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A separation result for countable unions of Borel rectangles

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Abstract. We provide dichotomy results characterizing when two disjoint analytic binary relations can be separated by a countable union of $\mathbf{\Sigma}^0_1 \times \mathbf{\Sigma}^0_\xi$ sets, or by a $\mathbf{\Pi}^0_1 \times \mathbf{\Pi}^0_\xi$ set.

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1 Introduction

The reader should see [K] for the standard descriptive set theoretic notation and material used in this paper. All our relations will be binary. The motivation for this work goes back to the following so called $\mathbb{G}_0$-dichotomy, essentially proved in [K-S-T].

Theorem 1.1 *(Kechris, Solecki, Todorčević) There is a Borel relation $\mathbb{G}_0$ on 2^ω such that, for any Polish space X and any analytic relation A on X, exactly one of the following holds:*

(a) there is $c: X \to \omega$ Borel such that $c(x) \neq c(y)$ if $(x,y) \in A$ (a **countable Borel coloring** *of A),*

(b) there is $f: 2^\omega \to X$ continuous such that $\mathbb{G}_0 \subseteq (f \times f)^{-1}(A)$.

This result had a lot of developments since. For instance, Miller developed some techniques to recover many dichotomy results of descriptive set theory, without using effective descriptive set theory (see [M]). He replaces it with some versions of Theorem 1.1. In particular, he can prove Theorem 1.1 without effective descriptive set theory. In [L1], the author derives from Theorem 1.1 a dichotomy result characterizing when two disjoint analytic sets can be separated by a countable union of Borel rectangles. In order to state it, we give some notation that will also be useful to state our main results.

Notation. Let, for $\varepsilon \in 2 := \{0,1\}$, $X_\varepsilon, Y_\varepsilon$ be Polish spaces, and $A_\varepsilon, B_\varepsilon$ be disjoint analytic subsets of $X_\varepsilon \times Y_\varepsilon$. We set

$$(X_0, Y_0, A_0, B_0) \leq (X_1, Y_1, A_1, B_1) \Leftrightarrow$$
$$\exists f: X_0 \to X_1 \ \ \exists g: Y_0 \to Y_1 \text{ continuous with } A_0 \subseteq (f \times g)^{-1}(A_1) \text{ and } B_0 \subseteq (f \times g)^{-1}(B_1).$$

If X is a set, then the **diagonal** of X is $\Delta(X) := \{(x,x) \mid x \in X\}$.

Theorem 1.2 *Let X, Y be Polish spaces, and A, B be disjoint analytic subsets of $X \times Y$. Exactly one of the following holds:*

(a) the set A can be separated from B by a countable union of Borel rectangles,

(b) $\big(2^\omega, 2^\omega, \Delta(2^\omega), \mathbb{G}_0\big) \leq (X, Y, A, B)$.

It is easy to check that Theorem 1.1 is also an easy consequence of Theorem 1.2. This means that the study of the countable Borel colorings is highly related to the study of countable unions of Borel rectangles. It is natural to ask for level by level versions of these two results, with respect to the Borel hierarchy. This work was initiated in [L-Z], where the authors prove the following.

Theorem 1.3 *(Lecomte, Zelený) Let $\xi \in \{1,2,3\}$. Then we can find a zero-dimensional Polish space $\mathbb{X}$, and an analytic relation $\mathbb{A}$ on $\mathbb{X}$ such that for any (zero-dimensional if $\xi = 1$) Polish space X, and for any relation A on X, exactly one of the following holds:*

(a) there is a countable $\mathbf{\Delta}^0_\xi$-measurable coloring of A,

(b) there is $f: \mathbb{X} \to X$ continuous such that $\mathbb{A} \subseteq (f \times f)^{-1}(A)$.

In [L-Z], the authors note that the study of countable $\mathbf{\Delta}^0_\xi$-measurable colorings is highly related to the study of countable unions of $\mathbf{\Sigma}^0_\xi$ rectangles, since the existence of a countable $\mathbf{\Delta}^0_\xi$-measurable coloring of a relation A on a (zero-dimensional if $\xi = 1$) Polish space X is equivalent to the fact that $\Delta(X)$ can be separated from A by a countable union of $\mathbf{\Sigma}^0_\xi$ rectangles, by the generalized reduction property for the class $\mathbf{\Sigma}^0_\xi$ (see 22.16 in [K]). In this direction, they prove the following.

Theorem 1.4 *(Lecomte, Zelený) Let $\xi \in \{1,2\}$. Then we can find zero-dimensional Polish spaces $\mathbb{X}, \mathbb{Y}$, and disjoint analytic subsets $\mathbb{A}, \mathbb{B}$ of $\mathbb{X} \times \mathbb{Y}$ such that for any Polish spaces X, Y, and for any pair A, B of disjoint analytic subsets of $X \times Y$, exactly one of the following holds:*

(a) the set A can be separated from B by a $(\mathbf{\Sigma}^0_\xi \times \mathbf{\Sigma}^0_\xi)_\sigma$ set,

(b) $(\mathbb{X}, \mathbb{Y}, \mathbb{A}, \mathbb{B}) \leq (X, Y, A, B)$.

In fact, we can think of a number of related problems of this kind. We can study

- the finite or bounded finite Borel colorings,

- the separation of disjoint analytic sets by a finite or bounded finite union of Borel rectangles,

- the finite, bounded finite, or infinite Borel colorings of bounded complexity,

- the separation of disjoint analytic sets by a finite, bounded finite or infinite union of Borel rectangles of bounded complexity...

This last question has been studied in [Za] in the case of one rectangle. In [Za], the author characterizes when two disjoint analytic sets can be separated by a $\mathbf{\Sigma}^0_1$ (or $\mathbf{\Pi}^0_\xi$ when $\xi \leq 2$) rectangle. Louveau suggested that it could be very interesting to study the non-symmetric version of the problem to understand it better (we can also make this remark for countable unions of rectangles, which is another motivation for Theorem 1.5 to come). Zamora noticed that the problems of the separation of analytic sets by a $\mathbf{\Pi}^0_1 \times \mathbf{\Pi}^0_2$ set and by a $(\mathbf{\Sigma}^0_1 \times \mathbf{\Sigma}^0_2)_\sigma$ set are very much related (he derives a dichotomy for the rectangles from a dichotomy for the countable unions of rectangles). His technique cannot be extended to higher levels since it uses countability. However, the relation just mentioned is much stronger than in [Za], as we will see. The main results in this paper generalize these two Zamora results, and are, hopefully, steps towards the generalization of Theorem 1.4, and then Theorem 1.3. The first one is about countable unions of rectangles of the form $\mathbf{\Sigma}^0_1 \times \mathbf{\Sigma}^0_\xi$.

Theorem 1.5 *Let $\xi \geq 1$ be a countable ordinal. Then there are zero-dimensional Polish spaces $\mathbb{X}, \mathbb{Y}$, and disjoint analytic subsets $\mathbb{A}, \mathbb{B}$ of $\mathbb{X} \times \mathbb{Y}$ such that for any Polish spaces X, Y, and for any pair A, B of disjoint analytic subsets of $X \times Y$, exactly one of the following holds:*

(a) the set A can be separated from B by a $(\mathbf{\Sigma}^0_1 \times \mathbf{\Sigma}^0_\xi)_\sigma$ set,

(b) $(\mathbb{X}, \mathbb{Y}, \mathbb{A}, \mathbb{B}) \leq (X, Y, A, B)$.

The second one is about rectangles of the form $\mathbf{\Pi}^0_1 \times \mathbf{\Pi}^0_\xi$.

Theorem 1.6 *Let $\xi \geq 1$ be a countable ordinal. Then there are zero-dimensional Polish spaces $\mathbb{X}, \mathbb{Y}$, and disjoint analytic subsets $\mathbb{A}, \mathbb{B}$ of $\mathbb{X} \times \mathbb{Y}$ such that for any Polish spaces X, Y, and for any pair A, B of disjoint analytic subsets of $X \times Y$, exactly one of the following holds:*

(a) the set A can be separated from B by a $\mathbf{\Pi}^0_1 \times \mathbf{\Pi}^0_\xi$ set,

(b) $(\mathbb{X}, \mathbb{Y}, \mathbb{A}, \mathbb{B}) \leq (X, Y, A, B)$.

