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TWO DIMENSIONAL PROBABILITIES WITH A GIVEN CONDITIONAL STRUCTURE

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A properly measurable set $\mathcal{P} \subset \mathbb{X} \times M_1(\mathbb{Y})$ (where $\mathbb{X}, \mathbb{Y}$ are Polish spaces and $M_1(\mathbb{Y})$ is the space of Borel probability measures on $\mathbb{Y}$) is considered. Given a probability distribution $\lambda \in M_1(\mathbb{X})$ the paper treats the problem of the existence of $\mathbb{X} \times \mathbb{Y}$-valued random vector (ξ, η) for which $\mathcal{L}(\xi) = \lambda$ and $\mathcal{L}(\eta|\xi = x) \in \mathcal{P}_x$ λ-almost surely that possesses moreover some other properties such as "$\mathcal{L}(\xi, \eta)$ has the maximal possible support" or "$\mathcal{L}(\eta|\xi = x)$'s are extremal measures in $\mathcal{P}_x$'s". The paper continues the research started in [7].

1. INTRODUCTION

To clarify the purpose of the paper consider the following model for a transport that starts randomly at a locality $x \in \mathbb{X}$ and reaches a random locality $y \in \mathbb{Y}$: If (ξ, η) denotes the $(\mathbb{X} \times \mathbb{Y})$-valued random vector which value $(\xi(\omega), \eta(\omega)) = (x, y)$ designates the particular transport from x to y, we ask the probability distribution of the (ξ, η) to respect in the first place that

(i) the conditional distribution of terminals y given a departure point x should be subjected to a restriction $\mathcal{L}(\eta|\xi = x) \in \mathcal{P}_x$ almost surely, where $\mathcal{P}_x$ is a set of (admissible) probability distributions for the transport that originates at the x, while the departure distribution is given by a fixed probability distribution λ.

Moreover, we may venture to ask $\mathcal{L}(\xi, \eta)$ to follow some additional rules on the top of (i):

(ii) For each $x \in \mathbb{X}$ there is a prescribed terminal region $A_x \subset \mathbb{Y}$ and the transport should made as many localities $y \in A_x$ as possible accessible from the starting point x i.e., we ask for a transport (ξ, η) such that with the probability one the conditional distribution $\mathcal{L}(\eta|\xi = x)$ is supported by the set A_x and it possesses the maximal possible support.

(iii) If $F(x, \mu)$ is the payoff we receive for the transport that originates at an $x \in \mathbb{X}$ using a target probability distribution $\mu \in \mathcal{P}_x$ we ask for a transport (ξ, η)

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that provides the maximal payoff with the probability one, i.e. $\mathcal{L}(\eta|\xi = x) = \arg\max\{F(x,\mu), \mu \in \mathcal{P}_x\}$ almost surely.

(iv) If $\mathcal{P}_x$'s are convex sets of probability distributions we wish to design a simple (discrete) transport (ξ,η) such that $\mathcal{L}(\eta|\xi = x)$ is an extremal distribution in $\mathcal{P}_x$ almost surely, or, on the contrary,

(v) having a measure m on the target space $\mathbb{Y}$ we prefer an m-continuous solution (ξ,η), i.e. such that $\mathcal{L}(\eta|\xi = x)$ is a distribution absolutely continuous with respect to m almost surely.

If we interpret the $\mathcal{P}_x$'s in (i) as the sections of a Borel set $\mathcal{P}$ in $\mathbb{X} \times M_1(\mathbb{Y})$ we are able to prove (Theorem 1) the existence of a transport (ξ,η) that respects (i) whatever probability distribution λ supported by $\mathrm{pr}_{\mathbb{X}}(\mathcal{P})$ we may prescribe for the random variable ξ. If we interpret the A_x's in (ii) as the values of a multifunction $A : \mathbb{X} \to 2^{\mathbb{Y}}$ which graph is a Borel set in $\mathbb{X} \times \mathbb{Y}$, Theorems 2 and 3 propose sufficient conditions for the existence of a transport that respects both (i) and (ii). The Corollaries 2,3 and 4 deal with a possibility to construct a transport (ξ,η) that satisfies the rules (i,iii), (i,iv) and (i,v), respectively.

A typical example of a set $\mathcal{P}$ we have on mind is a set $\mathcal{P} \subset \mathbb{X}$ each of which sections $\mathcal{P}_x$'s is defined as a moment problem. The Corollary 1 treats the situation.

The techniques used in our proofs depend heavily on the results coming from the theory of the analytic sets, on its cross-section theorems in the first place. We refer to [3] for the elements of the theory. The paper introduces also a concept of an universally measurable (closed valued) multifunction to generalize that of a lower semicontinuous multifunction (see [1]). A characterization of the universal measurability, given by our Lemma 1 may be of some interest by itself.

Generally, the paper is a contribution to the research on a possibility to construct a probability distribution with given moments, marginals and a conditional structure, see [2] for the latest developments. Actually, the paper continues and in a way completes the research started in [7]. Most importantly, the present paper clarifies the problem met in [7] when trying to construct the transports with the properties (i) and (ii) and introduces further nontrivial examples of the $\mathcal{P}$-sets the theory may be applied to (Corollaries 2 and 4).

2. DEFINITIONS AND RESULTS

Fix first metric spaces $\mathbb{X}$ and $\mathbb{Y}$ and denote by $\mathcal{F}(\mathbb{X}), \mathcal{G}(\mathbb{X}), \mathcal{B}(\mathbb{X}), \mathcal{A}(\mathbb{X})$, and $\mathcal{U}(\mathbb{X})$ all closed, open, Borel, analytic, and universally measurable sets in $\mathbb{X}$. Recall that a set $A \subset \mathbb{X}$ is analytic if there exists a Polish space $\mathbb{Z}$ and continuous map $\phi : \mathbb{Z} \to \mathbb{X}$ such that $A = \phi(\mathbb{Z})$, that

$$\mathcal{B}(\mathbb{X}) \subset \mathcal{A}(\mathbb{X}) \subset \mathcal{U}(\mathbb{X}) \quad \text{and}$$
$$\mathcal{B}(\mathbb{X} \times \mathbb{Y}) = \mathcal{B}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}) \subset \mathcal{U}(\mathbb{X}) \otimes \mathcal{U}(\mathbb{Y}) \subset \mathcal{U}(\mathbb{X} \times \mathbb{Y})$$

