_n)\}$ . Then  $\Delta$  has inner  $P_0$ -measure 0.*

$\mathcal{C}_{\mathcal{K}}$  is now defined to be those subsets  $\Gamma$  of  $\Omega$  such that  $\exists \Gamma'$  in  $\mathcal{C}$  with  $(\Gamma - \Gamma') \cup (\Gamma' - \Gamma)$  subset of a set of the form of  $\Delta$  in the above lemma. These sets  $\Gamma$  form a  $\sigma$ -algebra, and the assignment to  $\Gamma$  of the same measure as the  $P_0$ -measure of  $\Gamma'$  determines unambiguously a measure  $P_{\mathcal{K}}$  on  $\mathcal{C}_{\mathcal{K}}$ , which is an extension of  $P_0$ . This construction, based on ideas of Doob and Khintchine [4] is done by A. Mayer in [6], [7].

**REMARK 1.1.** Notice that  $\mathcal{C}_{\mathcal{K}}$  contains all sets of the form  $\Gamma(k)$ , for any  $\mathcal{K}$ -condition  $k$ , assigning to such a set the measure  $P_0\{\Gamma(S, k)\}$ ,  $S$  being any determining set for  $k$ .

**REMARK 1.2.** If  $X$  is compact Hausdorff,  $\mathcal{K}$  the Borel sets,  $\mathcal{C}$  the compact sets, and  $P_0$  satisfies the regularity condition of [A], then  $\mathcal{C}_{\mathcal{K}} \subset \mathcal{B}$ , and  $P|_{\mathcal{C}_{\mathcal{K}}} = P_{\mathcal{K}}$ . This is a consequence of the following (under the hypotheses of the last sentence):

**LEMMA 1.3.** *If  $S$  is determining for the condition  $k$ , and  $k(t)$  is compact for all  $t$ , then  $P\{\Gamma(k)\} = P\{\Gamma(S, k)\}$ .*

*Proof.* By Theorem 2.2 of [S] there is some countable subset  $S_1$  of  $T$  such that  $P\{\Gamma(S_1, k)\} = P\{\Gamma(k)\}$ . Now,  $\Gamma(S_1, k) \supset \Gamma(S \cup S_1, k) \supset \Gamma(k)$ , so  $P\{\Gamma(S \cup S_1, k)\} = P\{\Gamma(k)\}$ . But

$$\Gamma(S, k) = \Gamma(S \cup S_1, k) \cap \bigcap_{s \in S} \{\Gamma(S_1, k) = \Gamma(\{s\}, k)\}.$$

Thus  $P\{\Gamma(S, k)\} = P\{\Gamma(S \cup S_1, k)\}$ .

We will deal mainly with the situation where  $T$  is a topological space, and with a certain  $\sigma$ -subalgebra  $\mathcal{D}_{\mathcal{K}}$  of  $\mathcal{C}_{\mathcal{K}}$ , where  $\mathcal{D}_{\mathcal{K}}$  is defined like  $\mathcal{C}_{\mathcal{K}}$ , except that the only conditions  $k$  used for  $\mathcal{D}_{\mathcal{K}}$  will be those of the form

$$k(t) = K \text{ for } t \in U \\ X \text{ for } t \notin U,$$

$U$  being an open set in  $T$ , and  $K \in \mathcal{K}$ . For such a  $k$ , we write  $\Gamma(k)$  as  $\mathcal{A}(U, K)$ . The restriction of  $P_{\mathcal{K}}$  to  $\mathcal{D}_{\mathcal{K}}$  will be called  $Q_{\mathcal{K}}$ .

If  $\mathcal{K}$  consists of closed sets in a metric space,  $T$  is locally compact, and  $\tau$  is a regular measure on  $T$ , then  $(\mathcal{D}_{\mathcal{K}}, Q_{\mathcal{K}})$  has the convenient property that whenever the map  $t \rightarrow x_t$  (where  $x_t(\omega) = \omega(t)$ ) is measurable in probability, i.e. is continuous in probability outside of some  $\tau$ -null set, then the map  $(\omega, t) \rightarrow \omega(t)$  can be made measurable the  $\mu \times \tau$ -completion of  $\mathcal{A} \times \mathcal{T}$ , where  $\mathcal{T}$  is the Borel sets of  $T$  and  $(\mathcal{A}, \mu)$  some extension of  $(\mathcal{D}_{\mathcal{K}}, Q_{\mathcal{K}})$ . (See [7], Theorem 2.) This says, in a sense, that  $\mathcal{D}_{\mathcal{K}}$  is "not too large." On the other hand, it is "not too small," in the sense that it contains many natural subsets which are not in  $\mathcal{C}$ ; this will be shown.