One of our key tools to prove these two results is the representation theorem for Borel sets by Debs and Saint Raymond. A classical result of Lusin-Souslin asserts that any Borel subset $\mathcal{B}$ of a Polish space is the bijective continuous image of a closed subset of the Baire space (see 13.7 in [K]). There is a level by level version of this result due to Kuratowski: the Baire class of the inverse map of the bijection is essentially equal to the Borel rank of $\mathcal{B}$ (see Theorem 1 in [Ku]).

The representation theorem for Borel sets by Debs and Saint Raymond refines this Kuratowski result (see Theorem I-6.6 in [D-SR]). We will state it and recall the material needed to state it in the next section. Initially, the representation theorem had three applications in [D-SR]: a theorem about continuous liftings, another one about compact covering maps, and a new proof (involving games as in the original paper) of the Louveau-Saint Raymond dichotomy characterizing when two disjoint analytic sets can be separated by a $\mathbf{\Sigma}^0_\xi$ (or $\mathbf{\Pi}^0_\xi$) set (see page 433 in [Lo-SR]). In [L3] and [L4], the representation theorem is used to prove a dichotomy about potential Wadge classes. Its proof provides another new proof of the Louveau-Saint Raymond theorem which does not involve games.

A very remarkable phenomenon happens in the present paper. In the applications just mentioned, the representation theorem was used only inside the proofs. Here, the representation theorem is used not only in the proofs of Theorems 1.5 and 1.6, but also to define the minimal objects $\mathbb{X}, \mathbb{Y}, \mathbb{A}, \mathbb{B}$. We believe that the minimal objects cannot be that simple for higher levels. Moreover, Theorem 1.4 provides an extension of Theorem 1.5 to countable unions of $\mathbf{\Sigma}^0_2$ rectangles. It is possible to prove such an extension using the representation theorem. However, we could not prove further extensions, leaving the general case of countable unions of rectangles of the form $\mathbf{\Sigma}^0_\eta \times \mathbf{\Sigma}^0_\xi$, or just $\mathbf{\Sigma}^0_\xi \times \mathbf{\Sigma}^0_\xi$, open for future work.

The organization of the paper is as follows. In Section 2, we recall the material about representation needed here, as well as some lemmas from [L3], and we give some effective facts needed to prove our main results. We prove Theorem 1.5 in Section 3, and Theorem 1.6 in Section 4.

2 Preliminaries

2.1 Representation of Borel sets

The following definition can be found in [D-SR].

Definition 2.1.1 *(Debs-Saint Raymond) A partial order relation R on $2^{<\omega}$ is a* **tree relation** *if, for $s \in 2^{<\omega}$,*

(a) $\emptyset \; R \; s$,

(b) the set $P_R(s) := \{t \in 2^{<\omega} \mid t \; R \; s\}$ is finite and linearly ordered by R ($h_R(s)$ will denote the number of strict R-predecessors of s, so that $h_R(s) = Card\big(P_R(s)\big) - 1$).

• *Let R be a tree relation. An R-***branch** *is a $\subseteq$-maximal subset of $2^{<\omega}$ linearly ordered by R. We denote by $[R]$ the set of all* infinite *R-branches.*

We equip $(2^{<\omega})^\omega$ with the product of the discrete topology on $2^{<\omega}$. If R is a tree relation, then the space $[R] \subseteq (2^{<\omega})^\omega$ is equipped with the topology induced by that of $(2^{<\omega})^\omega$, and is a Polish space. A basic clopen set is of the form $N^R_s := \big\{\gamma \in [R] \mid \gamma\big(h_R(s)\big) = s\big\}$, where $s \in 2^{<\omega}$.

• *Let R, S be tree relations with $R \subseteq S$. The* **canonical map** *$\Pi : [R] \to [S]$ is defined by*

$$\Pi(\gamma) := \textit{ the unique } S\textit{-branch containing } \gamma.$$

The canonical map is continuous.

• *Let S be a tree relation. We say that $R\subseteq S$ is* **distinguished** *in S if*

$$\forall s,t,u\in 2^{<\omega} \quad \left.\begin{array}{c} s\ S\ t\ S\ u \\ \\ s\ R\ u \end{array}\right\} \Rightarrow\ s\ R\ t.$$

• *Let $\eta<\omega_1$. A family $(R^\rho)_{\rho\leq\eta}$ of tree relations is a* **resolution family** *if*

(a) $R^{\rho+1}$ is a distinguished subtree of R^ρ, for each $\rho<\eta$.

(b) $R^\lambda=\bigcap_{\rho<\lambda} R^\rho$, for each limit ordinal $\lambda\leq\eta$.

The representation theorem of Borel sets is as follows in the successor case (see Theorems I-6.6 and I-3.8 in [D-SR]).

Theorem 2.1.2 *(Debs-Saint Raymond) Let η be a countable ordinal, and $P\in\mathbf{\Pi}^0_{\eta+1}([\subseteq])$. Then there is a resolution family $(R^\rho)_{\rho\leq\eta}$ such that*

(a) $R^0=\subseteq$,

(b) the canonical map $\Pi:[R^\eta]\to[R^0]$ is a continuous bijection with $\mathbf{\Sigma}^0_{\eta+1}$-measurable inverse,

(c) the set $\Pi^{-1}(P)$ is a closed subset of $[R^\eta]$.

For the limit case, we need some more definition that can be found in [D-SR].

Definition 2.1.3 *(Debs-Saint Raymond) Let ξ be an infinite limit countable ordinal. We say that a resolution family $(R^\rho)_{\rho\leq\xi}$ with $R^0=\subseteq$ is* **uniform** *if*

$$\forall k\in\omega\ \ \exists\xi_k<\xi\ \ \forall s,t\in 2^{<\omega}\ \ \Big(min\big(h_{R^\xi}(s),h_{R^\xi}(t)\big)\leq k\wedge s\ R^{\xi_k}\ t\Big)\Rightarrow s\ R^\xi\ t.$$

We may (and will) assume that $\xi_k\geq 1$.

The representation theorem of Borel sets is as follows in the limit case (see Theorems I-6.6 and I-4.1 in [D-SR]).

Theorem 2.1.4 *(Debs-Saint Raymond) Let ξ be an infinite limit countable ordinal, and $P\in\mathbf{\Pi}^0_\xi([\subseteq])$. Then there is a uniform resolution family $(R^\rho)_{\rho\leq\xi}$ such that*

(a) $R^0=\subseteq$,

(b) the canonical map $\Pi:[R^\xi]\to[R^0]$ is a continuous bijection with $\mathbf{\Sigma}^0_\xi$-measurable inverse,

(c) the set $\Pi^{-1}(P)$ is a closed subset of $[R^\xi]$.

We will use the following extension of the property of distinction (see Lemma 2.3.2 in [L3]).

Lemma 2.1.5 *Let $\eta<\omega_1$, $(R^\rho)_{\rho\leq\eta}$ be a resolution family, and $\rho<\eta$. Assume that $s,t,u\in 2^{<\omega}$, $s\ R^0\ t\ R^\rho\ u$ and $s\ R^{\rho+1}\ u$. Then $s\ R^{\rho+1}\ t$.*

Notation. Let $\eta<\omega_1$, $(R^\rho)_{\rho\leq\eta}$ be a resolution family with $R^0=\subseteq$, $s\in 2^{<\omega}$, and $\rho\leq\eta$. We define

$$s^\rho:=\begin{cases}\emptyset \text{ if } s=\emptyset,\\ s|\max\{l<|s|\ \mid\ s|l\ R^\rho\ s\} \text{ if } s\neq\emptyset.\end{cases}$$

We enumerate $\{s^\rho\mid\rho\leq\eta\}$ by $\{s^{\xi_i}\mid 1\leq i\leq n\}$, where $n\geq 1$ is a natural number and $\xi_1<\ldots<\xi_n=\eta$. We can write $s^{\xi_n}\subsetneq s^{\xi_{n-1}}\subsetneq\ldots\subsetneq s^{\xi_2}\subsetneq s^{\xi_1}\subseteq s$. By Lemma 2.1.5, $s^{\xi_{i+1}}\ R^{\xi_i+1}\ s^{\xi_i}$ if $1\leq i<n$.