and also recall that

$$\mathcal{U}(\mathbb{X}) = \{U \subset \mathbb{X} : \ \forall \mu \in M_1(\mathbb{X}) \ \exists B_1 \subset U \subset B_2, \ B_i \in \mathcal{B}(\mathbb{X}), \mu(B_2 \setminus B_1) = 0\},$$

where we have denoted the space of all Borel probability measures on $\mathbb{X}$ by $M_1(\mathbb{X})$. Let us agree that having a $\mu \in M_1(\mathbb{X})$, we denote by μ also its uniquely determined extension from $\mathcal{B}(\mathbb{X})$ to $\mathcal{U}(\mathbb{X})$. Moreover, using the notation λ^* for outer measures, we denote

$$M_1^*(B) = \{\lambda \in M_1(\mathbb{X}) : \lambda^*(B) = 1\} \text{ for a } B \subset \mathbb{X}.$$

Whenever speaking about a topology on $M_1(\mathbb{X})$ we mean its standard *weak topology* that makes the space metric and Polish if the space $\mathbb{X}$ has the property.

Agree that any map $A : \mathbb{X} \to 2^{\mathbb{Y}}$ will be referred to as a *multifunction from* $\mathbb{X}$ *to* $\mathbb{Y}$, we shall write $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ in this case and denote

$$\text{Graph}(A) := \{(x,y) \in \mathbb{X} \times \mathbb{Y} : y \in A_x\},$$

where $A_x \subset \mathbb{Y}$ is the value of A at a point $x \in \mathbb{X}$.

Define $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ to be *U-measurable* and *strongly U-measurable* if

$$\{x \in \mathbb{X} : A_x \cap G \neq \emptyset\} \in \mathcal{U}(\mathbb{X}),\ \forall G \in \mathcal{G}(\mathbb{Y}) \text{ and}$$
$$\{x \in \mathbb{X} : A_x \cap B \neq \emptyset\} \in \mathcal{U}(\mathbb{X}),\ \forall B \in \mathcal{B}(\mathbb{Y}), \text{ respectively.}$$

Observe that if we fix $V \in \mathcal{G}(\mathbb{Y})$ and $Z \subset \mathbb{X}$, $Z \notin \mathcal{U}(\mathbb{X})$, put $A_x = V$ for $x \notin Z$, $A_x = \overline{V}$ for $x \in Z$, we have exhibited an example of a multifunction $A = (A_x,\ x \in \mathbb{X})$ that is U-measurable but not strongly U-measurable.

A multifunction $F : \mathbb{X} \rightrightarrows \mathbb{Y}$ will be called a *closed valued multifunction (CVM)* if $F_x \in \mathcal{F}(\mathbb{Y})$ for all $x \in \mathbb{X}$ and a *lower semicontinuous multifunction* if it is closed valued and $\{x \in \mathbb{X} : F_x \cap G \neq \emptyset\} \in \mathcal{G}(\mathbb{X})$ for all $G \in \mathcal{G}(\mathbb{Y})$. We refer to Lemma 1 for a necessary and sufficient condition for a CVM F to be (strongly) U-measurable, and observe that a multifunction $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ is U-measurable iff the CVM $A_C := \{\overline{A_x}, x \in \mathbb{X}\}$ has the property. Thus

$$\text{Graph}(A) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y}) \Rightarrow \text{Graph}(A_C) \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}) \tag{1}$$

according to Lemma 1 (iv) and (i). Especially, we observe that

$$\text{Graph}(A) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y}), A_x \in \mathcal{F}(\mathbb{Y}) \text{ for } x \in \mathbb{X} \Rightarrow \text{Graph}(A) \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}) \tag{2}$$

Putting $S_\mu = \text{supp}(\mu)$ for $\mu \in M_1(\mathbb{Y})$ where $\mathbb{Y}$ is a separable metric space we get an example of CVM $S = \big(S_\mu,\ \mu \in M_1(\mathbb{Y})\big)$ from $M_1(\mathbb{Y})$ to $\mathbb{Y}$ that is obviously lower semicontinuous. Recall that for a finite Borel measure μ on $\mathbb{Y}$ we define

$$\begin{aligned} \text{supp}(\mu) &:= \bigcap\{F, F \in \mathcal{F}(\mathbb{Y}), \mu(F) = \mu(\mathbb{Y})\} \\ &= \{y \in \mathbb{Y} : \mu(G) > 0,\ \forall G \in \mathcal{G}(\mathbb{Y}), y \in G\}. \end{aligned}$$

For the rest of the paper we shall assume the fixed spaces $\mathbb{X}$ *and* $\mathbb{Y}$ *to be Polish.*

Our results concern subsets $\mathcal{P}$ in $\mathbb{X} \times M_1(\mathbb{Y})$ such that

$$\mathcal{P} \in \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y})) \cup \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$$

mostly. To such a set we may attach naturally a set Output $\mathcal{P} \subset \mathbb{X} \times \mathbb{Y}$ defined by[2]

$$\begin{aligned} \text{Output}\,\mathcal{P} &:= \{(x,y) \in \mathbb{X} \times \mathbb{Y} : \exists\, \mu \in \mathcal{P}_x,\ y \in \text{supp}(\mu)\}, \text{ i.e.} \\ (\text{Output}\,\mathcal{P})_x &= \bigcup\{\text{supp}(\mu), \mu \in \mathcal{P}_x\},\ x \in \mathbb{X}. \end{aligned}$$

See Lemma 2 for a result that claims a topological stability of the $\mathcal{P} \to \text{Output}\,\mathcal{P}$ operation.

