# Problem 1

Let G be a group acting on a set X. For  $g \in G$  and  $A \subset X$ , we define

$$gA = \{g \cdot a : a \in A\}.$$

Two sets  $A, B \subset X$  are said to be **congruent**  $(A \sim B)$  if there exists  $g \in G$  such that gA = B. They are said to be **equidecomposable**  $(A \sim_2 B)$  if there exists  $k \geq 1$  and subsets  $A_1, \ldots, A_k$  and  $B_1, \ldots, B_k$  such that:

- A is the disjoint union of  $A_1, \ldots, A_k$ ,
- B is the disjoint union of  $B_1, \ldots, B_k$ , and
- $A_i$  is congruent to  $B_i$  for all i.

#### 1.1

Show that congruence is an equivalence relation.

**Solution:** We have to show the following properties:

- 1.  $\sim$  is reflexive: Let e be the identity element of G. Then it follows from the fact that eA = A.
- 2.  $\sim$  is symmetric: If given  $A \sim B$ , i.e. gA = B for some  $g \in G$ , then  $A = g^{-1}B \implies B \sim A$ .
- 3.  $\sim$  is transitive: Given  $A \sim B$  and  $B \sim C$ , i.e. gA = B and hB = C for some  $g, h \in G$ . Then hB = h(gB) = (hg)A = C, where  $hg \in G$ . Thus,  $A \sim C$ .

#### 1.2

Show that equidecomposability is an equivalence relation.

**Solution:** We have to show the following properties:

- 1.  $\sim_2$  is reflexive: Suppose  $A = \bigsqcup_{i=1}^k A_i$ . By reflexivity of  $\sim$ ,  $A_i \sim A_i \ \forall \ 1 \leq i \leq k \ \Rightarrow A \sim_2 A$ .
- 2.  $\sim_2$  is symmetric: Suppose  $A \sim_2 B$ , i.e.  $A = \sqcup_{i=1}^k A_i$  and  $B = \sqcup_{i=1}^k B_i$ . Then  $A_i \sim B_i \quad \forall i \Rightarrow B_i \sim A_i \ \forall i \Rightarrow B \sim_2 A$ .
- 3.  $\sim_2$  is transitive: Suppose  $A \sim_2 B$  and  $B \sim_2 C$ . Then  $A = \sqcup_{i=1}^k A_i$ ,  $B = \sqcup_{i=1}^k B_i$ , and  $C = \sqcup_{i=1}^k C_i$ . By transitivity of  $\sim$ ,  $A_i \sim C_i \ \forall i \Rightarrow A \sim_2 C$ .

## 1.3

Suppose  $x \in X$  and there exists  $g \in G$  such that  $g^k \cdot x \neq x$  for all  $k \geq 1$ . Show that the set  $X \setminus \{x\}$  and X are equidecomposable.

**Solution:** Let  $B = \{g^k x \mid k \ge 0\}$  and  $B' = X \setminus B$ . Clearly,  $X = B \sqcup B'$ .

Note that  $gB = \{g^k x \mid k \geq 1\} = B \setminus \{x\} \Rightarrow gB = B \setminus \{x\} \sim B$ , and  $B' \sim B'$ . Since  $X \setminus \{x\} = gB \sqcup B', X \setminus \{x\}$  and X are equidecomposable.

## 1.4

Let  $F_2$  denote the free group generated by the set  $\{a,b\}$ . Let A denote the set of all elements that start with a, and let B denote the set of all elements that start with  $a^{-1}$ . Show that  $A \cup B$  is equidecomposable with  $F_2$ .

**Solution:** Every element of  $F_2$  can be written uniquely as a reduced word in the generators  $a, a^{-1}, b, b^{-1}$  such that no letter is immediately followed by its inverse. Clearly  $A \cap B = \emptyset$ .

We partition  $F_2$  as:

$$F_2 = \{e\} \sqcup A \sqcup B \sqcup C,$$

where:

- $\{e\}$  is the identity element,
- A is the set of elements starting with a,
- B is the set of elements starting with  $a^{-1}$ ,
- C is the set of elements starting with b or  $b^{-1}$ .

Observe that for  $x \in A$ ,

 $a^{-1} \cdot x = a^{-1} \cdot a \cdot y$  for some  $y \in F_2$  such that y does not start with a, i.e.,  $y \in F_2 \setminus B$ 

This implies that  $a^{-1} \cdot A = F_2 \setminus B$ , i.e.,  $A \sim F_2 \setminus B$ . By reflexivity of  $\sim$ , we have that  $B \sim B$ . Since  $F_2 = (F_2 \setminus B) \sqcup B$ ,  $F_2$  is equidecomposable with  $A \sqcup B$ .

#### 1.5

Show that the group  $F_2$  is equidecomposable with the disjoint union of two copies of  $F_2$ .