We will also use the following lemma (see Lemma 2.3.3 in [L3]).

Lemma 2.1.6 *Let $\eta<\omega_1$, $(R^\rho)_{\rho\leq\eta}$ be a resolution family with $R^0=\subseteq$, $s\in 2^{<\omega}\setminus\{\emptyset\}$ and $1\leq i<n$. Then we may assume that $s^{\xi_i+1}\subsetneq s^{\xi_i}$.*

Notation. The map $h:2^\omega\to[\subseteq]$, for which $h(\alpha)$ is the strictly $\subseteq$-increasing sequence of all initial segments of α, is a homeomorphism.

2.2 Topologies

The reader should see [Mo] for the basic notions of effective descriptive set theory.

Notation. Let S be a recursively presented Polish space.

(1) The **Gandy-Harrington topology** on S is generated by $\Sigma^1_1(S)$ and denoted Σ_S. Recall the following facts about Σ_S (see [L2]).

- Σ_S is finer than the initial topology of S.
- We set $\Omega_S:=\{s\in S\mid \omega_1^s=\omega_1^{\mathrm{CK}}\}$. Then Ω_S is $\Sigma^1_1(S)$ and dense in (S,Σ_S).
- $W\cap\Omega_S$ is a clopen subset of (Ω_S,Σ_S) for each $W\in\Sigma^1_1(S)$.
- (Ω_S,Σ_S) is a zero-dimensional Polish space. So we fix a complete compatible metric on (Ω_S,Σ_S).

(2) We call T_1 the usual topology on S, and T_η is the topology generated by the $\Sigma^1_1\cap\mathbf{\Pi}^0_{<\eta}$ subsets of S if $2\leq\eta<\omega_1^{\mathrm{CK}}$ (see Definition 1.5 in [Lo]).

The next result is essentially Lemma 2.2.2 and the claim in the proof of Theorem 2.4.1 in [L3].

Lemma 2.2.1 *Let S be a recursively presented Polish space, and $1\leq\eta<\omega_1^{CK}$.*

(a) (Louveau) Fix $A\in\Sigma^1_1(S)$. Then $\overline{A}^{T_\eta}$ is $\mathbf{\Pi}^0_\eta$, Σ^1_1, and $\mathbf{\Sigma}^0_1(T_{\eta+1})$.

(b) Let $p\geq 1$ be a natural number, $1\leq\eta_1<\eta_2<\ldots<\eta_p\leq\eta$, $S_1,\ldots,S_p\in\Sigma^1_1(S)$, and $O\in\Sigma^0_1(S)$. Assume that $S_i\subseteq\overline{S_{i+1}}^{T_{\eta_i+1}}$ if $1\leq i<p$. Then $S_p\cap\bigcap_{1\leq i<p}\overline{S_i}^{T_{\eta_i}}\cap O$ is T_1-dense in $\overline{S_1}^{T_1}\cap O$.

(c) Let $(R^\rho)_{\rho\leq\eta}$ be a resolution family with $R^0=\subseteq$, $s\in 2^{<\omega}\setminus\{\emptyset\}$, $S_{s^\rho}\in\Sigma^1_1(S)$ (for $1\leq\rho\leq\eta$), $E\in\Sigma^1_1(S)$, and $O\in\Sigma^0_1(S)$. We assume that $S_{s^\eta}\subseteq\overline{E}^{T_{\eta+1}}$ and $S_t\subseteq\overline{S_u}^{T_\rho}$ if $u\ R^\rho\ t\subsetneq s$ and $1\leq\rho\leq\eta$. Then $S_{s^\eta}\cap\bigcap_{1\leq\rho<\eta}\overline{S_{s^\rho}}^{T_\rho}\cap O$ and $E\cap\bigcap_{1\leq\rho\leq\eta}\overline{S_{s^\rho}}^{T_\rho}\cap O$ are T_1-dense in $\overline{S_{s^1}}^{T_1}\cap O$.

Proof. (a) See Lemma 1.7 in [Lo].

(b) Let D be a Σ^0_1 subset of S meeting $\overline{S_1}^{T_1}\cap O$. Then $S_1\cap D\cap O\neq\emptyset$, which proves the desired property for $p=1$. Then we argue inductively on p. So assume that the property is proved for p. Note that $S_p\subseteq\overline{S_{p+1}}^{T_{\eta_p+1}}$, and $S_p\cap\bigcap_{1\leq i<p}\overline{S_i}^{T_{\eta_i}}\cap D\cap O\neq\emptyset$, by induction assumption. Thus

$$\overline{S_{p+1}}^{T_{\eta_p+1}}\cap\bigcap_{1\leq i\leq p}\overline{S_i}^{T_{\eta_i}}\cap D\cap O\neq\emptyset.$$

As $\bigcap_{1\leq i\leq p}\overline{S_i}^{T_{\eta_i}}\cap D\cap O$ is T_{η_p+1}-open, $S_{p+1}\cap\bigcap_{1\leq i\leq p}\overline{S_i}^{T_{\eta_i}}\cap D\cap O\neq\emptyset$.

(c) We use the notation before Lemma 2.1.6. We enumerate $\{\xi_i \mid \xi_i \geq 1\}$ in an increasing way by $\{\eta_i \mid 1 \leq i \leq p\}$, which means that we forget ξ_1 if it is 0. As $\eta \geq 1$, $p \geq 1$. Note that we may assume that $s^{\eta_i+1} \subsetneq s^{\eta_i}$ if $1 \leq i < p$, by Lemma 2.1.6. We set $S_i := S_{s^{\eta_i}}$, for $1 \leq i \leq p$. Note that $S_i \subseteq \overline{S_{i+1}}^{T_{\eta_i+1}}$ if $1 \leq i < p$ since $s^{\eta_{i+1}} \; R^{\eta_i+1} \; s^{\eta_i}$. Thus $S_{s^\eta} \cap \bigcap_{1\leq\xi_i<\eta} \overline{S_{s^{\xi_i}}}^{T_{\xi_i}} \cap O$ and $E \cap \bigcap_{1\leq\xi_i\leq\eta} \overline{S_{s^{\xi_i}}}^{T_{\xi_i}} \cap O$ are T_1-dense in $\overline{S_{s^1}}^{T_1} \cap O$, by (b) and since $s^{\eta_1} = s^1$. But if $1 \leq \rho \leq \eta$, then there is $1 \leq i \leq n$ with $s^\rho = s^{\xi_i}$. And $\rho \leq \xi_i$ since $s^{\xi_i+1} \subsetneq s^{\xi_i}$ if $1 \leq i < n$. Thus we are done since $S_{s^\eta} \cap \bigcap_{1\leq\rho<\eta} \overline{S_{s^\rho}}^{T_\rho} = S_{s^\eta} \cap \bigcap_{1\leq\xi_i<\eta} \overline{S_{s^{\xi_i}}}^{T_{\xi_i}}$ and $\bigcap_{1\leq\rho\leq\eta} \overline{S_{s^\rho}}^{T_\rho} = \bigcap_{1\leq\xi_i\leq\eta} \overline{S_{s^{\xi_i}}}^{T_{\xi_i}}$. □

2.3 Some general effective facts

Lemma 2.3.1 *Let $1 \leq \eta, \xi < \omega_1^{CK}$, X, Y be recursively presented Polish spaces, $A \in \Sigma^1_1(X) \cap \mathbf{\Sigma}^0_\eta$, $B \in \Sigma^1_1(Y) \cap \mathbf{\Sigma}^0_\xi$, and $C \in \Sigma^1_1(X \times Y)$ disjoint from $A \times B$. Then there are $A' \in \Delta^1_1 \cap \mathbf{\Sigma}^0_\eta$, $B' \in \Delta^1_1 \cap \mathbf{\Sigma}^0_\xi$ such that $A' \times B'$ separates $A \times B$ from C. This also holds for the multiplicative classes.*

Proof. We argue as in the proof of Lemma 2.2 in [L-Z]. □

Theorem 2.3.2 *Let $1 \leq \eta, \xi < \omega_1^{CK}$, X, Y be recursively presented Polish spaces, and A, B be disjoint Σ^1_1 subsets of $X \times Y$. We assume that A is separable from B by a $(\mathbf{\Sigma}^0_\eta \times \mathbf{\Sigma}^0_\xi)_\sigma$ set. Then A is separable from B by a $\Delta^1_1 \cap \big((\Delta^1_1 \cap \mathbf{\Sigma}^0_\eta) \times (\Delta^1_1 \cap \mathbf{\Sigma}^0_\xi)\big)_\sigma$ set.*

Proof. We argue as in the proof of Theorem 2.3 in [L-Z]. □

The next result is similar to Theorem 2.5 in [L-Z].