In §2 are given some examples and general remarks concerning compact and countably compact families.

In [8], with  $X$  and  $T$  compact metrizable spaces, various natural subsets of  $\Omega$  and  $\Omega \times T$  were shown to be in  $\mathcal{B}, \overline{\mathcal{B}}$ , or product  $\sigma$ -algebras derived from them (the bar over a  $\sigma$ -algebra signifies completion with respect to the measure being considered on it). In §3 and 4 we show (in a somewhat more general context) that these subsets are in  $\mathcal{D}_{\mathcal{K}}, \overline{\mathcal{D}_{\mathcal{K}}}$ , or the corresponding product  $\sigma$ -algebras, where  $\mathcal{K}$  is a countably compact family of closed subsets of  $X$  which contains a complete system of neighborhoods for each point of  $X$  (or, briefly, *generates the topology of  $X$* ).

## 2. Some topological considerations.

LEMMA 2.1. *Let  $X$  be a 1-st countable Hausdorff space. Then any countable compact family  $\mathcal{K}$  of subsets of  $X$  which generates the topology of  $X$  consists of closed sets only.*

*Proof.* Suppose  $K \in \mathcal{K}$ , and  $x \notin K$ . Choose a countable family  $\{K_n | n \in I\}$  of neighborhoods of  $x$  in  $\mathcal{K}$ , with  $\bigcap_n K_n = \{x\}$ . If  $x \in \overline{K}$ , then  $K \cap K_1 \cap \dots \cap K_n$  is never empty. Thus,  $K \cap \bigcap_n K_n$  is nonempty, so  $x \in K$ .

REMARK 2.1. If we assume that  $X$  actually has a countable base for its open sets, then clearly any intersection of sets of  $\mathcal{K}$  can be reduced to a countable intersection. In particular, it follows that  $\mathcal{K}$  is actually a *compact* family, not just countably compact.

LEMMA 2.2. (Alexander). *Let  $\mathcal{K}$  be a compact family of subsets*

of a set  $X$ . Let  $\tilde{\mathcal{K}}$  be the family of arbitrary intersections of finite unions of sets of then  $\tilde{\mathcal{K}}$  is closed under arbitrary intersections and finite unions, and is again a compact family.

*Proof.* See [9], p. 139.

**COROLLARY 2.1.** *The most general compact family of sets on a set  $X$  arises by choosing a subfamily of the closed sets, for some compact topology on  $X$ .*

*Proof.* Given a compact family  $\mathcal{K}$  on a set  $X$ , use  $\tilde{\mathcal{K}}$  as the family of closed sets for  $X$ ; this gives a compact space.

**REMARK 2.2.** The property of *countable* compactness does *not* persist from  $\mathcal{K}$  to  $\tilde{\mathcal{K}}$ . For example, let  $A$  be all ordinals up to and including the first uncountable ordinal  $\alpha_0$ . Let  $B$  be the rational numbers  $\{0; 1, \frac{1}{2}, \frac{1}{3}, \dots\}$ . Let  $X = A \times B - \{(\alpha_0, 0)\}$ . Let  $\mathcal{K}$  consist of all sets of the form  $K_{\alpha,n} = \{(\alpha^1, x) | \alpha^1 > \alpha, x < 1/n\}$ , where  $\alpha$  is a countable ordinal and  $n \in I$ . Then *no* countable intersection of sets  $K_{\alpha,n}$  is empty, so  $\mathcal{K}$  is countably compact. But let  $L_n = \bigcap_{\alpha < \alpha_0} K_{\alpha,n} = \{(\alpha_0, x) | x < 1/n\}$ . Then the  $L_n$  have the F.I.P., but  $\bigcap_n L_n = \phi$ .

In §3 we shall be considering countably compact families  $\mathcal{K}$  on separable metrizable spaces  $X$ ,  $\mathcal{K}$  generating the topology of  $X$ . Some examples follow.

(a)  $X$  a Banach space which is separable and a dual,  $\mathcal{K}$  the set of all closed spheres. This is mentioned in [6].