**Solution:** Partition C as  $C = D \sqcup E$ , where D is the set of elements starting with b and E is the set of elements starting with  $b^{-1}$ . Then, from 1.d., we have that  $F_2 \sim_2 A \sqcup B \sim_2 D \sqcup E$ . Since  $F_2 = A \sqcup aB = D \sqcup bD$ , we can write the disjoint union as

$$F_2 \sqcup F_2 = (A \sqcup aB) \sqcup (D \sqcup bE)$$

Since  $A \sqcup B \sim_2 A \sqcup aB \sim_2 D \sqcup bE \sim_2 F_2$ , it follows that  $F_2 \sim_2 F_2 \sqcup F_2$ .

### 2.1

Let  $\mathbb{S}^1$  be the circle group acting on itself by translations. Show that for any countable set  $D \subset \mathbb{S}^1$ , the sets  $\mathbb{S}^1 \setminus D$  and  $\mathbb{S}^1$  are equidecomposable.

**Solution:** Let  $D = \{d_1, d_2, d_3, ...\}$ . Each  $d_k = e^{i\theta_k}$  for some  $\theta_k \in [0, 2\pi)$ . Since the action by translation (or left-multiplication) by any element of  $\mathbb{S}^1$  induces a bijection:

$$f_{\theta}: \mathbb{S}^1 \to \mathbb{S}^1$$

Consider the following set to collect all possible rotations taking  $d_k$  to  $d_j$  for some  $d_k, d_j \in D$ :

$$E = \left\{ \theta \in [0, 2\pi) : \exists d \in D \ \exists k \in \mathbb{N}^+ \mid \quad f_{\theta}^k(d) \in D \right\}$$

E is countable since it is a countable union of countable sets. Thus,  $\exists \phi \in [0, 2\pi)$  such that  $f_{\phi}^{k}(d) \notin D \ \forall d \in D \ \forall k \in \mathbb{N}^{+}$  (equivalently,  $\phi \notin E$ ).

Claim:  $\{f_{\phi}^{k}[D]: k \in \mathbb{N}\}$  consists of pairwise disjoint sets. Assume that there exists  $x \in f_{\phi}^{k}[D] \cap f_{\phi}^{\ell}[D]$  for some natural numbers  $k \neq \ell$ . Without loss of generality, assume  $k < \ell$ . Then we would have

$$f_{\phi}^{-k}(x) \in D \cap f_{\phi}^{\ell-k}[D]$$

but this is not possible by choice of  $\phi$ . Hence, the sets  $D, f_{\phi}[D], f_{\phi}^{2}[D], \ldots$  are pairwise disjoint.

Let

$$A = \bigsqcup_{k=0}^{\infty} f_{\phi}^{k}(D)$$
, and  $B = \mathbb{S}^{1} \setminus A$ .

Then we have that

$$A \sqcup B = \mathbb{S}^1$$
, and  $f_{\phi}(A) \sqcup B = \mathbb{S}^1 \setminus D$ .

Therefore,  $\mathbb{S}^1 \setminus D$  and  $\mathbb{S}^1$  are equide composable.

## 2.2

Show that the  $\mathbb{S}^1$ -action on  $\mathbb{S}^1 \times (0,1)$  has the same property, where the action on the second component is trivial.

**Solution:** Let  $D = \{(d_i, e_i) \mid i \in \mathbb{N}\}$  and  $D_1 = \{d_i \mid i \in \mathbb{N}\}.$ 

We can choose  $A \subseteq \mathbb{S}^1$  as in problem 1, so we have

$$A \sqcup B = \mathbb{S}^1$$
, and  $f_{\phi}(A) \sqcup B = \mathbb{S}^1 \setminus D_1$ 

Let  $A' = \bigsqcup_{k=0}^{\infty} f_{\phi}^{k}(D)$  and B' be its complement. Then  $B' = \{(d, e) \mid d \notin D_2 \text{ and } e \notin D_2\}.$ 

Note that  $\bigsqcup_{k=1}^{\infty} f_{\phi}^{k}(D) = \{(d, e) \mid d \notin D_{2} \text{ and } e \in D_{2}\}.$  Thus, we have

$$f_{\phi}(A') \sqcup B' = \mathbb{S}^1 \times (0,1) \setminus D$$

and the required result follows.

## 2.3

Show that the SO(3) action on the 2-sphere  $\mathbb{S}^2$  has the same property; that is, for any countable subset  $D \subset \mathbb{S}^2$ , the sets  $\mathbb{S}^2 \setminus D$  and  $\mathbb{S}^2$  are equidecomposable under the SO(3) action.

**Solution:** SO(3) acts on  $\mathbb{R}^2$  by rotating a point about the origin. This is equivalent to rotating a point about a line through the origin.

Now, choose a line l that does not intersect D. As in problem 1, the set W of rotations r corresponding to a rotation about l by some angle  $\theta$  such that for  $d \in D$ ,  $r_{\theta}^{n}(d) \in D$  is countable. Thus, we can find an angle  $\psi$  such that  $r_{\psi}^{n}(d) \notin D \ \forall d$  in D, i.e.  $r_{\psi}^{n}(d) \cap D = \phi \forall n \geq 1$ .