Theorem 2.3.3 *Let $1 \leq \eta, \xi < \omega_1^{CK}$, X, Y be recursively presented Polish spaces, and A, B be disjoint Σ^1_1 subsets of $X \times Y$. The following are equivalent:*

(a) the set A cannot be separated from B by a $(\mathbf{\Sigma}^0_\eta \times \mathbf{\Sigma}^0_\xi)_\sigma$ set.

(b) the set A cannot be separated from B by a $\Delta^1_1 \cap (\mathbf{\Sigma}^0_\eta \times \mathbf{\Sigma}^0_\xi)_\sigma$ set.

(c) the set A cannot be separated from B by a $\mathbf{\Sigma}^0_1(T_\eta \times T_\xi)$ set.

(d) $A \cap \overline{B}^{T_\eta \times T_\xi} \neq \emptyset$.

Proof. Theorem 2.3.2 implies that (a) is indeed equivalent to (b), and actually to the fact that A cannot be separated from B by a $\Delta^1_1 \cap \big((\Delta^1_1 \cap \mathbf{\Sigma}^0_\eta) \times (\Delta^1_1 \cap \mathbf{\Sigma}^0_\xi)\big)_\sigma$ set. By Theorem 1.A in [Lo], a $\Delta^1_1 \cap \mathbf{\Sigma}^0_\xi$ set is a countable union of $\Delta^1_1 \cap \mathbf{\Pi}^0_{<\xi}$ sets, and thus T_ξ-open, if $\xi \geq 2$. Therefore (c) implies (a), and the converse is clear. It is also clear that (c) and (d) are equivalent. □

The following result is Lemma 3.3 in [Za], and is a consequence of Theorem 2.3.3.

Theorem 2.3.4 *Let $1 \leq \xi, \eta < \omega_1^{CK}$, X, Y be recursively presented Polish spaces, and A, B be disjoint Σ^1_1 subsets of $X \times Y$. The following are equivalent:*

(a) The set A cannot be separated from B by a $\mathbf{\Pi}^0_\eta \times \mathbf{\Pi}^0_\xi$ set.

(b) $B \cap (\overline{proj_X[A]}^{T_\eta} \times \overline{proj_Y[A]}^{T_\xi}) \neq \emptyset$.

3 Countable unions of $\mathbf{\Sigma}^0_1 \times \mathbf{\Sigma}^0_\xi$ sets

Let $Q \in \mathbf{\Pi}^0_\xi(2^\omega) \setminus \mathbf{\Sigma}^0_\xi$. Then $P := h[Q] \in \mathbf{\Pi}^0_\xi([\subseteq]) \setminus \mathbf{\Sigma}^0_\xi$ since h is a homeomorphism.

(A) The successor case

Assume that $\xi = \eta + 1$ is a countable ordinal. Theorem 2.1.2 gives a resolution family $(R^\rho)_{\rho \leq \eta}$. We set $\mathbb{X} := [R^\eta]$, $\mathbb{Y} := [\subseteq]$, $\mathbb{A} := \{(\beta, \alpha) \in \mathbb{X} \times \mathbb{Y} \mid \Pi(\beta) = \alpha \in P\}$ and

$$\mathbb{B} := \{(\beta, \alpha) \in \mathbb{X} \times \mathbb{Y} \mid \Pi(\beta) = \alpha \notin P\}.$$

Note that $\mathbb{X}$ and $\mathbb{Y}$ are zero-dimensional Polish spaces, $\mathbb{A}$ is a closed subset of $\mathbb{X} \times \mathbb{Y}$, and $\mathbb{B}$ is a difference of two closed subsets of $\mathbb{X} \times \mathbb{Y}$, and disjoint from $\mathbb{A}$.

Lemma 3.1 *The set $\mathbb{A}$ is not separable from $\mathbb{B}$ by a $(\mathbf{\Sigma}^0_1 \times \mathbf{\Sigma}^0_\xi)_\sigma$ subset of $\mathbb{X} \times \mathbb{Y}$.*

Proof. We argue by contradiction, which gives a sequence $(O_n)_{n \in \omega}$ of $\mathbf{\Sigma}^0_1$ subsets of $[R^\eta]$ and a sequence $(S_n)_{n \in \omega}$ of $\mathbf{\Sigma}^0_\xi$ subsets of $[\subseteq]$ such that $\mathbb{A} \subseteq \bigcup_{n \in \omega} O_n \times S_n \subseteq \neg \mathbb{B}$. This implies that $P = \bigcup_{n \in \omega} \Pi[O_n] \cap S_n$. As Π^{-1} is $\mathbf{\Sigma}^0_\xi$-measurable, $\Pi[O_n] \in \mathbf{\Sigma}^0_\xi([\subseteq])$ and $P \in \mathbf{\Sigma}^0_\xi([\subseteq])$, which is absurd. $\square$

Proof of Theorem 1.5. The exactly part comes from Lemma 3.1. Assume that (a) does not hold. In order to simplify the notation, we will asume that $\xi < \omega_1^{\mathrm{CK}}$, X and Y are recursively presented and A, B are Σ^1_1, so that $N := A \cap \overline{B}^{T_1 \times T_\xi}$ is a nonempty (by Theorem 2.3.3) Σ^1_1 (as in the proof of Lemma 2.2.1.(a)) subset of $X \times Y$.

We set $\mathcal{I} := \{s \in 2^{<\omega} \mid N^{R^\eta}_s \cap \Pi^{-1}(P) \neq \emptyset\}$. As B is not empty, we may assume that $P \neq \emptyset$. In particular, $\emptyset \in \mathcal{I}$. We construct, for $s \in 2^{<\omega}$,

- $x_s \in X$ and $X_s \in \Sigma^0_1(X)$,
- $y_s \in Y$ and $Y_s \in \Sigma^0_1(Y)$,
- $S_s \in \Sigma^1_1(X \times Y)$.

We want these objects to satisfy the following conditions:

$$(1) \begin{cases} \overline{X_t} \subseteq X_s \text{ if } s \; R^\eta \; t \wedge s \neq t \\ \overline{Y_t} \subseteq Y_s \text{ if } s \; R^0 \; t \wedge s \neq t \\ S_t \subseteq S_s \text{ if } s \; R^\eta \; t \wedge (s, t \in \mathcal{I} \vee s, t \notin \mathcal{I}) \end{cases}$$

$$(2) \; x_s \in X_s \wedge y_s \in Y_s \wedge (x_s, y_s) \in S_s \subseteq (X_s \times Y_s) \cap \Omega_{X \times Y}$$

$$(3) \; \mathrm{diam}(X_s), \mathrm{diam}(Y_s), \mathrm{diam}_{\mathrm{GH}}(S_s) \leq 2^{-|s|}$$

$$(4) \; S_s \subseteq \begin{cases} N \text{ if } s \in \mathcal{I} \\ B \text{ if } s \notin \mathcal{I} \end{cases}$$

$$(5) \; \mathrm{proj}_Y[S_t] \subseteq \overline{\mathrm{proj}_Y[S_s]}^{T_\rho} \text{ if } s \; R^\rho \; t \wedge 1 \leq \rho \leq \eta$$

Assume that this is done. Let $\beta\in\mathbb{X}$. Note that $\beta(k)\ R^\eta\ \beta(k+1)$ for each $k\in\omega$. By (1),

$$\overline{X_{\beta(k+1)}}\subseteq X_{\beta(k)}.$$

Thus $(\overline{X_{\beta(k)}})_{k\in\omega}$ is a decreasing sequence of nonempty closed subsets of X with vanishing diameters. We define $\{f(\beta)\}:=\bigcap_{k\in\omega}\ \overline{X_{\beta(k)}}=\bigcap_{k\in\omega}\ X_{\beta(k)}$, so that $f(\beta)=\lim_{k\to\infty}x_{\beta(k)}$ and f is continuous.

