

## EXAMPLE OF A PROPER SUBGROUP OF $S_\infty$ WHICH HAS A SET-TRANSITIVITY PROPERTY<sup>1</sup>

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S. M. Ulam, on page 33 of his book, *A collection of mathematical problems*, poses the following question: Let  $G$  be a subgroup of  $S_\infty$  [the group of all permutations of the integers] with the property that for every two sets of integers of the same power whose complements are also of the same power, there exists a permutation  $g$  of  $G$  which transforms one set into the other. Is  $G = S_\infty$  (Chevalley, von Neumann, et al.)?

The answer to this question is no!

We change the problem immaterially by taking  $S_\infty$  to be the group of all permutations of the natural numbers rather than the integers; this is helpful since all infinite subsets of the natural numbers are order-isomorphic. A subgroup  $G$  which is transitive (wherever possible) on the set of all subsets of the natural numbers is defined by means of a finiteness condition.

Let  $N$  be the set of natural numbers with the usual ordering. Consider the set  $G$  of all  $\sigma \in S_\infty$  satisfying the condition:

(F) there exist  $A_1, A_2, \dots, A_k, B_1, B_2, \dots, B_k$  subsets of  $N$  such that  $\bigcup_{i=1}^k A_i = N = \bigcup_{i=1}^k B_i$  and in addition, for all  $i, \sigma: A_i \rightarrow B_i$  is an order-isomorphism.

Call  $\{(A_1, B_1), (A_2, B_2), \dots, (A_k, B_k)\}$  a class of order-pairs for  $\sigma$ .

Let  $\sigma, \tau \in G$  where  $\{(A_1, B_1), \dots, (A_k, B_k)\}$  &  $\{(C_1, D_1), \dots, (C_q, D_q)\}$  are classes of order-pairs for  $\sigma$  &  $\tau$  respectively. It is easily seen that

$$\{(\sigma^{-1}[B_i \cap C_j], \tau[B_i \cap C_j]): i \in \{1, \dots, k\} \text{ \& } j \in \{1, \dots, q\}\}$$

is a class of order-pairs for  $\tau\sigma$ , so that  $\tau\sigma \in G$ . Also  $\sigma^{-1} \in G$  since  $\{(B_1, A_1), (B_2, A_2), \dots, (B_k, A_k)\}$  is a class of order-pairs for  $\sigma^{-1}$ . Consequently (since  $G$  is obviously nonempty)  $G$  is a subgroup of  $S_\infty$ .

That  $G$  has the property stated in the problem is clear since subsets of  $N$  having the same power are order-isomorphic. The (at most) two order-isomorphisms needed allow us to define an element of  $G$  as required.

An element  $\rho$  of  $S_\infty$  which reverses arbitrarily long strings of natural numbers cannot be in  $G$ . For example,  $\rho$  can be given by:  $\rho(m) = (n+1)^2 - (m+1 - n^2)$  where  $n^2 \leq m < (n+1)^2$ . Suppose that  $\rho$  satis-

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fies (F) with  $\{(A_1, B_1), \dots, (A_k, B_k)\}$  as a class of order-pairs. The  $2k+1$  integers  $k^2, \dots, k^2+2k$  are reversed by  $\rho$ , but two of them must fall in the same set  $A_i$ . This is a contradiction.

Therefore  $G$  is a proper subgroup of  $S_\infty$ .

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### ON THE ISOMORPHISM PROBLEM FOR BERNOULLI SCHEMES

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1. DEFINITION 1. A Bernoulli scheme  $(E, \Omega, \mathfrak{F}, P, T)$  is a probability space together with a transformation  $T$ , where

- (i)  $E = \{1, \dots, n\}$  for some positive integer  $n$ , or  $E = \{1, 2, \dots\}$ ,
- (ii)  $\Omega = \{\omega = (\dots, \omega_{-1}, \omega_0, \omega_1, \dots) \mid \omega_i \in E \text{ for all } i\}$ ,
- (iii)  $\mathfrak{F}$  is the smallest  $\sigma$ -algebra containing all sets  $A_i^k = \{\omega \mid \omega_i = k\}$ ,
- (iv)  $q_k > 0$  is defined for  $k \in E$  with  $\sum_{k \in E} q_k = 1$ ,  $P$  is the product measure on  $\mathfrak{F}$  defined by  $P\{A_i^k\} = q_k$  for all  $i$ ,
- (v)  $T$  is the shift transformation defined on  $\Omega$ , i.e.,  $T\omega = \omega'$  if and only if  $\omega'_i = \omega_{i+1}$  for all  $i$ .

We shall sometimes refer to a Bernoulli scheme as a  $(q_1, \dots, q_n)$ -scheme or a  $(q_1, q_2, \dots)$ -scheme depending upon whether  $E = \{1, \dots, n\}$  or  $E = \{1, 2, \dots\}$ .

DEFINITION 2. Two Bernoulli schemes  $(E, \Omega, \mathfrak{F}, P, T)$  and  $(E', \Omega', \mathfrak{F}', P', T')$  are said to be *isomorphic modulo sets of measure zero* (or simply *isomorphic*) if there exist sets  $D \in \mathfrak{F}, D' \in \mathfrak{F}'$  and a mapping  $\phi: D \rightarrow D'$  such that

- (i)  $TD = D$ ,
- (ii)  $\phi: D \rightarrow D'$  is one-to-one and onto,
- (iii)  $\phi(T\omega) = T'(\phi\omega)$  for all  $\omega \in D$ ,
- (iv) if  $A \subset D$  then  $A \in \mathfrak{F}$  if and only if  $\phi A \in \mathfrak{F}'$ ,
- (v) if  $A \subset D$  and  $A \in \mathfrak{F}$  then  $P(A) = P'(\phi A)$ ,
- (vi)  $P(D) = 1$ .

DEFINITION 3. The *entropy* of a  $(q_1, \dots, q_n)$ -scheme  $[(q_1, q_2, \dots)$ -scheme] is given by

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