Let

$$A = \bigsqcup_{k=0}^{\infty} r_{\psi}^{k}(D)$$
, and  $B = \mathbb{S}^{1} \setminus A$ .

Then we have that

$$A \sqcup B = \mathbb{S}^2$$
, and  $r_{\psi}(A) \sqcup B = \mathbb{S}^2 \setminus D$ .

Thus, the sets  $\mathbb{S}^2 \setminus D$  and  $\mathbb{S}^2$  are equidecomposable under the SO(3) action.

Remark: Problem 1 and Problem 3 in this section essentially follow from Problem 1.3.

## 2.4

Let G be a group of homeomorphisms of  $\mathbb{R}^3$  that contains SO(3) and all translations. Show that the closed unit ball  $B := \{x \in \mathbb{R}^3 : ||x|| \le 1\}$  and the punctured closed unit ball  $B \setminus \{0\}$  are equidecomposable with respect to the action of G.

**Solution:** We use problem 1.3. again. Note that every element of SO(3) fixes the origin while every translation t is such that  $t^n \cdot 0 \neq 0 \ \forall n \geq 1$ . Then, from problem 1.3.,  $B \sim_2 B \setminus 0$ .

Let G be a group acting on a set X. We call a subset  $E \subset X$  paradoxical if it is equidecomposable with the union of two disjoint copies of itself.

Remark (ii): Let G be a group and  $H \leq G$  be its subgroup. If  $A, B \subseteq X$  are equidecomposable with respect to the action of H, then  $A \sim_2 B$  with respect to the action of G since we can take the same decomposition as was taken for the action of H. Thus, if X is H-paradoxical, it is also G-paradoxical.

#### 3.1

Show that if the group  $F_2$  (the free group on two generators) acts freely on a set X, then the set X is paradoxical with respect to that action.

**Solution:** Let M be a set of representatives for the  $F_2$ -orbits of X. For  $c \in F_2$ , define

$$X_c := \{ zm \mid z \in W(c), \ m \in M \}.$$

Then the sets  $X_a$ ,  $X_{a^{-1}}$ ,  $X_b$ , and  $X_{b^{-1}}$  are disjoint such that

$$X = X_a \sqcup aX_{a^{-1}} = X_b \sqcup bX_{b^{-1}}$$

Thus 
$$X \sim X_a \sqcup aX_{a^{-1}} \sim X_b \sqcup bX_{b^{-1}} \ \Rightarrow \ X \sim_2 X_a \sqcup aX_{a^{-1}} \sqcup X_a \sqcup aX_{a^{-1}} = X \sqcup X_a \sqcup aX_{a^{-1}} \sqcup X_a \sqcup aX_{a^{-1}} = X \sqcup X_a \sqcup aX_{a^{-1}} \sqcup X_a \sqcup aX_{a^{-1}} = X \sqcup X_a \sqcup aX_{a^{-1}} \sqcup X_a \sqcup aX_{a^{-1}} \sqcup X_a \sqcup aX_{a^{-1}} = X \sqcup X_a \sqcup aX_{a^{-1}} \sqcup X_a \sqcup$$

Thus, X is paradoxical with respect to the action of  $F_2$ .

#### 3.2

Show that any non-trivial element  $A \in SO(3)$  has at most two fixed points in  $S^2$ .

**Solution:** The fixed point set of  $A \in SO(3)$  is  $X_A = \{x \in S^2 \mid A \cdot x = x\}$ . We already know that this action of A on a point x can be seen as the rotation of x about some line t passing through the origin, so the set of points fixed by t in t corresponds exactly to the line t, which intersects t in exactly two points that are anti-podal.

Hence, any non-trivial element  $A \in SO(3)$  has exactly two fixed points in  $S^2$ .

## 3.3

Assume that SO(3) contains a copy of  $F_2$ . Show that there exists a countable set  $D \subset S^2$  such that  $S^2 \setminus D$  is paradoxical with respect to the action of SO(3) on  $S^2$ .

**Solution:** Let F be the isomorphic copy of  $F_2$  contained in SO(3) and  $D_1 = \bigcup_{A \in F} X_A$  be the set of points that are fixed by elements of F. Let  $D = \bigcup_{A \in F} A \cdot D_1$ . Then from problem 3.1, since  $F_2$  embeds in SO(3), it acts freely on  $S^2 \setminus D$ , i.e.  $S^2 \setminus D$  is paradoxical with respect to the action of  $F_2$  and by extension, is paradoxical with respect to the action of SO(3).

Note: D is countable since F is countable and each element has exactly 2 fixed points.

## 3.4

Show that  $S^2$  is a paradoxical set with respect to the SO(3)-action on  $S^2$ .

Solution: This follows from the transitive nature of equidecomposability:

$$S^2 \sim_2 S^2 \setminus D \sim_2 S^2 \setminus D \sqcup S^2 \setminus D \sim_2 S^2 \sqcup S^2$$

Thus,  $S^2$  is SO(3)-paradoxical.