To illustrate this, consider a multifunction $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ with $A_x \in \mathcal{U}(\mathbb{Y})$ and put $\mathcal{P}_A := \{(x,\mu) \in \mathbb{X} \times M_1(\mathbb{Y}) : \mu(A_x) = 1\}$. It is easy to verify that Output $\mathcal{P}_A = A_C$. Hence Lemma 4 (ii), (iii) together with Lemma 2 (ii), (iii) state that

$$\begin{aligned} \text{Graph}(A) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y}) &\Rightarrow \mathcal{P}_A \in \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y})) \\ &\Rightarrow \text{Output}\,\mathcal{P}_A \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}) \\ \text{Graph}(A) \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}) &\Rightarrow \mathcal{P}_A \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y})) \\ &\Rightarrow \text{Output}\,\mathcal{P}_A \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}). \end{aligned} \tag{3}$$

Frequently we need $\mathcal{P} \subset \mathbb{X} \times M_1(\mathbb{Y})$ such that $\big((\text{Output}\,\mathcal{P})_x, x \in \mathbb{X}\big)$ is a closed valued multifunction $\mathbb{X} \rightrightarrows \mathbb{Y}$. We can achieve that assuming a weak form of convexity for all the sections $\mathcal{P}_x$'s (see [7] and our Lemma 3). We shall say that a $\mathcal{P} \subset \mathbb{X} \times M_1(\mathbb{Y})$ satisfies *CS-condition* if

$$\forall\ \big(x \in \mathbb{X}, (\mu_n, n \in \mathbb{N}) \subset \mathcal{P}_x\big)\ \exists\ \left(\alpha_n > 0, \sum_1^\infty \alpha_n = 1 : \sum_1^\infty \alpha_n \mu_n \in \mathcal{P}_x\right).$$

A typical example of a $\mathcal{P} \subset \mathbb{X} \times M_1(\mathbb{Y})$ our results may be applied to is a set $\mathcal{P}$ each of its sections is defined by a moment problem:

$$\mathcal{P}_x := \left\{\mu \in M_1(\mathbb{Y}) : \int_{\mathbb{Y}} f_i(x,y)\mu(\mathrm{d}y) = c_i(x), i \in I\right\},\ x \in \mathbb{X}, \tag{4}$$

$$\begin{aligned} &\text{where } I \neq \emptyset \text{ is an index set and for } i \in I \\ &f_i : \mathbb{X} \times \mathbb{Y} \to [0,+\infty],\ c_i : \mathbb{X} \to [0,+\infty] \text{ are Borel measurable functions.} \end{aligned} \tag{5}$$

Remark that if I is at most countable set then such a $\mathcal{P}$ belongs to $\mathcal{B}\big(\mathbb{X} \times M_1(\mathbb{Y})\big)$ by Lemma 4(i). If f_i's are bounded continuous, c_i's continuous then regardless the cardinality of the set I, $\mathcal{P} \in \mathcal{F}\big(\mathbb{X} \times M_1(\mathbb{Y})\big)$. Either situation provides a $\mathcal{P}$ for which the CS-condition holds.

Recall that a map $H : \mathbb{X} \to \mathbb{Y}$ is called *universally measurable* if it is a map that is measurable with respect to the σ-algebras $\mathcal{U}(\mathbb{X})$ and $\mathcal{U}(\mathbb{Y})$ which is as to say that it is measurable w.r.t. the σ-algebras $\mathcal{U}(\mathbb{X})$ and $\mathcal{B}(\mathbb{Y})$ according to Lemma 8.4.6. in [3]. A universally measurable map $x \to \mathsf{P}^x$ from $\mathbb{X}$ into $M_1(\mathbb{Y})$ will be called here a *universally measurable Markov kernel* (UMK). Note that $x \to \mathsf{P}^x$ is a UMK if

[2] We denote by A_x the section of $A \subset \mathbb{X} \times \mathbb{Y}$ at a point $x \in \mathbb{X}$

and only if $x \to \mathsf{P}^x(B)$ is a universally measurable ($\stackrel{\text{u.m.}}{\to}$) function for all $B \in \mathcal{B}(\mathbb{Y})$. Indeed since

$$x \stackrel{\text{u.m.}}{\to} \mathsf{P}^x \Rightarrow x \stackrel{\text{u.m.}}{\to} \mathsf{P}^x(B), \forall B \in \mathcal{B}(\mathbb{Y}) \Rightarrow x \stackrel{\text{u.m.}}{\to} \mathsf{P}^x(f), \forall f \in \mathrm{C_b}(\mathbb{Y}) \Rightarrow x \stackrel{\text{u.m.}}{\to} \mathsf{P}^x,$$

where the first implication follows by the well known fact that $\mu \to \mu(B)$ are for all $B \in \mathcal{B}(\mathbb{Y})$ $\big(\mathcal{B}(M_1), \mathcal{B}\big)$ measurable, the second implication can be verified by approximating $f \in \mathrm{C_b}$ by Borel step functions and the third follows by separability of $M_1(\mathbb{Y})$ that implies $\mathcal{B}\big(M_1(\mathbb{Y})\big) = \sigma\{\mu : |\mu(f) - \mu_0(f)| < \varepsilon; \varepsilon > 0, \mu_0 \in M_1(\mathbb{Y}), f \in \mathrm{C_b}\}$. Hence, for a $\lambda \in M_1(\mathbb{X})$ and a UMK $x \to \mathsf{P}^x$ we define correctly a probability measure $\mathsf{P}^\lambda \in M_1(\mathbb{X} \times \mathbb{Y})$ by

$$\mathsf{P}^\lambda(A \times B) = \int_A \mathsf{P}^x(B)\, \lambda(\mathrm{d}x) \text{ where } A \times B \in \mathcal{B}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}).$$

Remark 1. Let $f : \mathbb{X} \times \mathbb{Y} \to [0, +\infty]$ be a universally measurable function. Then the sections $f(x, \cdot), x \in \mathbb{X}$ and $x \to \int_{\mathbb{Y}} f(x,y)\mathsf{P}^x(\mathrm{d}y)$ are universally measurable functions in the sense $\mathbb{Y} \to [0, \infty]$ and $\mathbb{X} \to [0, \infty]$, respectively. Moreover, if $\lambda \in M_1(\mathbb{X})$ then

$$\int_{\mathbb{X}\times\mathbb{Y}} f \,\mathrm{d}\mathsf{P}^\lambda = \int_{\mathbb{X}} \int_{\mathbb{Y}} f(x,y)\mathsf{P}^x(\mathrm{d}y)\, \lambda(\mathrm{d}x) \tag{6}$$

especially, $\mathsf{P}^\lambda(U) = \int_{\mathbb{X}} \mathsf{P}^x(U_x)\, \lambda(\mathrm{d}x)$, $U \in \mathcal{U}(\mathbb{X} \times \mathbb{Y})$ defines the extension of P^λ from $\mathcal{B}(\mathbb{X} \times \mathbb{Y})$ to $\mathcal{U}(\mathbb{X} \times \mathbb{Y})$.