Now let $\alpha\in\mathbb{Y}$. By (1), $\overline{Y_{\alpha(k+1)}}\subseteq Y_{\alpha(k)}$. Thus $(\overline{Y_{\alpha(k)}})_{k\in\omega}$ is a decreasing sequence of nonempty closed subsets of Y with vanishing diameters. We define $\{g(\alpha)\}:=\bigcap_{k\in\omega}\ \overline{Y_{\alpha(k)}}=\bigcap_{k\in\omega}\ Y_{\alpha(k)}$, so that $g(\alpha)=\lim_{k\to\infty}y_{\alpha(k)}$ and $g:\mathbb{Y}\to Y$ is continuous.

Let $(\beta,\alpha)\in\mathbb{A}$. Note that $\beta(k)\in\mathcal{I}$ for each $k\in\omega$. By (1)-(4), $(S_{\beta(k)})_{k\in\omega}$ is a decreasing sequence of nonempty clopen subsets of $N\cap\Omega_{X\times Y}$ with vanishing GH-diameters. We set $\{F(\beta)\}:=\bigcap_{k\in\omega}\ S_{\beta(k)}$. Note that $(x_{\beta(k)},y_{\beta(k)})$ converge to $F(\beta)$ for Σ_{X^2}, and thus Σ^2_X. So their limit is $\big(f(\beta),g(\alpha)\big)$, which is therefore in $N\subseteq A$, showing that $\mathbb{A}\subseteq(f\times g)^{-1}(A)$.

Let $(\beta,\alpha)\in\mathbb{B}$. As $\Pi^{-1}(P)$ is a closed subset of $[R^\eta]$, there is $k_0\in\omega$ such that $\beta(k)\notin\mathcal{I}$ if $k\geq k_0$. By (1)-(4), $(S_{\beta(k)})_{k\geq k_0}$ is a decreasing sequence of nonempty clopen subsets of $B\cap\Omega_{X\times Y}$ with vanishing GH-diameters, and we define $\{G(\beta)\}:=\bigcap_{k\geq k_0}\ S_{\beta(k)}$. Note that $(x_{\beta(k)},y_{\beta(k)})$ converge to $G(\beta)$. So their limit is $\big(f(\beta),g(\alpha)\big)$, which is therefore in B, showing that $\mathbb{B}\subseteq(f\times g)^{-1}(B)$.

Let us prove that the construction is possible. Let $(x_\emptyset,y_\emptyset)\in N\cap\Omega_{X\times Y}$, and $X_\emptyset,Y_\emptyset\in\Sigma^0_1$ with diameter at most 1 such that $(x_\emptyset,y_\emptyset)\in X_\emptyset\times Y_\emptyset$, as well as $S_\emptyset\in\Sigma^1_1(X\times Y)$ with GH-diameter at most 1 and $(x_\emptyset,y_\emptyset)\in S_\emptyset\subseteq N\cap(X_\emptyset\times Y_\emptyset)\cap\Omega_{X\times Y}$. Assume that our objects satisfying (1)-(5) are constructed up to the length l, which is the case for $l=0$. So let $s\in 2^{l+1}$.

Claim *The set* $\mathrm{proj}_Y[S_{s^\eta}]\cap\bigcap_{1\leq\rho<\eta}\ \overline{\mathrm{proj}_Y[S_{s^\rho}]}^{T_\rho}\cap Y_{s^0}$ *is* T_1*-dense in* $\overline{\mathrm{proj}_Y[S_{s^1}]}\cap Y_{s^0}$ *if* $\eta\geq 1$.

Indeed, we apply Lemma 2.2.1.(c) to $E:=Y$ and $O:=Y_{s^0}$. $\diamond$

Note that $s^1\subseteq s^0\subsetneq s$ and $s^1\ R^1\ s^0$, so that $\mathrm{proj}_Y[S_{s^0}]\subseteq\overline{\mathrm{proj}_Y[S_{s^1}]}$. Thus $y_{s^0}\in\overline{\mathrm{proj}_Y[S_{s^1}]}\cap Y_{s^0}$. This shows that $I:=\mathrm{proj}_Y[S_{s^\eta}]\cap\bigcap_{1\leq\rho<\eta}\ \overline{\mathrm{proj}_Y[S_{s^\rho}]}^{T_\rho}\cap Y_{s^0}$ is not empty, even if $\eta=0$.

Case 1 $s\notin\mathcal{I}$

1.1 If $s^\eta\notin\mathcal{I}$, then we choose $y_s\in I$, $x_s\in X_{s^\eta}$ with $(x_s,y_s)\in S_{s^\eta}$, $X_s,Y_s\in\Sigma^0_1$ with diameter at most 2^{-l-1} such that $(x_s,y_s)\in X_s\times Y_s\subseteq\overline{X_s}\times\overline{Y_s}\subseteq X_{s^\eta}\times Y_{s^0}$, and also $S_s\in\Sigma^1_1(X\times Y)$ with GH-diameter at most 2^{-l-1} such that $(x_s,y_s)\in S_s\subseteq S_{s^\eta}\cap\big(X_s\times(\bigcap_{1\leq\rho<\eta}\ \overline{\mathrm{proj}_Y[S_{s^\rho}]}^{T_\rho}\cap Y_s)\big)$. If $s\ R^\eta\ t$ and $s\neq t$, then $s\ R^0\ t^\eta\ R^\eta\ t$, so that $s\ R^\eta\ t^\eta$, by Lemma 2.1.5. This implies that $\overline{X_t}\subseteq X_s$ and $\mathrm{proj}_Y[S_{t^\eta}]\subseteq\overline{\mathrm{proj}_Y[S_s]}^{T_\eta}$. Thus $\mathrm{proj}_Y[S_t]\subseteq\overline{\mathrm{proj}_Y[S_s]}^{T_\eta}$. If moreover $s\notin\mathcal{I}$, then $t^\eta\notin\mathcal{I}$ since $s\ R^\eta\ t^\eta$. Thus $S_{t^\eta}\subseteq S_s$ and $S_t\subseteq S_s$. Similarly, $\overline{Y_t}\subseteq Y_s$ if $s\ R^0\ t$ and $s\neq t$ (this is simpler). If $1\leq\rho<\eta$, $s\ R^\rho\ t$ and $s\neq t$, then $s\ R^\rho\ t^\rho$, $\mathrm{proj}_Y[S_{t^\rho}]\subseteq\overline{\mathrm{proj}_Y[S_s]}^{T_\rho}$ and $\mathrm{proj}_Y[S_t]\subseteq\overline{\mathrm{proj}_Y[S_s]}^{T_\rho}$.

1.2 If $s^\eta\in\mathcal{I}$, then we choose $y\in I$, and $x\in X_{s^\eta}$ with $(x,y)\in S_{s^\eta}$. Note that

$$(x,y)\in\overline{B}^{T_1\times T_\xi}\cap\big(X_{s^\eta}\times(\bigcap_{1\leq\rho\leq\eta}\ \overline{\mathrm{proj}_Y[S_{s^\rho}]}^{T_\rho}\cap Y_{s^0})\big).$$

This gives $(x_s,y_s)\in B\cap\big(X_{s^\eta}\times(\bigcap_{1\le\rho\le\eta}\overline{\mathrm{proj}_Y[S_{s^\rho}]}^{T_\rho}\cap Y_{s^0})\big)\cap\Omega_{X\times Y}$. We choose $X_s,Y_s\in\Sigma^0_1$ with diameter at most 2^{-l-1} such that $(x_s,y_s)\in X_s\times Y_s\subseteq\overline{X_s}\times\overline{Y_s}\subseteq X_{s^\eta}\times Y_{s^0}$, and $S_s\in\Sigma^1_1(X\times Y)$ with GH-diameter at most 2^{-l-1} such that $(x_s,y_s)\in S_s\subseteq B\cap\big(X_s\times(\bigcap_{1\le\rho\le\eta}\overline{\mathrm{proj}_Y[S_{s^\rho}]}^{T_\rho}\cap Y_s)\big)\cap\Omega_{X\times Y}$. As above, we check that these objects are as required.