## 3.5

Show that the closed unit ball minus the origin is a paradoxical subset of  $\mathbb{R}^3$  with respect to the SO(3)-action on  $\mathbb{R}^3$ .

**Solution:** Since  $S^2$  is  $SO_3(\mathbb{R})$ -paradoxical, there exists a partition

$$\{A_1,\ldots,A_n,B_1,\ldots,B_m\}$$

of  $S^2$  and rotations  $g_1, \ldots, g_n, h_1, \ldots, h_m \in SO_3(\mathbb{R})$  such that

$$S^2 = \bigsqcup_{i=1}^n g_i[A_i] = \bigsqcup_{j=1}^m h_j[B_j].$$

Let B denote the unit ball in  $\mathbb{R}^3$  and let 0 denote the origin. Then, we have

$$B \setminus \{0\} = \bigcup_{0 < a < 1} \{(ax, ay, az) : x^2 + y^2 + z^2 = 1\}$$

Let

$$C_i = \bigcup_{0 < a < 1} \{ (ax, ay, az) : (x, y, z) \in A_i \}$$

$$D_i = \bigcup_{0 < a \le 1}^{-} \{ (ax, ay, az) : (x, y, z) \in B_j \}$$

Then we can rewrite  $B \setminus \{0\}$  as

$$B \setminus \{0\} = \bigsqcup_{i=1}^{n} g_i \cdot C_i = \bigsqcup_{i=1}^{m} h_j \cdot D_i$$

Thus,  $B \setminus \{0\}$  is  $SO_3(\mathbb{R})$ -paradoxical.

# 3.6

Let G denote the group of all homeomorphisms of  $\mathbb{R}^3$  of the form

$$x \mapsto Ax + b$$
,

where  $A \in SO(3)$  and  $b \in \mathbb{R}^3$ . Show that the closed unit ball is a paradoxical set with respect to the G-action on  $\mathbb{R}^3$ .

**Solution:** From 3.4, it suffices to show that  $B \setminus \{0\}$   $\sim_2$  B. From 1.3, we only need an element  $g \in G$  such that  $g^k \cdot 0 \neq 0 \ \forall k \geq 1$  to show this. Any translation  $b \in \mathbb{R}^3$  will satisfy the required property.

### 4.1

Let R be a field and let M(3,R) be the set of all  $3 \times 3$  matrices with entries in R. For m = 1, 2, 3, let  $Q_m \subset M(3,R)$  denote the set of all A with the property that  $A_{ij} = 0$  if and only if either i = m or j = m.

If  $k \geq 1, x_1, \ldots, x_k \in Q_1$  and  $y_1, \ldots, y_k \in Q_3$ , then show that both

$$x_1y_1\cdots x_ky_k$$
 and  $y_1x_1\cdots y_kx_k$ 

are non-zero.

**Solution:** We will prove this by induction. Note that in  $Q_1$ , matrices have zeros in the first row and first column, with non-zero entries elsewhere:

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & * & * \\ 0 & * & * \end{bmatrix}$$

In  $Q_3$ , matrices have zeros in the third row and third column, with non-zero entries elsewhere:

$$\begin{bmatrix} * & * & 0 \\ * & * & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Base Case (k = 1):

Let  $x_1 \in Q_1, y_1 \in Q_3$ . Compute  $x_1y_1$ :

$$x_1 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & a & b \\ 0 & c & d \end{bmatrix}, \quad y_1 = \begin{bmatrix} p & q & 0 \\ r & s & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Then,

$$x_1 y_1 = \begin{bmatrix} 0 & 0 & 0 \\ ar & as & 0 \\ cr & cs & 0 \end{bmatrix}$$

Since a, c, r, s are non-zero elements of a field R, the product  $x_1y_1 \neq 0$ .

Similarly,

$$y_1 x_1 = \begin{bmatrix} p & q & 0 \\ r & s & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & a & b \\ 0 & c & d \end{bmatrix} = \begin{bmatrix} 0 & qa & qb \\ 0 & sa & sb \\ 0 & 0 & 0 \end{bmatrix}$$

which is also non-zero.

## **Inductive Step:**

Assume  $x_1y_1 \cdots x_ky_k \neq 0$  for some  $k \geq 1$ . Let  $z_i = x_iy_i$ . Let  $P_1 \subset M(3, R)$  denote the set of all A with the property that  $A_{ij} = 0$  if and only if either i = 1 or j = 3.

Note that  $\forall i, z_i \in P_1$ . By associativity of matrix multiplication,  $x_1y_1 \cdots x_ky_k = z_1 \cdots z_k = M_k \in P_1$ . Thus, if  $M_k$  is non-zero and since we know  $z_{k+1}$  is non-zero,  $M_kz_{k+1} \neq 0$ . Thus,

$$x_1 y_1 \cdots x_k y_k \neq 0 \quad \forall k \geq 1$$

Similarly,  $y_1 x_1 \cdots y_k x_k \neq 0 \quad \forall k \geq 1$ .