The universal measurability of the sections $f(x, \cdot)$ is an obvious statement. To verify the rest assume first that *f is Borel measurable.* Then the map $H_f : x \to \int_{\mathbb{Y}} f(x,y)\mathsf{P}^x(\mathrm{d}y)$ is received by substituting $x \to (x, \mathsf{P}^x)$ from $\mathbb{X}$ into $\mathbb{X} \times M_1(\mathbb{Y})$ to $(x, \mu) \to \int_{\mathbb{Y}} f(x,y)\, \mu(\mathrm{d}y)$ from $\mathbb{X} \times M_1(\mathbb{Y})$ into $[0, \infty]$. The former of the maps is easily seen to be measurable w.r.t. the σ-algebras $\mathcal{U}(\mathbb{X})$ and $\mathcal{B}\big(\mathbb{X} \times M_1(\mathbb{Y})\big)$ because $x \to \mathsf{P}^x$ is a UMK, while the latter one is a Borel measurable map by Lemma 4 (i) in Section 3. Hence the map H_f is universally measurable which implies, putting $f = I_C$ that $\mathsf{P}^\lambda(C) = \int_{\mathbb{X}} \mathsf{P}^x(C_x)\, \lambda(\mathrm{d}x)$ for $C \in \mathcal{B}(\mathbb{X} \times \mathbb{Y})$. A standard procedure extends the latter definition of P^λ to the equality (6). For a general f and $\lambda \in M_1(\mathbb{X})$ there are Borel measurable functions $f_1 \le f \le f_2$ such that $f_1 = f_2$ $[\lambda]$-almost surely. Then $H_{f_1} \le H_f \le H_{f_2}$ on $\mathbb{X}$, $H_{f_1} = H_{f_2}$ $[\lambda]$-almost surely according to (6) applied to f_1 and f_2. Hence, the H_f is universally measurable and

$$\int_{\mathbb{X}\times\mathbb{Y}} f \mathrm{d}\mathsf{P}^\lambda = \int_{\mathbb{X}\times\mathbb{Y}} f_1 \mathrm{d}\mathsf{P}^\lambda = \int_{\mathbb{X}} \int_{\mathbb{Y}} f_1(x,y)\mathsf{P}^x(\mathrm{d}y)\, \lambda(\mathrm{d}x) = \int_{\mathbb{X}} \int_{\mathbb{Y}} f(x,y)\mathsf{P}^x(\mathrm{d}y)\, \lambda(\mathrm{d}x)$$

according to the first part of our argument.

Let us agree that whenever we shall speak about an $(\mathbb{X} \times \mathbb{Y})$-*valued vector* (ξ, η) we mean a map defined on a probability space $(\Omega, \mathcal{E}, \mathsf{P})$ that is measurable with respect to the σ-algebras $\mathcal{E}$ and $\mathcal{U}(\mathbb{X} \times \mathbb{Y})$. This definition makes the random variables ξ and η to be measurable w.r.t. the σ-algebras $\mathcal{U}(\mathbb{X})$ and $\mathcal{U}(\mathbb{Y})$, respectively and it presents no loss of generality (see Lemma 8.4.6. in [3], again). Recall that if we have an $(\mathbb{X} \times \mathbb{Y})$-valued random vector (ξ, η), then a UMK $x \to \mathsf{P}^x$ from $\mathbb{X}$ into $M_1(\mathbb{Y})$ is called a *regular conditional distribution* of η given the values of ξ if

$$\mathsf{P}[\xi \in A, \eta \in B] = \int_A \mathsf{P}^x(B)\lambda(\mathrm{d}x), \ \ A \in \mathcal{B}(\mathbb{X}), B \in \mathcal{B}(\mathbb{Y}), \ \text{where } \lambda = \mathcal{L}(\xi). \tag{7}$$

It is a well known fact that a regular conditional distribution of η given the values of ξ exists and it is determined uniquely almost surely w.r.t. $\mathcal{L}(\xi)$ provided that $\mathbb{X}$ and $\mathbb{Y}$ are Polish spaces (see [8], p.126). We shall denote as usual $\mathsf{P}^x = \mathcal{L}(\eta|\xi = x)$ for any regular conditional distribution $x \to \mathsf{P}^x$ of η given the values of ξ.

Obviously we may paraphrase Remark 1 as

Remark 2. If (ξ, η) is an $(\mathbb{X} \times \mathbb{Y})$-valued random vector such that

$$\mathcal{L}(\xi) = \lambda \text{ and } \mathcal{L}(\eta|\xi = x) = \mathsf{P}^x \ \lambda\text{-almost surely} \tag{8}$$

holds for a $\lambda \in M_1(\mathbb{X})$ and a UMK $x \to \mathsf{P}^x$ then

$$\mathcal{L}(\xi, \eta) = \mathsf{P}^\lambda \text{ and } \mathsf{E}[f(\xi, \eta)|\xi = x] = \int_{\mathbb{Y}} f(x, y)\mathsf{P}^x(\mathrm{d}y) \ \lambda\text{-almost surely}$$

holds for any universally measurable function $f \in L_1(\mathsf{P}^\lambda)$.

A reverse statement to Remark 2 is provided by

Remark 3. Given a UMK $x \to \mathsf{P}^x$ and a $\lambda \in M_1(\mathbb{X})$ there is an $(\mathbb{X} \times \mathbb{Y})$-valued random vector (ξ, η) such that (8) holds.