In this connection, however, notice that the separable Banach space  $C$  of all continuous functions on, say, the closed interval  $[-1, 1]$ , is not a dual; and, in fact, the family of all closed spheres in this Banach space is *not* a countably compact family. To see this, let

$$f_n(\lambda) = \begin{cases} 1 & \text{if } -1 \leq \lambda \leq 0 \\ 1 - n\lambda & \text{if } 0 < \lambda < \frac{1}{n} \\ 0 & \text{if } \frac{1}{n} \leq \lambda \leq 1, \end{cases}$$

and let  $f'_n(\lambda) = -f_n(-\lambda)$ . Let  $K_n$  be the closed sphere of radius 2 about  $f_n - 2$ , and  $K'_n$  the closed sphere of radius 2 about  $f'_n + 2$ . Then

$$K_n \cap K'_n = \{g | f'_n \leq g \leq f_n\} \neq \phi.$$

Since  $f_1 \geq f_2 \geq \dots$  and  $f'_1 \leq f'_2 \leq \dots$ , we have  $K_1 \cap K'_1 \supset K_2 \cap K'_2 \supset \dots$ . Thus, the spheres  $\{K_n, K'_n | n = 1, 2, \dots\}$  have the F.I.P., but there is

no continuous function in their intersection. The author does not know, however, whether *some*  $\mathcal{H}$  does not exist for  $\mathbb{C}$ .

(b) An example where the metric space is not complete: let  $X$  be the nondyadic numbers in the unit interval.  $\mathcal{H}$  will be defined as follows. Let  $S_n$  be the set of dyadics of the form  $k/2^n$ ,  $k = 0, \dots, 2^n$ . Then  $X = [0, 1] - \bigcup_n S_n$ . Let  $\mathcal{H}_n$  be the intersection with  $X$  of intervals  $[a, b]$ , where  $a = (k + 1/8)1/2^n$ ,  $b = (k + 7/8)1/2^n$ ,  $k = 0, 1, \dots, 2^n - 1$ . Let  $\mathcal{H} = \bigcup_n \mathcal{H}_n$ .

To see that  $\mathcal{H}$  generates the topology of  $X$ , we must show that any  $x \in X$  is an interior point of some interval in  $\mathcal{H}_n$ , for arbitrarily large  $n$ . But a nondyadic number  $x$  is characterized by the property that a zero followed by a one occurs arbitrarily far out in its dyadic expansion. Thus, for arbitrarily large  $n$ , we can get  $k/2^n + 1/2^{n+2} < x < k/2^n + 1/2^{n+1}$ , so that  $x$  is interior to an interval of  $\mathcal{H}_n$ .

To see that  $\mathcal{H}$  is countably compact, suppose we have a sequence  $K_1, K_2, \dots$  with the F.I.P. Assume repetitions have been eliminated. Then no two can come from the same  $\mathcal{H}_n$ , since two members of  $\mathcal{H}_n$  are either identical or disjoint. Consider now the closed intervals  $\bar{K}_n$  in  $[0, 1]$ . These have the F.I.P., and are closed in  $[0, 1]$ . Thus their intersection is nonempty. Further, let  $K_n \in \mathcal{H}_n$ . Then  $\bar{K}_n \cap S_{i_n} = \phi$ , so  $(\bigcap_n \bar{K}_n) \cap (\bigcup_m S_{i_m}) = \phi$ . Since  $i_m$  does not repeat itself, and since  $S_1 \subset S_2 \subset \dots$ , we have  $\bigcup_m S_{i_m} = \bigcup_n S_n$ . Thus,  $(\bigcap_n \bar{K}_n) \cap X \neq \phi$ . But this is the same as  $\bigcap_n K_n$ .