## 4.2.

Let  $A \in M(3, R)$  be defined by

$$e_1^T A = (3, 4, 0), \quad e_2^T A = (-4, 3, 0), \quad e_3^T A = (0, 0, 5),$$

and let  $B \in M(3, R)$  be defined by

$$B_{ij} = A_{i-1 \mod 3, j-1 \mod 3}.$$

Show that A/5 and B/5 are elements of SO(3).

**Solution:** We are given:

$$e_1^T A = (3, 4, 0), \quad e_2^T A = (-4, 3, 0), \quad e_3^T A = (0, 0, 5)$$

Hence,

$$A = \begin{bmatrix} 3 & 4 & 0 \\ -4 & 3 & 0 \\ 0 & 0 & 5 \end{bmatrix}, \quad \frac{A}{5} = \begin{bmatrix} \frac{3}{5} & \frac{4}{5} & 0 \\ -\frac{4}{5} & \frac{3}{5} & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

It is easy to see that  $\frac{A}{5}$  is orthogonal with determinant 1.

Define B by

$$B_{ij} = A_{i-1 \bmod 3, j-1 \bmod 3}$$

Then,

$$B = \begin{bmatrix} 5 & 0 & 0 \\ 0 & 3 & 4 \\ 0 & -4 & 3 \end{bmatrix}, \quad \frac{B}{5} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \frac{3}{5} & -\frac{4}{5} \\ 0 & \frac{4}{5} & \frac{3}{5} \end{bmatrix}$$

 $\frac{B}{5}$  is also orthogonal with determinant 1. Hence, both  $\frac{A}{5}, \frac{B}{5} \in SO(3)$ .

#### 4.3.

Let  $R = \mathbb{Z}/5\mathbb{Z}$ . Show that for any integer k,  $A^k$  is an element of  $Q_3$  and  $B^k$  is an element of  $Q_1$  when viewed as elements of M(3, R).

**Solution:** After reduction modulo 5,

$$A = \begin{bmatrix} 3 & 4 & 0 \\ 1 & 3 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Clearly,  $A \in Q_3$  and  $A_{ij} = 0$  for i = 3 or j = 3. To show if and only if,

$$A^{2} = \begin{bmatrix} 13 & 24 & 0 \\ 6 & 13 & 0 \\ 0 & 0 & 0 \end{bmatrix} \equiv \begin{bmatrix} 3 & 4 & 0 \\ 1 & 3 & 0 \\ 0 & 0 & 0 \end{bmatrix} = A \in Q_{3}$$

Thus,  $A^k = A \in Q_3 \ \forall k \ge 1$ .

Similarly,

$$B^{2} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 13 & 24 \\ 0 & 6 & 13 \end{bmatrix} \equiv \begin{bmatrix} 0 & 0 & 0 \\ 0 & 3 & 4 \\ 0 & 1 & 3 \end{bmatrix} \in Q_{1}$$

Thus,  $B^k = B \in Q_1 \ \forall k \ge 1$ .

### 4.4.

Show that the subgroup of SO(3) generated by A/5 and B/5 is isomorphic to the free group  $F_2$ .

**Solution:** For simplicity, rewrite  $\frac{A}{5}$  as a and  $\frac{B}{5}$  as b. Let  $F_2 = \langle p, q \rangle$  and  $\phi : \langle A, B \rangle \to F_2$  be the map defined by

$$\phi(p) = a$$
 and  $\phi(q) = b$ 

Now, we want to show that  $\phi$  is an isomorphism. It suffices to show that a and b have no non-trivial relations, i.e. show the following equivalent statements to be true:

Let e be the identity element of SO(3). For any  $k \geq 1$  and natural numbers  $n_1, m_1, ..., n_k, m_k$ 

- 1.  $a^{n_1}b^{m_1}...a^{n_k}b^{m_k} \neq e$
- 2.  $b^{n_1}a^{m_1}...a^{n_k}b^{m_k} \neq e$
- 3.  $a^{n_1}b^{m_1}...a^{n_k} \neq e$
- 4.  $b^{n_1}a^{m_1}...b^{n_k} \neq e$
- $(1) \Rightarrow (2): a^{n_1}b^{m_1}...a^{n_k}b^{m_k} \neq e \Rightarrow a^{n_1}b^{m_1}...a^{n_k} \neq b^{-m_k} \Rightarrow b^{m_k}a^{n_1}b^{m_1}...a^{n_k} \neq e$

Similarly, we can show  $(2) \Rightarrow (1)$ .

- $(3) \Rightarrow (1): a^{n_1}b^{m_1}...a^{n_k} \neq e \Rightarrow a^{n_1-n_k}b^{m_1}...a^{n_{k-1}}b^{n_{k-1}} \neq e$
- $(4) \Rightarrow (2): b^{n_1}a^{m_1}...b^{n_k} \neq e \Rightarrow b^{n_1-n_k}a^{m_1}...b^{n_{k-1}}a^{n_{k-1}} \neq e$

Now, it remains to show (1)  $\forall k \geq 1$  and any natural numbers  $n_1, m_1, ..., n_k, m_k$ . We will prove by reduction.