To construct a vector (ξ, η) possessing the properties (8) put $(\Omega, \mathcal{F}, \mathsf{P}) := (\mathbb{X} \times \mathbb{Y}, \mathcal{U}(\mathbb{X} \times \mathbb{Y}), \mathsf{P}^\lambda)$ and $\xi := \mathrm{pr}_{\mathbb{X}}$, $\eta := \mathrm{pr}_{\mathbb{Y}}$, where $\mathrm{pr}_{\mathbb{X}} : \mathbb{X} \times \mathbb{Y} \to \mathbb{X}$ denotes the canonical projection of $\mathbb{X} \times \mathbb{Y}$ onto $\mathbb{X}$.

More generally, given a $\mathcal{P} \subset \mathbb{X} \times M_1(\mathbb{Y})$ and $\lambda \in M_1(\mathbb{X})$ our results concern mainly the existence of an $(\mathbb{X} \times \mathbb{Y})$-valued random vector (ξ, η) such that

$$\mathcal{L}(\xi) = \lambda \text{ and } \mathcal{L}(\eta|\xi = x) \in \mathcal{P}_x \text{ almost surely w.r.t. } \lambda. \tag{9}$$

A random vector (ξ, η) with properties (9) shall be called a *$(\mathcal{P}, \lambda)$-vector*. Observe that the random vector (ξ, η) the existence of which is stated by Remark 3 is in fact $(\mathcal{P}, \lambda)$-vector with $\mathcal{P} = \mathrm{Graph}(x \to \mathsf{P}^x)$. A simple argument verifies that $\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$ in this case as a consequence of the universal measurability of $x \to \mathsf{P}^x$.

Remark 4. If $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ is a multifunction with $\mathrm{Graph}(A) \in \mathcal{U}(\mathbb{X} \times \mathbb{Y})$ and $\lambda \in M_1(\mathbb{X})$ then

(i) (ξ, η) is a $(\mathcal{P}_A, \lambda)$-vector.

(ii) $\mathsf{P}[(\xi, \eta) \in \mathrm{Graph}(A)|\xi = x] = 1$ λ-almost surely.

(iii) $\mathsf{P}[(\xi,\eta)\in \mathrm{Graph}(A)] = 1$

are equivalent statements because $\mathsf{P}[(\xi,\eta)\in \mathrm{Graph}(A)|\xi = x] = \mathsf{P}^x(A_x)$ according to Remark 2.

Finally, we shall say that a $(\mathcal{P},\lambda)$-vector is *maximally supported* if

$$\mathrm{supp}\big(\mathcal{L}(\eta|\xi = x)\big) \supset \mathrm{supp}\big(\mathcal{L}(\eta'|\xi' = x)\big)\lambda\text{-a.s. for any } (\mathcal{P},\lambda)\text{-vector } (\xi',\eta').$$

Note that if a $(\mathcal{P},\lambda)$-vector is maximally supported then according to Lemma 5 in Section 3 $\mathrm{supp}\big(\mathcal{L}(\xi,\eta)\big) \supset \mathrm{supp}\big(\mathcal{L}(\xi',\eta')\big)$ for any $(\mathcal{P},\lambda)$-vector (ξ',η') and that the implication can not be reversed according the counterexample that follows the proof of the lemma.

Our main results are

Theorem 1. Consider $\mathcal{Q} \subset \mathbb{X}\times M_1(\mathbb{Y})$, a multifunction $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ and $\lambda \in M_1^*\big(D(\mathcal{Q},A)\big)$, where $D(\mathcal{Q},A) := \{x\in\mathbb{X} : \exists\,\mu\in\mathcal{Q}_x, \mu^*(A_x) = 1\}$. Then

either $\quad \mathcal{Q}\in\mathcal{A}\big(\mathbb{X}\times M_1(\mathbb{Y})\big),\ \mathrm{Graph}(A)\in\mathcal{A}(\mathbb{X}\times\mathbb{Y})$

or $\quad \mathcal{Q}\in\mathcal{U}(\mathbb{X})\otimes\mathcal{B}\big(M_1(\mathbb{Y})\big),\ \mathrm{Graph}(A)\in\mathcal{U}(\mathbb{X})\otimes\mathcal{B}(\mathbb{Y})$

implies that there is a $(\mathcal{Q}\cap\mathcal{P}_A,\lambda)$-vector (ξ,η).

Observe that according to Remark 4 the theorem states exactly that there is a $(\mathcal{Q},\lambda)$-vector (ξ,η) such that $\mathsf{P}[(\xi,\eta)\in\mathrm{Graph}(A)] = 1$.

Theorem 2. Assume that $\mathcal{P}\in\mathcal{U}(\mathbb{X})\otimes\mathcal{B}\big(M_1(\mathbb{Y})\big)$ satisfies the CS-condition and is such that $\mathrm{Output}\,\mathcal{P}\in\mathcal{U}(\mathbb{X})\otimes\mathcal{B}(\mathbb{Y})$. Then for each $\lambda\in M_1^*(\mathrm{pr}_{\mathbb{X}}\mathcal{P})$ there exists a $(\mathcal{P},\lambda)$-vector (ξ,η) such that

$$\mathrm{supp}\big(\mathcal{L}(\eta|\xi = x)\big) = (\mathrm{Output}\,\mathcal{P})_x\ \lambda\text{-almost surely.} \tag{10}$$

Remark that a $(\mathcal{P},\lambda)$-vector (ξ,η) that possesses the property (10) is maximally supported. We do not know whether the implications $\mathcal{P}\in\mathcal{U}(\mathbb{X})\otimes\mathcal{B}\big(M_1(\mathbb{Y})\big) \Rightarrow \mathrm{Output}\,\mathcal{P}\in\mathcal{U}(\mathbb{X})\otimes\mathcal{B}(\mathbb{Y})$ is true or not. Observe (3) for the positive answer for a very simple choice of $\mathcal{P}$.