(c) A metric space for which *no* countably compact family can generate the topology: let  $X$  be the dyadic numbers in  $[0, 1]$ . Suppose, in fact, we had such a family  $\mathcal{H}$ . Let  $x_1, x_2, \dots$  be an enumeration of  $X$ . Then one could choose a sequence  $K_j^n$  of neighborhoods of  $x_j, K_j^n \in \mathcal{H}$ , and with the length of  $K_j^n$  less than  $1/n + j$ . Let  $U_j^n$  be the interior of  $\bar{K}_j^n$ . Then  $x_j \in U_j^n$ . Consider now the set  $\bigcap_n \bigcup_j U_j^n$ . This is a  $G_\delta$  in the reals, and contains all the dyadics. Then it must contain some nondyadics, since the dyadics are not a  $G_\delta$ . On the other hand, if  $\xi$  is a nondyadic in  $\bigcap_n \bigcup_j U_j^n$ , then  $\xi$  is in some  $\bigcap_n U_{j_n}^n$ . Thus  $\{K_{j_n}^n | n \in I\}$  has the F.I.P. But  $\bigcap_n \bar{K}_{j_n}^n = \{\xi\}$ , since the lengths of the  $K_{j_n}^n$  go to zero as  $n \rightarrow \infty$ . Thus  $\bigcap_n K_{j_n}^n = \bigcap_n (\bar{K}_{j_n}^n \cap X) = \phi$ .

The question remains open whether, for example, every complete separable metric space has a countably compact family which generates its topology.

**3. Measurability of various classes of functions.** Throughout this section, let  $X$  be a separable metric space;  $\mathcal{A}$  the Borel sets. Let  $\mathcal{H}$  be a collection of sets in  $\mathcal{A}$  such that

- (a)  $\mathcal{K}$  is a countably compact family,
- (b)  $\mathcal{K}$  generates the topology of  $X$ .

Let  $T$  be a compact metric space, and consider  $\mathcal{D}\mathcal{K}$ ,  $\mathcal{Q}\mathcal{K}$ , as defined in §1. For brevity, we write simply  $\mathcal{D}$ ,  $\mathcal{Q}$ . We remark that the results of this section extend immediately to the case where  $T$  is locally compact metrizable, and separable, since the classes of functions discussed are defined by their local properties in  $T$ .

Let  $\mathcal{K}_0$  be a countable subset of  $\mathcal{K}$  which still contains a complete system of neighborhoods at each point. Also, let  $K_{\varepsilon,n}$  be an enumeration of the sets of  $\mathcal{K}_0$  of diameter  $\leq \varepsilon$ . Let  $\Delta(\varepsilon, S) = \bigcap_{s \in S} \{\omega \mid \exists \text{ some open neighborhood } U \text{ of } s \text{ and some } n \text{ such that } \omega \text{ sends } U \text{ into } K_{\varepsilon,n}\}$ . Finally, let  $\Phi(\varepsilon, S) = \{\omega \mid \exists \text{ some open } U \supset S \text{ and } n \text{ such that } \omega \text{ sends } U \text{ into } K_{\varepsilon,n}\}$ .

**LEMMA 3.1.**  $\Delta(\varepsilon, S)$  and  $\Phi(\varepsilon, S)$  are in  $\mathcal{D}$  for any closed set  $S$  and any  $\varepsilon > 0$ .

*Proof.* Let  $\mathcal{U}$  be a countable base for the open sets of  $T$ . Let  $\mathcal{U}_1, \mathcal{U}_2, \dots$  be an enumeration of the finite coverings of  $S$  by sets in  $\mathcal{U}$ . Then  $\Delta(\varepsilon, S) = \bigcup_n \bigcup_m \bigcap_{U \in \mathcal{U}_n} \Delta(U, K_{\varepsilon,m})$ , and

$$\Phi(\varepsilon, S) = \bigcup_m \bigcup_n \Delta(\bigcap_{U \in \mathcal{U}_n} U, K_{\varepsilon,m}).$$

**THEOREM 3.1.** *The set of all functions which are continuous at all points of the closed set  $S \subset T$  is in  $\mathcal{D}$ .*

*Proof.* This set is precisely  $\bigcap_m \Delta(1/m, S)$ .

**THEOREM 3.2.** *For any regular measure  $\nu$  on  $T$ , the set of  $\nu$ -almost everywhere continuous functions is in  $\mathcal{D}$ .*

*Proof.* Let  $V_{n,m}$ ,  $n, m \in I$ , be an enumeration of those finite unions of sets  $\mathcal{U}$  such that  $\nu(V_{n,m}) < 1/n$ . A function  $\omega$  is  $\nu$ -almost everywhere continuous if and only if for arbitrary small  $\varepsilon > 0$  there is a closed set  $S$  whose complement has arbitrarily small measure, such that  $\omega \in \Delta(\varepsilon, S)$ . But  $\omega \in \Delta(\varepsilon, S) \Rightarrow \omega \in \Delta(\varepsilon, \bar{U})$  for some open set  $U \supset S$ . Now,  $S^\perp$  is a union of sets in  $\mathcal{U}$ . Since  $S^\perp \supset U^\perp$ , and  $U^\perp$  is compact,  $U^\perp$  is covered by a finite union of sets of  $\mathcal{U}$  which does not intersect  $S$ , and thus has  $\nu$ -measure no greater than that of  $S$ . Hence, the set of  $\nu$ -almost everywhere continuous functions is contained in  $\bigcap_j \bigcap_n \bigcup_m \Delta(1/j, V_{n,m})$ . The converse inclusion is obvious.