Case 2 $s\in\mathcal{I}$

Note that $s^\eta\in\mathcal{I}$. We argue as in 1.1. □

(B) The limit case

Assume that ξ is an infinite limit ordinal. We indicate the differences with the successor case. Theorem 2.1.4 gives a uniform resolution family $(R^\rho)_{\rho\le\xi}$. We set $\mathbb{X}:=[R^\xi]$, $\mathbb{Y}:=[\subseteq]$,

$$\mathbb{A}:=\{(\gamma,\beta)\in\mathbb{X}\times\mathbb{Y}\mid\Pi(\gamma)=\beta\in P\},$$

and $\mathbb{B}:=\{(\gamma,\beta)\in\mathbb{X}\times\mathbb{Y}\mid\Pi(\gamma)=\beta\notin P\}$.

Proof of Theorem 1.5. This time, $\mathcal{I}:=\{s\in 2^{<\omega}\mid N^{R^\xi}_s\cap\Pi^{-1}(P)\neq\emptyset\}$. If $s\in 2^{<\omega}$, then we set, as in the proof of Theorem 2.4.4 in [L3], $\xi(s):=\max\{\xi_{h_{R^\xi}(t)+1}\mid t\subseteq s\}$. Note that $\xi(t)\le\xi(s)$ if $t\subseteq s$. Conditions (1) and (5) become

$$(1')\ \begin{cases}\overline{X_t}\subseteq X_s \text{ if } s\ R^\xi\ t\wedge s\neq t\\ \overline{Y_t}\subseteq Y_s \text{ if } s\ R^0\ t\wedge s\neq t\\ S_t\subseteq S_s \text{ if } s\ R^\xi\ t\wedge(s,t\in\mathcal{I}\vee s,t\notin\mathcal{I})\end{cases}$$

$$(5')\ \mathrm{proj}_Y[S_t]\subseteq\overline{\mathrm{proj}_Y[S_s]}^{T_\rho}\text{ if } s\ R^\rho\ t\wedge 1\le\rho\le\xi(s)$$

The next claim and the remark after it were already present in the proof of Theorem 2.4.4 in [L3].

Claim 1 Assume that $s^\rho\neq s^\xi$. Then $\rho+1\le\xi(s^{\rho+1})$.

We argue by contradiction. We get $\rho+1>\rho\ge\xi(s^{\rho+1})\ge\xi_{h_{R^\xi}(s^\xi)+1}=\xi_{h_{R^\xi}(s)}$. As $s^\rho\ R^\rho\ s$, $s^\rho\ R^\xi\ s$ and $s^\rho=s^\xi$, which is absurd. ◇

Note that $\xi_{n-1}<\xi_{n-1}+1\le\xi(s^{\xi_{n-1}+1})\le\xi(s)$. Thus $s^{\xi(s)}=s^\xi$.

Claim 2 The set $\mathrm{proj}_Y[S_{s^\xi}]\cap\bigcap_{1\le\rho<\xi(s)}\overline{\mathrm{proj}_Y[S_{s^\rho}]}^{T_\rho}\cap Y_{s^0}$ is T_1-dense in $\overline{\mathrm{proj}_Y[S_{s^1}]}^{T_1}\cap Y_{s^0}$.

We conclude as in the successor case, using the facts that $\xi_k\ge 1$ and $\xi(.)$ is increasing. □

4 $\Pi^0_1\times\Pi^0_\xi$ sets

We consider P as in Section 3.

(A) The successor case

Assume that $\xi=\eta+1$ is a countable ordinal. Theorem 2.1.2 gives a resolution family $(R^\rho)_{\rho\le\eta}$. We set $\mathbb{X}:=[R^\eta]\oplus\Pi^{-1}(\neg P)$, $\mathbb{Y}:=[\subseteq]\oplus\Pi^{-1}(\neg P)$,

$$\mathbb{A}:=\big\{\big((0,\beta),(1,\gamma)\big)\in\mathbb{X}\times\mathbb{Y}\mid\beta=\gamma\big\}\cup\big\{\big((1,\gamma),(0,\alpha)\big)\in\mathbb{X}\times\mathbb{Y}\mid\Pi(\gamma)=\alpha\big\}$$

and $\mathbb{B}:=\big\{\big((0,\beta),(0,\alpha)\big)\in\mathbb{X}\times\mathbb{Y}\mid\Pi(\beta)=\alpha\in P\big\}$. Note that $\mathbb{X}$ and $\mathbb{Y}$ are zero-dimensional Polish spaces, $\mathbb{A}$ is a closed subset of $\mathbb{X}\times\mathbb{Y}$, and $\mathbb{B}$ is a closed subset of $\mathbb{X}\times\mathbb{Y}$ disjoint from $\mathbb{A}$.

Lemma 4.1 *The set $\mathbb{A}$ is not separable from $\mathbb{B}$ by a $\mathbf{\Pi}^0_1\times\mathbf{\Pi}^0_\xi$ subset of $\mathbb{X}\times\mathbb{Y}$.*

Proof. Let $C\in\mathbf{\Pi}^0_1(\mathbb{X})$ and $S\in\mathbf{\Pi}^0_\xi(\mathbb{Y})$ with $\mathbb{A}\subseteq C\times S$. Note that $C\cap(\{0\}\times[R^\eta])=\{0\}\times C'$ for some $C'\in\mathbf{\Pi}^0_1([R^\eta])$. Similarly, $S\cap(\{0\}\times[\subseteq])=\{0\}\times S'$ for some $S'\in\mathbf{\Pi}^0_\xi([\subseteq])$. Let $\alpha\in[\subseteq]\setminus P$, and $\beta:=\gamma:=\Pi^{-1}(\alpha)$. Then $\big((0,\beta),(1,\gamma)\big)\in\mathbb{A}$, so that $\beta\in C'$ and $\alpha\in\Pi[C']$. Similarly, $\big((1,\gamma),(0,\alpha)\big)\in\mathbb{A}$, so that $\alpha\in S'$. This shows that $[\subseteq]\setminus P\subseteq\Pi[C']\cap S'$. As $P\notin\mathbf{\Sigma}^0_\xi([\subseteq])$, there is $\alpha\in\Pi[C']\cap S'\cap P$, and $\big((0,\beta),(0,\alpha)\big)\in\mathbb{B}\cap(C\times S)$ if $\beta:=\Pi^{-1}(\alpha)$. $\square$

Proof of Theorem 1.6. The exactly part comes from Lemma 4.1. Assume that (a) does not hold. In order to simplify the notation, we will assume that $\xi<\omega_1^{\mathrm{CK}}$, X and Y are recursively presented and A,B are Σ^1_1, so that $N:=B\cap(\overline{\mathrm{proj}_X[A]}\times\overline{\mathrm{proj}_Y[A]}^{T_\xi})$ is a nonempty Σ^1_1 subset of $X\times Y$, by Theorem 2.3.4.

We set $\mathcal{I}:=\{s\in 2^{<\omega}\mid N^{R^\eta}_s\cap\Pi^{-1}(P)\neq\emptyset\}$. As A is not empty, we may assume that $P\neq\emptyset$. In particular, $\emptyset\in\mathcal{I}$. We define, for $t\in 2^{<\omega}$, $t_c\in 2$ by $t_c:=\chi_{\neg\mathcal{I}}(t)$. We construct

- $x_{\varepsilon,s}\in X$ and $X_{\varepsilon,s}\in\Sigma^0_1(X)$ when $(\varepsilon,s)\in(\{0\}\times 2^{<\omega})\cup\big(\{1\}\times(\neg\mathcal{I})\big)$,
- $y_{\varepsilon,s}\in Y$ and $Y_{\varepsilon,s}\in\Sigma^0_1(Y)$ when $(\varepsilon,s)\in(\{0\}\times 2^{<\omega})\cup\big(\{1\}\times(\neg\mathcal{I})\big)$,
- $S_{\varepsilon,\varepsilon',s}\in\Sigma^1_1(X\times Y)$ when $(\varepsilon,\varepsilon',s)\in 2^2\times 2^{<\omega}$, $(\varepsilon\neq\varepsilon'\wedge s\notin\mathcal{I})$ or $(\varepsilon=\varepsilon'=0\wedge s\in\mathcal{I})$.