Theorem 3. Assume that $\mathcal{R}\subset\mathbb{X}\times M_1(\mathbb{Y})$ and a multifunction $A : \mathbb{X}\rightrightarrows\mathbb{Y}$ are such that

$$\begin{aligned}&\mathrm{Graph}(A)\in\mathcal{A}(\mathbb{X}\times\mathbb{Y})\cap\mathcal{U}(\mathbb{X})\otimes\mathcal{B}(\mathbb{Y}),\\ &\mathcal{R}\in\mathcal{A}\big(\mathbb{X}\times M_1(\mathbb{Y})\big)\cap\mathcal{U}(\mathbb{X})\otimes\mathcal{B}\big(M_1(\mathbb{Y})\big)\text{ and satisfies the CS-condition.}\end{aligned} \tag{11}$$

Then for each $\lambda\in M_1^*\big(D(\mathcal{R},A)\big) := M_1^*\{x\in\mathbb{X} : \exists\,\mu\in\mathcal{R}_x, \mu(A_x) = 1\}$ there exists a maximally supported $(\mathcal{R}\cap\mathcal{P}_A,\lambda)$-vector (ξ,η).

Observe that Theorem 3 may be applied to $\mathcal{R}$ and A such that both $\mathcal{R}$ and $\mathrm{Graph}(A)$ are simply Borel sets and that, in this situation, provides a generalization to the second part of Theorem 1 in [7].

3. PROOFS

Lemma 1. Let $F : \mathbb{X} \rightrightarrows \mathbb{Y}$ be a CVM, and $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ a multifunction. Then

(i) F U-measurable

(ii) $\mathrm{Graph}(F) \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y})$

(iii) F strongly U-measurable,

are equivalent statements.
Moreover

(iv) $\mathrm{Graph}(A) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y}) \cup \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}) \Rightarrow A$ is strongly U-measurable.

(v) F lower semicontinuous $\Rightarrow \mathrm{Graph}(F) \in \mathcal{B}(\mathbb{X} \times \mathbb{Y})$.

Proof. It is sufficient to verify (i)$\Rightarrow$(ii), (iv), (v).
(i)$\Rightarrow$(ii): To verify this we simply write

$$\mathbb{X}\times\mathbb{Y}\setminus\mathrm{Graph}(F) = \{(x,y) : y \notin F_x\} = \bigcup_{G\in\mathcal{V}} \{x : F_x \cap G = \emptyset\} \times G \in \mathcal{U}(\mathbb{X})\otimes\mathcal{B}(\mathbb{Y}) \quad (12)$$

where $\mathcal{V}$ is a countable topological base in $\mathbb{Y}$.

(iv): Let $B \in \mathcal{B}(\mathbb{Y})$. Then $\{x : A_x \cap B \neq \emptyset\} = \mathrm{pr}_{\mathbb{X}}[\mathrm{Graph}(A) \cap (\mathbb{X} \times B)] \in \mathcal{U}(\mathbb{X})$ by 8.4.4. and 8.4.6. in [3] because $\mathrm{Graph}(A) \cap (\mathbb{X} \times B) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y}) \cup \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y})$

(v): It follows by (12) because $\{x : F_x \cap G = \emptyset\} = \mathbb{X} \setminus \{x : F_x \cap G \neq \emptyset\} \in \mathcal{F}(\mathbb{X})$ for $G \in \mathcal{G}(\mathbb{Y})$ as F is lower semicontinuous. □

Lemma 2. (see also Lemma in [7] for the implication (i) below)

(i) $\mathcal{P} \in \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y})) \Rightarrow \mathrm{Output}\,\mathcal{P} \in \mathcal{A}(\mathbb{X} \times \mathbb{Y})$

(ii) $\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y})) \Rightarrow \mathrm{Output}\,\mathcal{P} \in \mathcal{U}(\mathbb{X} \times \mathbb{Y})$

(iii) $\mathcal{P} \in \mathcal{A}(\mathbb{X}\times M_1(\mathbb{Y})), (\mathrm{Output}\,\mathcal{P})_x \in \mathcal{F}(\mathbb{Y})$ for all $x \in \mathbb{X} \Rightarrow \mathrm{Output}\,\mathcal{P} \in \mathcal{U}(\mathbb{X})\otimes\mathcal{B}(\mathbb{Y})$.

Proof. (iii) follows by (iv) and by [(iii)$\Rightarrow$(ii)] in Lemma 1 as $x \to (\mathrm{Output}\,\mathcal{P})_x$ represents a closed valued multifunction $\mathbb{X} \rightrightarrows \mathbb{Y}$.
We shall prove (i) and (ii): Put $D := \{(x,y,\mu) \in \mathbb{X} \times \mathbb{Y} \times M_1(\mathbb{Y}) : (x,\mu) \in \mathcal{P}, y \in \mathrm{supp}(\mu)\}$, observe that $\mathrm{Output}\,\mathcal{P} = \mathrm{pr}_{\mathbb{X}\times\mathbb{Y}}(D)$, and $D = (\mathcal{P} \times \mathbb{Y}) \cap (\mathbb{X} \times \mathrm{Graph}(S))$, where $S : M_1(\mathbb{Y}) \rightrightarrows \mathbb{Y}$ is the closed valued correspondence defined by $S_\mu = \mathrm{supp}(\mu)$. Because S is easily seen to be lower semicontinuous it follows by (v) in Lemma 1 that

$$\mathcal{P} \in \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y})) \Rightarrow D \in \mathcal{A}(\mathbb{X} \times \mathbb{Y} \times M_1(\mathbb{Y})) \Rightarrow \mathrm{pr}_{\mathbb{X}\times\mathbb{Y}}(D) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y})$$

and

$$\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y})) \Rightarrow D \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y} \times M_1(\mathbb{Y})) \Rightarrow \mathrm{pr}_{\mathbb{X}\times\mathbb{Y}}(D) \in \mathcal{U}(\mathbb{X} \times \mathbb{Y})$$

(again by 8.4.4. and 8.4.6. in [3]). □

Lemma 3. Let $\mathcal{P} \subset \mathbb{X} \times M_1(\mathbb{Y})$ satisfies the CS-condition. Then

$$\forall x \in \mathrm{pr}_{\mathbb{X}}\mathcal{P}\ \exists \mu_x \in \mathcal{P}_x \text{ such that } \mathrm{supp}(\mu_x) = (\mathrm{Output}\,\mathcal{P})_x$$

and therefore $x \to (\mathrm{Output}\,\mathcal{P})_x$ is a closed valued multifunction $\mathbb{X} \rightrightarrows \mathbb{Y}$.

