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direct images of analytic sets are analytic

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For measurable spaces (X, \mathcal{F}) and (Y, \mathcal{G}) , consider a measurable function $f: X \rightarrow Y$. By definition, the inverse image $f^{-1}(A)$ will be in \mathcal{F} whenever A is in \mathcal{G} . However, the situation is more complicated for <http://planetmath.org/DirectImagedirectImages> images, which in general do not preserve measurability. However, as stated by the following theorem, the class of analytic subsets of Polish spaces is closed under direct images.

Theorem. *Let $f: X \rightarrow Y$ be a Borel measurable function between Polish spaces X and Y . Then, the direct image $f(A)$ is analytic whenever A is an analytic subset of X .*