Suppose there exists  $k \geq 1$  and natural numbers  $n_1, m_1, ... n_k, m_k$  such that  $a^{n_1}b^{m_1}...a^{n_k}b^{m_k} = e$ . This implies that in  $M(3, \mathbb{Z}/5\mathbb{Z})$ ,  $A^{n_1}B^{m_1}...A^{n_k}B^{m_k} = 0$ . But this contradicts 4.1. since each  $A^{n_i} \in Q_1$  and each  $B^{m_i} \in Q_3$ . Thus, (1) holds and  $\langle a,b \rangle \cong F_2$ .

For a set S, let  $\mathbb{R}^S$  denote the set of all functions from S to  $\mathbb{R}$  equipped with the product topology. An **affine set** is a compact convex subset of  $\mathbb{R}^S$  for some set S.

Let G be a discrete group. An action of G on an affine set  $\Delta$  is called **affine** if the maps  $x \mapsto g \cdot x$  are continuous for all  $g \in G$  and

$$g \cdot (\alpha x + \beta y) = \alpha (g \cdot x) + \beta (g \cdot y)$$

for all  $x, y \in \Delta$  and  $\alpha, \beta \ge 0$  with  $\alpha + \beta = 1$ .

A discrete group G is called **amenable** if every affine action of G has a fixed point.

## 5.1

Show that finite groups are amenable.

**Solution:** Let G be a finite group acting affinely on a compact convex set  $\Delta$ . For any  $x \in \Delta$ , define:

$$x_0 = \frac{1}{|G|} \sum_{g \in G} g \cdot x.$$

Since  $\Delta$  is convex and compact,  $x_0 \in \Delta$ . Moreover, for any  $h \in G$ ,

$$h \cdot x_0 = \frac{1}{|G|} \sum_{g \in G} h \cdot (g \cdot x) = \frac{1}{|G|} \sum_{g \in G} (hg) \cdot x = x_0.$$

Thus,  $x_0$  is fixed by the action of G, so G is amenable.

#### 5.2

Show that  $\mathbb{Z}$  is amenable.

**Solution:** Let  $\mathbb{Z}$  act affinely on a compact convex set  $\Delta$ . Let the generator  $1 \in \mathbb{Z}$  act via a continuous affine map  $T: \Delta \to \Delta$ . Then the action is given by  $n \cdot x = T^n(x)$ .

Define the Cesàro sums:

$$x_n = \frac{1}{n} \sum_{k=0}^{n-1} T^k(x),$$

which lie in the compact set  $\Delta$ . By compactness, the sequence  $(x_n)$  has a convergent subsequence whose limit  $x_{\infty} \in \Delta$  satisfies  $T(x_{\infty}) = x_{\infty}$ , using continuity and affinity of T. Hence,  $\mathbb{Z}$  is amenable.

#### 5.3

Show that if G is an increasing union of amenable subgroups, then G is amenable.

**Solution:** Let  $G = \bigcup_{n=1}^{\infty} G_n$ , where  $G_1 \subset G_2 \subset \cdots$ , and each  $G_n$  is amenable.

Let G act affinely on a compact convex set  $\Delta$ . Since each  $G_n$  is amenable, there exists a fixed point  $x_n \in \Delta$  for the action of  $G_n$ .

Since the sequence  $(x_n)$  lies in a compact set  $\Delta$ , it has an accumulation point  $x \in \Delta$ . For any  $g \in G$ , there exists N such that  $g \in G_N$ , and for all  $n \geq N$ ,  $g \cdot x_n = x_n \Rightarrow g \cdot x = x$ . Thus x is a fixed point for G, so G is amenable.

## **5.4**

If G has a normal subgroup N such that both N and G/N are amenable, then show that G is amenable.

**Solution:** Suppose  $N \subseteq G$  and both N and G/N are amenable.

Let G act affinely on a compact convex set  $\Delta$ . Since N is amenable, the fixed point set  $\Delta^N = \{x \in \Delta : n \cdot x = x \text{ for all } n \in N\}$  is non-empty, convex, closed, and compact.

The quotient G/N acts on  $\Delta^N$ , and this action is affine and continuous. Since G/N is amenable, it has a fixed point in  $\Delta^N$ , which is then fixed by all of G. Hence, G is amenable.

## 5.5

Show that abelian groups are amenable.

**Solution:** We already showed that  $\mathbb{Z}$  is amenable. Any finitely generated abelian group is of the form  $\mathbb{Z}^n \oplus T$ , where T is a finite abelian group. Finite groups and  $\mathbb{Z}^n$  are amenable.

Any abelian group is a union of its finitely generated subgroups, each of which is amenable. By problem 3, increasing unions of amenable subgroups are amenable. Hence, all abelian groups are amenable.