To verify the statement it is sufficient to read carefully the first part of the proof of Theorem 2 in [7]. We shall do it for the sake of completeness of our presentation.

Proof. Let $x \in \mathrm{pr}_{\mathbb{X}}\mathcal{P}$ and $\{\mu_1, \mu_2, \ldots\}$ a dense set in $\mathcal{P}_x$. By the CS-condition we have $\mu_x = \sum_1^\infty \alpha_n \mu_n \in \mathcal{P}_x$ for some $\alpha_n > 0$, $\sum_1^\infty \alpha_n = 1$. Obviously $\mathrm{supp}(\mu_x) \subset (\mathrm{Output}\,\mathcal{P})_x$, to verify the reverse inclusion choose $y \in (\mathrm{Output}\,\mathcal{P})_x$ and $\mathsf{V}_y \in \mathcal{G}(\mathbb{Y})$ its arbitrary neighbourhood. There is a $\nu \in \mathcal{P}_x$ such that $y \in \mathrm{supp}(\nu)$. If $\mu_{n_k} \to \nu$ weakly then for an arbitrary open neighbourhood V_y of y $\limsup \mu_{n_k}(\mathsf{V}_y) \geq \limsup \nu(\mathsf{V}_y) > 0$. Thus, $\mu_{n_k}(\mathsf{V}_y) > 0$ for a $k \in \mathbb{N}$, hence $\mu_x(\mathsf{V}_y) \geq \sum \alpha_{n_k}\mu_{n_k}(\mathsf{V}_y) > 0$. It follows that $y \in \mathrm{supp}(\mu_x)$. □

Lemma 4. Let $f : \mathbb{X} \times \mathbb{Y} \to [0, \infty]$ be a $\big(\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y}), \mathcal{B}(\mathbb{R}^+)\big)$ measurable function and $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ a multifunction. Then

(i) $(x, \mu) \to \int_{\mathbb{Y}} f(x, y)\mu(\mathrm{d}y)$ is a $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}\big(M_1(\mathbb{Y})\big)$-measurable map from $\mathbb{X} \times M_1(\mathbb{Y})$ into $[0, \infty]$. Moreover, the Borel measurability of f implies that the map is Borel measurable.

(ii) If $\mathrm{Graph}(A) \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y})$ then $\mathcal{P}_A \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}\big(M_1(\mathbb{Y})\big)$.

(iii) If $\mathrm{Graph}(A) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y})$ then $\mathcal{P}_A \in \mathcal{A}\big(\mathbb{X} \times M_1(\mathbb{Y})\big)$.

(iv) If $\mathrm{Graph}(A) \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y})$ then[3]

$$\mathcal{P}_{A,S} := \{(x, \mu) \in \mathbb{X} \times M_1(\mathbb{Y}) : \mu(A_x) = 1, \mathrm{supp}(\mu|A_x) = A_x\}$$

is a set in $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}\big(M_1(\mathbb{Y})\big)$.

Observe that $A_x \in \mathcal{B}(\mathbb{Y})$ and $A_x \in \mathcal{U}(\mathbb{Y})$ if $\mathrm{Graph}(A) \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y})$ and $\mathrm{Graph}(A) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y})$, respectively. Hence the sets $\mathcal{P}_A$, $\mathcal{P}_{A,S}$ are defined correctly. Observe also that we miss an analogue of (iv) when $\mathrm{Graph}(A) \in \mathcal{A}(\mathbb{X} \times \mathbb{Y})$.

Proof. (i) Assume first that $f = I_{U \times B}$ where $U \in \mathcal{U}(\mathbb{X})$, $B \in \mathcal{B}(\mathbb{Y})$. Then $\int_{\mathbb{Y}} f(x, y)\,\mu(\mathrm{d}y) = \mu(B)I_U(x)$ for $x \in \mathbb{X}$ and (i) follows easily observing that $\mu \to \mu(B)$ is a Borel measurable map $M_1(\mathbb{Y}) \to \mathbb{R}$. Theorem I.2.20 in [5] now extends the validity of (i) to f's that are bounded and $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y})$-measurable, which in fact verifies (i) generally. The "moreover part" of (i) may be proved in a similar way.
(ii) is an immediate consequence of (i) putting $f(x, y) = I_{A_x}(y)$.
(iii) Because $\mathrm{Graph}(A)$ is universally measurable in $\mathbb{X} \times \mathbb{Y}$ it follows that

$$\mu(A_x) = (\varepsilon_x \otimes \mu)\big(\mathrm{Graph}(A)\big) \text{ for } x \in \mathbb{X},$$

[3] As usual if $\mu \in M_1(\mathbb{Y})$ and $A \in \mathcal{U}(\mathbb{Y})$, $(\mu|A)$ denotes the restriction of μ to the Borel σ-algebra $\mathcal{B}(A)$, hence $\mathrm{supp}(\mu|A) \in \mathcal{F}(A)$ is the set defined equivalently by $\mathrm{supp}(\mu|A) = \{y \in A : \mu(G \cap A) > 0\ \forall G \in \mathcal{G}(\mathbb{Y}),\ y \in G\}$.

where ε_x denotes the probability measure that degenerates at x, hence

$$\mathcal{P}_A = \{(x,\mu) : (\varepsilon_x \otimes \mu)(\mathrm{Graph}(A)) = 1\}.$$

Thus, $\mathcal{P}_A$ is seen to be inverse image of $M_1^*(\mathrm{Graph}(A))$ with respect to the continuous map $(x,\mu) \to (\varepsilon_x \otimes \mu)$ that maps $\mathbb{X} \times M_1(\mathbb{Y})$ into $M_1(\mathbb{X} \times \mathbb{Y})$. Because $M_1^*(\mathrm{Graph}(A))$ is an analytic set in $M_1(\mathbb{X} \times \mathbb{Y})$ by Theorem 7, p. 385 in [6][4], (iii) follows directly by 8.2.6. in [3].