We want these objects to satisfy the following conditions:

$$(1)\quad\begin{cases}\overline{X_{\varepsilon,t}}\subseteq X_{\varepsilon,s}\text{ if }s\ R^\eta\ t\wedge s\neq t\\ \overline{Y_{0,t}}\subseteq Y_{0,s}\text{ if }s\ R^0\ t\wedge s\neq t\\ \overline{Y_{1,t}}\subseteq Y_{1,s}\text{ if }s\ R^\eta\ t\wedge s\neq t\\ S_{\varepsilon,\varepsilon',t}\subseteq S_{\varepsilon,\varepsilon',s}\text{ if }s\ R^\eta\ t\end{cases}$$

$$(2)\ x_{\varepsilon,s}\in X_{\varepsilon,s}\wedge y_{\varepsilon,s}\in Y_{\varepsilon,s}\wedge(x_{\varepsilon,s},y_{\varepsilon',s})\in S_{\varepsilon,\varepsilon',s}\subseteq(X_{\varepsilon,s}\times Y_{\varepsilon',s})\cap\Omega_{X\times Y}$$

$$(3)\ \mathrm{diam}(X_{\varepsilon,s}),\mathrm{diam}(Y_{\varepsilon,s}),\mathrm{diam}_{\mathrm{GH}}(S_{\varepsilon,\varepsilon',s})\leq 2^{-|s|}$$

$$(4)\ S_{\varepsilon,\varepsilon',s}\subseteq\begin{cases}N\text{ if }s\in\mathcal{I}\\ A\text{ if }s\notin\mathcal{I}\end{cases}$$

$$(5)\ \mathrm{proj}_Y[S_{t_c,0,t}]\subseteq\overline{\mathrm{proj}_Y[S_{s_c,0,s}]}^{T_\rho}\text{ if }s\ R^\rho\ t\wedge 1\leq\rho\leq\eta$$

Assume that this is done. Let $(0,\gamma)\in\mathbb{X}$. Note that $\gamma(k)\ R^\eta\ \gamma(k+1)$ for each $k\in\omega$. By (1), $\overline{X_{0,\gamma(k+1)}}\subseteq X_{0,\gamma(k)}$. Thus $(\overline{X_{0,\gamma(k)}})_{k\in\omega}$ is a decreasing sequence of nonempty closed subsets of X with vanishing diameters. We define $\{f(0,\gamma)\}:=\bigcap_{k\in\omega}\overline{X_{0,\gamma(k)}}=\bigcap_{k\in\omega}X_{0,\gamma(k)}$, so that

$$f(0,\gamma)=\lim_{k\to\infty}x_{0,\gamma(k)}$$

and f is continuous on $\{0\}\times[R^\eta]$. Now let $(1,\gamma)\in\mathbb{X}$. Note that moreover that there is $k_\gamma\in\omega$ minimal such that $\gamma(k)\notin\mathcal{I}$ if $k\geq k_\gamma$. We define $f(1,\gamma)$ similarly, using $(\overline{X_{1,\gamma(k)}})_{k\geq k_\gamma}$. Note that f is continuous on $\{1\}\times\Pi^{-1}(\neg\mathbb{P})$ since $k_{\gamma'}=k_\gamma$ if $\gamma'\in N^{R^\eta}_{\gamma(k_\gamma)}$.

Now let $(0,\alpha)\in\mathbb{Y}$. By (1), $\overline{Y_{0,\alpha(k+1)}}\subseteq Y_{0,\alpha(k)}$. Thus $(\overline{Y_{0,\alpha(k)}})_{k\in\omega}$ is a decreasing sequence of nonempty closed subsets of Y with vanishing diameters. We define

$$\{g(0,\alpha)\}:=\bigcap_{k\in\omega}\overline{Y_{0,\alpha(k)}}=\bigcap_{k\in\omega}Y_{0,\alpha(k)},$$

so that $g(0,\alpha)=\lim_{k\to\infty}y_{0,\alpha(k)}$. We define $g(1,\gamma)$ like $f(1,\gamma)$, so that $g:\mathbb{Y}\to Y$ is continuous.

Assume that $\big((0,\gamma),(1,\gamma)\big)\in\mathbb{A}$. As $\Pi^{-1}(P)$ is a closed subset of $[R^\eta]$, there is $k_0\in\omega$ such that $\gamma(k)\notin\mathcal{I}$ if $k\geq k_0$. By (1)-(4), $(S_{0,1,\gamma(k)})_{k\geq k_0}$ is a decreasing sequence of nonempty clopen subsets of $A\cap\Omega_{X\times Y}$ with vanishing GH-diameters. We set $\{F(\gamma)\}:=\bigcap_{k\geq k_0}S_{0,1,\gamma(k)}$. Note that $(x_{0,\gamma(k)},y_{1,\gamma(k)})$ converge to $F(\gamma)$ for Σ_{X^2}, and thus Σ^2_X. So their limit is $\big(f(0,\gamma),g(1,\gamma)\big)$, which is therefore in A. If now $\big((1,\gamma),(0,\alpha)\big)\in\mathbb{A}$, then we argue similarly, showing that $\mathbb{A}\subseteq(f\times g)^{-1}(A)$.

Let $\big((0,\gamma),(0,\alpha)\big)\in\mathbb{B}$. Note that $\gamma(k)\in\mathcal{I}$ for each $k\in\omega$. By (1)-(4), $(S_{0,0,\gamma(k)})_{k\in\omega}$ is a decreasing sequence of nonempty clopen subsets of $N\cap\Omega_{X\times Y}$ with vanishing GH-diameters, and we define $\{G(\gamma)\}:=\bigcap_{k\in\omega}S_{0,0,\gamma(k)}$. Note that $(x_{0,\gamma(k)},y_{0,\gamma(k)})$ converge to $G(\gamma)$. So their limit is $\big(f(0,\gamma),g(0,\alpha)\big)$, which is therefore in $N\subseteq B$, showing that $\mathbb{B}\subseteq(f\times g)^{-1}(B)$.

Let us prove that the construction is possible. Let $(x_{0,\emptyset},y_{0,\emptyset})\in N\cap\Omega_{X\times Y}$, and $X_{0,\emptyset},Y_{0,\emptyset}\in\Sigma^0_1$ with diameter at most 1 such that $(x_{0,\emptyset},y_{0,\emptyset})\in X_{0,\emptyset}\times Y_{0,\emptyset}$, as well as $S_{0,0,\emptyset}\in\Sigma^1_1(X\times Y)$ with GH-diameter at most 1 and $(x_{0,\emptyset},y_{0,\emptyset})\in S_{0,0,\emptyset}\subseteq N\cap(X_{0,\emptyset}\times Y_{0,\emptyset})\cap\Omega_{X\times Y}$. Assume that our objects satisfying (1)-(5) are constructed up to the length l, which is the case for $l=0$. So let $s\in 2^{l+1}$.

Claim *The set* $\mathrm{proj}_Y[S_{s^\eta_c,0,s^\eta}]\cap\bigcap_{1\leq\rho<\eta}\overline{\mathrm{proj}_Y[S_{s^\rho_c,0,s^\rho}]}^{T_\rho}\cap Y_{0,s^0}$ *is* T_1*-dense in* $\overline{\mathrm{proj}_Y[S_{s^1_c,0,s^1}]}\cap Y_{0,s^0}$ *if* $\eta\geq 1$.

As in the proof of Theorem 1.5, we infer that

$$I:=\mathrm{proj}_Y[S_{s^\eta_c,0,s^\eta}]\cap\bigcap_{1\leq\rho<\eta}\overline{\mathrm{proj}_Y[S_{s^\rho_c,0,s^\rho}]}^{T_\rho}\cap Y_{0,s^0}$$

is not empty.