#### 5.6

Show that solvable groups are amenable.

**Solution:** A group G is solvable if there exists a finite derived series

$$G = G_0 \triangleright G_1 \triangleright \cdots \triangleright G_n = \{e\}$$

with  $G_{i+1} \subseteq G_i$  and  $G_i/G_{i+1}$  abelian.

We proceed by induction on the length of the derived series. The base case  $G_n = \{e\}$  is trivially amenable. Assume  $G_{i+1}$  is amenable. Then  $G_i/G_{i+1}$  is abelian and hence amenable. By problem 4,  $G_i$  is amenable.

Thus, G is amenable.

For a set S, let  $\mathbb{R}^S$  denote the set of all functions from S to  $\mathbb{R}$ , equipped with the product topology. Let X be a set and let  $\mathcal{P}(X)$  be the collection of all subsets of X. A **finitely additive measure** on X is a map

$$\mu: \mathcal{P}(X) \to [0, \infty)$$

such that  $\mu(A \cup B) = \mu(A) + \mu(B)$  whenever  $A \cap B = \emptyset$ .

## 6.1

Let X be any set and  $c \in \mathbb{R}$ . Show that the collection of finitely additive measures on X satisfying  $\mu(X) = c$  is a non-empty affine subset of  $\mathbb{R}^{\mathcal{P}(X)}$ .

**Solution:** Define  $S = \{\mu : P(X) \to [0, \infty) \mid \mu \text{ is finitely additive}, \mu(\emptyset) = 0\}$  and  $T = \{\mu \in S \mid \mu(X) = c\}$ . An affine subset of  $\mathbb{R}^{P(X)}$  is of the form  $\mu_0$ 

If c < 0, then  $T = \emptyset$ , as  $\mu(X) \ge 0$ . Assume  $c \ge 0$ . Fix  $x_0 \in X$  and define:

$$\mu(A) = \begin{cases} c & \text{if } x_0 \in A, \\ 0 & \text{if } x_0 \notin A. \end{cases}$$

This satisfies:

- $\mu(A) \geq 0$ , since  $c \geq 0$ .
- $\mu(\emptyset) = 0$ , as  $x_0 \notin \emptyset$ .
- For disjoint A, B:
  - If  $x_0 \in A$ , then  $x_0 \notin B$ , so  $x_0 \in A \cup B$ , and  $\mu(A \cup B) = c = c + 0 = \mu(A) + \mu(B)$ .
  - If  $x_0 \in B$ , similarly.
  - If  $x_0 \notin A, B$ , then  $x_0 \notin A \cup B$ , so  $\mu(A \cup B) = 0 = 0 + 0$ .
- $\mu(X) = c$ , as  $x_0 \in X$ .

Thus,  $\mu \in T$ , so  $T \neq \emptyset$  for  $c \geq 0$ .

Let  $V = \{ \nu \in \mathbb{R}^{P(X)} \mid \nu \text{ is finitely additive}, \nu(\emptyset) = 0, \nu(X) = 0 \}$ . Then V is a vector subspace, as it is closed under addition and scalar multiplication. Fix  $\mu_0 \in T$ . For  $\mu \in T$ , we have  $\mu - \mu_0 \in V$ , since  $(\mu - \mu_0)(X) = c - c = 0$ . For  $\nu \in V$ , if  $\mu_0 + \nu \geq 0$ , then  $\mu_0 + \nu \in T$ , as  $(\mu_0 + \nu)(X) = c$ . Thus,  $T = \mu_0 + V$ , and T is affine. If c < 0,  $T = \emptyset$ , which is trivially affine.

## 6.2

Show that the SO(2)-action on  $S^1$  is not paradoxical.

**Solution:** The group  $SO(2) \cong S^1$  acts on  $S^1 = \{z \in \mathbb{C} \mid |z| = 1\}$  by rotation:  $e^{i\theta} \cdot z = e^{i\theta}z$ . An action is paradoxical if there exist disjoint  $A, B \subseteq S^1$ , and  $g_1, \ldots, g_n, h_1, \ldots, h_m \in SO(2)$ , such that  $S^1 = \bigcup_i g_i A$  and  $S^1 = \bigcup_j h_j B$ .

Suppose such a decomposition exists. Let  $\mu$  be the Lebesgue measure on  $S^1$  with  $\mu(S^1) = 1$ , invariant under rotations. Then:

$$\mu(S^1) \le \sum_{i} \mu(g_i A) = n\mu(A), \quad \mu(S^1) \le m\mu(B).$$

Since  $A \cap B = \emptyset$ ,  $\mu(A) + \mu(B) \le 1$ . Thus,  $\mu(A) \le \frac{1}{n}$ ,  $\mu(B) \le \frac{1}{m}$ . Since  $\mu(A) + \mu(B) \le \frac{1}{n} + \frac{1}{m} \le 1$ , a paradoxical decomposition requires n = m = 1, implying  $S^1 = A = B$ , contradicting  $A \cap B = \emptyset$ .