**THEOREM 3.3.** *The set of functions whose points of discontinuity form a first category set, is in  $\mathcal{D}$ .*

*Proof.* Let  $O_\varepsilon(\omega) = \{s \mid \text{for every open } U \ni s \exists r, t \in U \text{ with } d(\omega(r), \omega(t)) > \varepsilon\}$ .  $O_\varepsilon(\omega)$  is a closed set, and increases as  $\varepsilon$  decreases. Thus, the set  $\bigcup_{\varepsilon>0} O_\varepsilon(\omega)$  is of first category if and only if each  $O_\varepsilon(\omega)$  is nowhere dense. Let  $D$  be a countable dense subset of  $T$ , and let  $D_{n,m}$  be an enumeration of the finite  $1/m$ -dense subsets of  $D$  (i.e. every point of  $T$  is within  $1/m$  of some point of  $D_{n,m}$ , for every  $n, m$ ). Then following Nelson in Theorem 3.3 of [8],  $O_\varepsilon(\omega)$  is nowhere dense if and only if, for every  $m \in I$ ,  $O_\varepsilon(\omega) \subset \text{some } D_{n,m}^\perp$ . Thus,  $\omega$  has a first category set of discontinuities if and only if

$$\omega \in \bigcap_j \bigcap_m \bigcup_n \mathcal{L}(\perp, D_{n,m}).$$

**THEOREM 3.4.** *Let  $T$  be a compact interval. Then the set of all  $\omega$  with discontinuities of the first kind only, is in  $\mathcal{D}$ .*

*Proof.* If  $\omega$  has only discontinuities of the first kind, then for any  $\varepsilon > 0$  one can choose, for each  $t \in T$ , an open interval  $R_t$  such that there are some fixed integers  $n_+$  and  $n_-$  for which  $\omega(s) \in K_{\varepsilon, n_+}$  for all  $s$  in  $(R_t - \{t\})_+ \cap T$  and  $\omega(s) \in K_{\varepsilon, n_-}$  for all  $s$  in  $(R_t - \{t\})_- \cap T$ . (Note:  $(R_t - t)_{(\pm)}$  denotes the  $\begin{pmatrix} \text{upper} \\ \text{lower} \end{pmatrix}$  of the two intervals into which  $R_t - \{t\}$  splits.)

Let  $S_t$  be a rational open interval with  $t \in S_t \subset \bar{S}_t \subset R_t$ , and, for given  $\delta > 0$ , let  $U_t$  be another rational interval, of length  $< \delta$ , with  $t \in U_t \cup S_t$ . Then  $\omega \in \mathcal{D}(\varepsilon, (\bar{S}_t - U_t)_+ \cap T)$ , and  $\omega \in \mathcal{D}(\varepsilon, (\bar{S}_t - U_t) \cap T)$ . Since  $T$  can be covered by finitely many of the  $S_t$ , we finally get the following: let  $\mathcal{S}_1, \mathcal{S}_2, \dots$  be an enumeration of the finite coverings of  $T$  by rational open intervals. For any rational open interval  $S$ , let  $\mathcal{Z}_k(S)$  be the set of all open rational subintervals of  $S$  having length  $< 1/k$ . Then if  $\omega$  has only discontinuities of the first kind, we have  $\omega \in \bigcap_n \bigcup_m \bigcap_k \bigcap_{S \in \mathcal{S}_m} \bigcup_{U \in \mathcal{Z}_k(S)} \{\mathcal{D}(1/m, (\bar{S} - U)_+ \cap T) \cap \mathcal{D}(1/n, (\bar{S} - U)_- \cap T)\}$ . And conversely, if  $\omega$  has a discontinuity of the second kind at  $t_0$ , then there is some integer  $n$  such that no matter what open rational interval  $S$  one chooses about  $t_0$ ,  $\omega$  will oscillate by more than  $1/n$  either in  $(\bar{S} - U)_+ \cap T$  or  $(\bar{S} - U)_- \cap T$ , provided  $U$  is a sufficiently short interval. Thus, the inclusion is an equality.