Case 1 $s\notin\mathcal{I}$

1.1 $s^\eta\notin\mathcal{I}$

Note that $s^\eta_c=1$. We choose $y_{0,s}\in I$, $x_{1,s}\in X_{1,s^\eta}$ with $(x_{1,s},y_{0,s})\in S_{1,0,s^\eta}$, $X_{1,s},Y_{0,s}\in\Sigma^0_1$ with diameter at most 2^{-l-1} such that $(x_{1,s},y_{0,s})\in X_{1,s}\times Y_{0,s}\subseteq\overline{X_{1,s}}\times\overline{Y_{0,s}}\subseteq X_{1,s^\eta}\times Y_{0,s^0}$, and also $S_{1,0,s}\in\Sigma^1_1(X\times Y)$ with GH-diameter at most 2^{-l-1} such that

$$(x_{1,s},y_{0,s})\in S_{1,0,s}\subseteq S_{1,0,s^\eta}\cap\big(X_{1,s}\times(\bigcap_{1\leq\rho<\eta}\overline{\mathrm{proj}_Y[S_{s^\rho_c,0,s^\rho}]}^{T_\rho}\cap Y_{0,s})\big).$$

As in the proof of Theorem 1.5, we check that these objects are as required. We also set

$$(x_{0,s},y_{1,s}):=(x_{0,s^\eta},y_{1,s^\eta}),$$

choose $X_{0,s},Y_{1,s}\in\Sigma^0_1$ with diameter at most 2^{-l-1} such that

$$(x_{0,s},y_{1,s})\in X_{0,s}\times Y_{1,s}\subseteq\overline{X_{0,s}}\times\overline{Y_{1,s}}\subseteq X_{0,s^\eta}\times Y_{1,s^\eta},$$

and also $S_{0,1,s}\in\Sigma^1_1(X\times Y)$ with GH-diameter at most 2^{-l-1} such that

$$(x_{0,s},y_{1,s})\in S_{0,1,s}\subseteq S_{0,1,s^\eta}\cap(X_{0,s}\times Y_{1,s}).$$

1.2 $s^\eta \in \mathcal{I}$

We choose $y \in I$, and $x \in X$ with $(x,y) \in S_{0,0,s^\eta}$. Note that

$$y \in \overline{\mathrm{proj}_Y[A]}^{T_\xi} \cap \bigcap_{1 \le \rho \le \eta} \overline{\mathrm{proj}_Y[S_{s_c^\rho,0,s^\rho}]}^{T_\rho} \cap Y_{0,s^0}.$$

This gives $y' \in \mathrm{proj}_Y[A] \cap \bigcap_{1 \le \rho \le \eta} \overline{\mathrm{proj}_Y[S_{s_c^\rho,0,s^\rho}]}^{T_\rho} \cap Y_{0,s^0}$, $x' \in X$ with

$$(x',y') \in A \cap \big(X \times (\bigcap_{1 \le \rho \le \eta} \overline{\mathrm{proj}_Y[S_{s_c^\rho,0,s^\rho}]}^{T_\rho} \cap Y_{0,s^0})\big),$$

and also $(x_{1,s},y_{0,s}) \in A \cap \big(X \times (\bigcap_{1 \le \rho \le \eta} \overline{\mathrm{proj}_Y[S_{s_c^\rho,0,s^\rho}]}^{T_\rho} \cap Y_{0,s^0})\big) \cap \Omega_{X \times Y}$. We choose $X_{1,s}, Y_{0,s}$ in Σ_1^0 with diameter at most 2^{-l-1} such that $(x_{1,s},y_{0,s}) \in X_{1,s} \times Y_{0,s} \subseteq \overline{X_{1,s}} \times \overline{Y_{0,s}} \subseteq X \times Y_{0,s^0}$, and $S_{1,0,s} \in \Sigma_1^1(X \times Y)$ with GH-diameter at most 2^{-l-1} such that

$$(x_{1,s},y_{0,s}) \in S_{1,0,s} \subseteq A \cap \big(X_{1,s} \times (\bigcap_{1 \le \rho \le \eta} \overline{\mathrm{proj}_Y[S_{s_c^\rho,0,s^\rho}]}^{T_\rho} \cap Y_{0,s})\big) \cap \Omega_{X \times Y}.$$

As above, we check that these objects are as required.

Note also that $(x_{0,s^\eta},y_{0,s^\eta}) \in S_{0,0,s^\eta}$, so that $x_{0,s^\eta} \in \overline{\mathrm{proj}_X[A]} \cap X_{0,s^\eta}$. This gives a point x' of $\mathrm{proj}_X[A] \cap X_{0,s^\eta}$, and $y' \in Y$ with $(x',y') \in A \cap (X_{0,s^\eta} \times Y)$, and $(x_{0,s},y_{1,s}) \in A \cap (X_{0,s^\eta} \times Y) \cap \Omega_{X \times Y}$. We choose $X_{0,s}, Y_{1,s} \in \Sigma_1^0$ with diameter at most 2^{-l-1} such that

$$(x_{0,s},y_{1,s}) \in X_{0,s} \times Y_{1,s} \subseteq \overline{X_{0,s}} \times \overline{Y_{1,s}} \subseteq X_{0,s^\eta} \times Y,$$

and $S_{0,1,s} \in \Sigma_1^1(X \times Y)$ with GH-diameter at most 2^{-l-1} such that

$$(x_{0,s},y_{1,s}) \in S_{0,1,s} \subseteq A \cap (X_{0,s} \times Y_{0,s}) \cap \Omega_{X \times Y}.$$

As above, we check that these objects are as required.

Case 2 $s \in \mathcal{I}$

Note that $s^\eta \in \mathcal{I}$. We argue as in the first part of 1.1 to construct $x_{0,s}$, $y_{0,s}$, $X_{0,s}$, $Y_{0,s}$ and $S_{0,0,s}$.$\square$

(B) The limit case

Assume that ξ is an infinite limit ordinal. We indicate the differences with the successor case. Theorem 2.1.4 gives a uniform resolution family $(R^\rho)_{\rho \le \xi}$. We set $\mathbb{X} := [R^\xi] \oplus \Pi^{-1}(\neg P)$,

$$\mathbb{Y} := [\subseteq] \oplus \Pi^{-1}(\neg P),$$

$\mathbb{A} := \big\{\big((0,\beta),(1,\gamma)\big) \in \mathbb{X} \times \mathbb{Y} \mid \beta = \gamma\big\} \cup \big\{\big((1,\gamma),(0,\alpha)\big) \in \mathbb{X} \times \mathbb{Y} \mid \Pi(\gamma) = \alpha\big\}$ and

$$\mathbb{B} := \big\{\big((0,\beta),(0,\alpha)\big) \in \mathbb{X} \times \mathbb{Y} \mid \Pi(\beta) = \alpha \in P\big\}.$$

Proof of Theorem 1.6. Condition (1) becomes

$$(1') \begin{cases} \overline{X_{\varepsilon,t}} \subseteq X_{\varepsilon,s} \text{ if } s\ R^{\xi}\ t \wedge s \neq t \\ \overline{Y_{0,t}} \subseteq Y_{0,s} \text{ if } s\ R^{0}\ t \wedge s \neq t \\ \overline{Y_{1,t}} \subseteq Y_{1,s} \text{ if } s\ R^{\xi}\ t \wedge s \neq t \\ S_{\varepsilon,\varepsilon',t} \subseteq S_{\varepsilon,\varepsilon',s} \text{ if } s\ R^{\xi}\ t \end{cases}$$

Claim 2 The set $\mathrm{proj}_Y[S_{s_c^{\xi},0,s^{\xi}}] \cap \bigcap_{1\leq\rho<\xi(s)} \overline{\mathrm{proj}_Y[S_{s_c^{\rho},0,s^{\rho}}]}^{T_\rho} \cap Y_{0,s^0}$ is T_1-dense in

$$\overline{\mathrm{proj}_Y[S_{s_c^1,0,s^1}]}^{T_1} \cap Y_{0,s^0}.$$

We conclude as in the successor case. □

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