## 6.3

Let  $X = (a, b] \times (c, d] \subset \mathbb{R}^2$  be any rectangle. Show that the collection of finitely additive measures on X satisfying  $\mu(R) = \text{Area}(R)$  for all rectangles  $R \subset X$  is a non-empty affine subset of  $\mathbb{R}^{\mathcal{P}(X)}$ .

**Solution:** A rectangle  $R = (a_1, b_1] \times (c_1, d_1] \subset X$  has  $Area(R) = (b_1 - a_1)(d_1 - c_1)$ . Let  $S = \{\mu : P(X) \to [0, \infty) \mid \mu \text{ is finitely additive}, \mu(\emptyset) = 0\}$ , and  $T = \{\mu \in S \mid \mu(R) = Area(R) \text{ for all } R\}$ .

Lebesgue measure  $\mu_0$  on X, extended to P(X) via the axiom of choice, satisfies  $\mu_0(R) = (b_1 - a_1)(d_1 - c_1)$ . Thus,  $\mu_0 \in T$ , so  $T \neq \emptyset$ .

Let  $V = \{ \nu \in \mathbb{R}^{P(X)} \mid \nu \text{ is finitely additive}, \nu(\emptyset) = 0, \nu(R) = 0 \text{ for all } R \}$ . Then V is a subspace. Fix  $\mu_0 \in T$ . For  $\mu \in T$ ,  $\mu - \mu_0 \in V$ , as  $(\mu - \mu_0)(R) = \operatorname{Area}(R) - \operatorname{Area}(R) = 0$ . For  $\nu \in V$ ,  $\mu_0 + \nu \in T$  if  $\mu_0 + \nu \geq 0$ , satisfying  $\mu_0 + \nu(R) = \operatorname{Area}(R)$ . Thus,  $T = \mu_0 + V$  is affine.

#### 6.4

Let S denote the collection of all bounded subsets of  $\mathbb{R}^2$  and let  $\Delta$  denote the collection of all  $\mu \in \mathbb{R}^S$  such that

$$\mu(A \cup B) = \mu(A) + \mu(B)$$
 whenever  $A \cap B = \emptyset$ ,

and

$$\mu((a,b] \times (c,d]) = (b-a)(d-c)$$

for all rectangles. Show that  $\Delta$  is a non-empty affine subset of  $\mathbb{R}^{\mathcal{S}}$ .

**Solution:** Extending the Lebesgue measure  $\mu_0$  on bounded measurable sets to S via the axiom of choice satisfies  $\mu_0((a, b] \times (c, d]) = (b - a)(d - c)$ . Thus,  $\mu_0 \in \Delta$ , so  $\Delta \neq \emptyset$ .

Let  $V = \{ \nu \in \mathbb{R}^S \mid \nu \text{ is finitely additive}, \nu(\emptyset) = 0, \nu((a, b] \times (c, d]) = 0 \text{ for all rectangles} \}$ . Then V is a subspace. Fix  $\mu_0 \in \Delta$ . For  $\mu \in \Delta$ ,  $\mu - \mu_0 \in V$ , as  $(\mu - \mu_0)((a, b] \times (c, d]) = 0$ . For  $\nu \in V$ ,  $\mu_0 + \nu \in \Delta$  if  $\mu_0 + \nu \geq 0$ , satisfying the rectangle condition. Thus,  $\Delta = \mu_0 + V$  is affine.

#### 6.5

Show that the Banach–Tarski paradox fails in  $\mathbb{R}$ .

**Solution:** One can define a nonnegative finitely additive set function m(P), for all subsets P of the circle, that is invariant under rotation.

This implies in particular that it is impossible to decompose  $S^1$  paradoxically into a disjoint union of finitely many pieces  $A_1, \ldots, A_n$  in such a way that  $S^1$  can be written as a disjoint union of rotated versions of  $A_1, \ldots, A_k$  as well as  $A_{k+1}, \ldots, A_n$ , i.e.,  $r_1 A_1 \cup \cdots \cup r_k A_k = S^1$  and  $r_{k+1} A_{k+1} \cup \cdots \cup r_n A_n = S^1$ , where  $r_1, \ldots, r_n$  are some rotations.

Then, we have

$$1 = m(S^{1}) = m(A_{1} \cup \cdots \cup A_{n}) = m(A_{1}) + \cdots + m(A_{n})$$

as well as

$$1 = m(S^1) = m(r_1 A_1 \cup \dots \cup r_k A_k) = m(A_1) + \dots + m(A_k)$$
  
=  $m(S^1) = m(r_{k+1} A_{k+1} \cup \dots \cup r_n A_n) = m(A_{k+1}) + \dots + m(A_n)$ 

by finite additivity and invariance of m under rotations. This implies

$$1 = m(A_1) + \dots + m(A_n) = [m(A_1) + \dots + m(A_k)] + [m(A_{k+1}) + \dots + m(A_n)] = 2$$

which is a contradiction.