**THEOREM 3.5.** *The set  $\Theta$  of pairs  $(\omega, t)$  in  $\Omega \times T$  such that  $\omega$  is discontinuous at  $t$ , is in  $\mathcal{D} \times \mathcal{G}_T$  ( $\mathcal{G}_T$  being the Borel sets in  $T$ ). The function  $(\omega, t) \rightarrow \omega(t) \mathcal{L} \times \mathcal{G}_T \mid \Theta^+$ -measurable, and a fortiori  $\mathcal{D} \times \mathcal{G}_T$ -measurable.*

(Note: for a  $\sigma$ -algebra  $\mathcal{A}$  on a set  $Z$ , and a set  $Z_0 \subset Z$ , we denote by  $\mathcal{A} \mid Z_0$  the  $\sigma$ -algebra  $\{A \cap Z_0 \mid A \in \mathcal{A}\}$ . In case  $Z_0 \in \mathcal{A}$ , we get

$$\mathcal{A} \mid Z_0 = \{A \in \mathcal{A} \mid A \subset Z_0\}.)$$



*Proof of Theorem 3.5.*  $\mathcal{U}$  is again a countable basis for the open sets of  $T$ . Then we have  $\theta^\perp = \bigcap_n \bigcup_{U \in \mathcal{U}} \bigcup_m [\Delta(U, K_{1/n, m}) \times U]$ . As for measurability of the function  $(\omega, t) \rightarrow \omega(t)$ : let  $T_0$  be a countable dense subset of  $T$ . Let  $\mathcal{V}_k$  be a finite covering of  $T$  by sets of diameter  $< 1/k$ . Let  $\{g_{k, \nu} \mid V \in \mathcal{V}_k\}$  be a partition of unity for  $\mathcal{V}_k$ . Let  $f$  be a continuous function on  $X$ . Let  $\tilde{f}_k(\omega, t) = \sum_{\nu \in \mathcal{V}_k} g_{k, \nu}(t) \sup_{s \in T_0 \cap \nu} f(\omega(s))$ . Then  $\tilde{f}_k$  is  $\mathcal{C} \times \mathcal{B}_T$ -measurable, and, for fixed  $\omega$ ,  $\tilde{f}_k(t, \omega)$  is continuous in  $t$ . Furthermore, at all points  $(\omega, t)$  in  $\theta^\perp$ , we have  $\tilde{f}_k(\omega, t) \rightarrow f(\omega(t))$ . Thus,  $f(\omega(t))$  is  $\mathcal{C} \times \mathcal{B}_T \mid \theta^\perp$ -measurable for each continuous  $f$ . Now: for any closed set  $K$  in  $X$  there is a continuous function  $f_K$  which is 1 only on that set. Then  $\{(\omega, t) \mid \omega(t) \in K\} \cap \theta^\perp = \{(\omega, t) \mid f_K(\omega(t)) = 1\} \cap \theta^\perp$ , which is in  $\mathcal{C} \times \mathcal{B}_T \mid \theta^\perp$ . This completes the proof.

The generalization of Theorem 4.1 of [8] now goes through exactly as done there, by applying Fubini's theorem. Namely, if  $\nu$  is a regular measure on  $T$ , then  $\{\omega \mid \omega \text{ continuous at } t\}$  has  $Q$ -measure 1 for  $\nu$ -almost every  $t \iff \{t \mid \omega \text{ continuous at } t\}$  has  $\nu$ -measure 1 for  $Q$ -almost every  $t \iff \theta$  has  $Q \times \nu$ -measure 0. Similarly, Theorem 4.2 of [8] generalizes to the present context: if  $\{\omega \mid \omega \text{ continuous at } t\}$  has  $Q$ -measure 0 for each  $t \in T$ , then  $\{\omega \mid \text{the discontinuities of } \omega \text{ form a cat } I \text{ set in } T\}$  has  $Q$ -measure 1. The proof is gotten in the same way, but substituting  $\tilde{f}$  of Theorem 3.5 above for Nelson's  $f^+$ . The details will be omitted.

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