(iv) According to (iii) we have to prove that $\mathcal{P}_S := \{(x,\mu) : \mathrm{supp}(\mu|A_x) = A_x\}$ is a set in $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$. To see that we write $\mathcal{P}_S$ as the intersection of the sets

$$\Big[\Big(\{x : G \cap A_x \neq \emptyset\} \times M_1(\mathbb{Y}) \cap \{(x,\mu) : \mu(G \cap A_x) > 0\}\Big) \cup \Big(\{x : G \cap A_x = \emptyset\} \times M_1(\mathbb{Y})\Big)\Big]$$

where the G's are running through a countable topological base in $\mathbb{Y}$. To verify the above equality observe that

$$\mathrm{supp}(\mu|A_x) = A_x \ \text{ iff } \ [G \cap A_x \neq \emptyset, G \in \mathcal{V} \Rightarrow \mu(G \cap A_x) > 0],\ x \in \mathbb{X}.$$

To complete the proof apply (i) to see that

$$\{(x,\mu) : \mu(G \cap A_x) > 0\} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$$

and (iv) in Lemma 1 to see that $\{x : G \cap A_x \neq \emptyset\}$ and $\{x : G \cap A_x = \emptyset\}$ are sets in $\mathcal{U}(\mathbb{X})$. □

Lemma 5. Let (ξ,η) be a maximally supported $(\mathcal{P},\lambda)$-vector for a $\mathcal{P} \subset \mathbb{X} \times M_1(\mathbb{Y})$ and $\lambda \in M_1(\mathbb{X})$. Then

$$\mathrm{supp}(\mathcal{L}(\xi,\eta)) \supset \mathrm{supp}(\mathcal{L}(\xi',\eta')) \ \text{ for any } (\mathcal{P},\lambda)\text{-vector } (\xi',\eta').$$

Proof. Denote $\mathsf{P}^x = \mathcal{L}(\eta|\xi = x)$ and $\mathsf{Q}^x = \mathcal{L}(\eta'|\xi' = x)$. It follows by Remark 1 in Section 2 that $\int_{\mathbb{X}} \mathsf{P}^x[(\mathrm{supp}\mathsf{P}^\lambda)_x]\lambda(dx) = \mathsf{P}^\lambda[\mathrm{supp}\mathsf{P}^\lambda] = 1$. Hence the sections $(\mathrm{supp}\mathsf{P}^\lambda)_x \in \mathcal{F}(\mathbb{Y})$ are such that $\mathsf{P}^x[(\mathrm{supp}\mathsf{P}^\lambda)_x] = 1$ almost surely w.r.t. λ and therefore $(\mathrm{supp}\mathsf{P}^\lambda)_x \supset \mathrm{supp}(\mathsf{P}^x)$. Observe that the latter inclusion and Remark 1 imply that

$$\begin{aligned} \mathsf{Q}^\lambda(\mathrm{supp}\mathsf{P}^\lambda) &= \int_{\mathbb{X}} \mathsf{Q}^x[(\mathrm{supp}\mathsf{P}^\lambda)_x]\lambda(dx) \geq \int_{\mathbb{X}} \mathsf{Q}^x[\mathrm{supp}\mathsf{P}^x]\lambda(dx) \\ &\geq \int_{\mathbb{X}} \mathsf{Q}^x[\mathrm{supp}\mathsf{Q}^x]\lambda(dx) = 1 \end{aligned}$$

because $\mathrm{supp}\mathsf{P}^x \supset \mathrm{supp}\mathsf{Q}^x$ a.s $[\lambda]$. Thus $\mathrm{supp}\mathsf{P}^\lambda \supset \mathrm{supp}\mathsf{Q}^\lambda$ which, according to Remark 2, concludes the proof. □

[4]The theorem states exactly that $M_1(\mathrm{Graph}(A)) \in \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y}))$, but $M_1^*(\mathrm{Graph}(A))$ is easily seen to be the image of the former set w.r.t. the continuous map $\lambda \to 1_{\mathrm{Graph}(A)} \circ \lambda$ where $1_{\mathrm{Graph}(A)} : \mathrm{Graph}(A) \to \mathbb{X} \times \mathbb{Y}$ is the identity map. Hence $M_1^*(\mathrm{Graph}(A)) \in \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y}))$.

It might be of some interest to note that the reverse implication to that of presented by Lemma 5 is not true: put $\mathsf{Q}^x = \varepsilon_x$ for $x \in [0,1]$ and $\mathsf{P}^x = \varepsilon_x$ for $x \in [0,1)$, $\mathsf{P}^1 = \varepsilon_0$ and $\lambda = \frac{1}{2}(m + \varepsilon_1)$ where m is Lebesgue measure on $[0,1]$. Obviously, we have

$$\operatorname{supp}(\mathsf{Q}^\lambda) = \operatorname{Diag}([0,1]^2), \operatorname{supp}(\mathsf{P}^\lambda) = \operatorname{Diag}([0,1]^2) \cup \{(1,0)\}$$

hence

$$\operatorname{supp}(\mathsf{Q}^\lambda) \subset \operatorname{supp}(\mathsf{P}^\lambda),\ \operatorname{supp}(\mathsf{P}^1) = 0 \ \text{ and } \ \operatorname{supp}(Q^1) = \{1\}.$$

Putting $\mathcal{P} = \operatorname{Graph}(x \to \mathsf{P}^x) \cup \operatorname{Graph}(x \to \mathsf{Q}^x)$, $\mathcal{L}(\eta|\xi = x) = \mathsf{P}^x$, $\mathcal{L}(\eta'|\xi' = x) = \mathsf{Q}^x$, $\mathcal{L}(\xi) = \mathcal{L}(\xi') = \lambda$ we observe that the (ξ,η) is a $(\mathcal{P},\lambda)$-vector which distribution has the maximal support but it is not maximally supported.

We are prepared to complete our proofs.

Proof of Theorem 1. Put $\mathcal{P} := \mathcal{Q} \cap \mathcal{P}_A$. It follows by Lemma 4 (iii) and (ii) that either $\mathcal{P} \in \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y}))$ or $\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$ which in both cases implies that $D(\mathcal{Q}, A) = \operatorname{pr}_{\mathbb{X}}\mathcal{P} \in \mathcal{U}(\mathbb{X})$ (8.4.1., 8.2.6. and 8.4.4. in [3]). The cross section theorem (either 8.5.3.(b) or 8.5.4.(b) in [3]) verifies that there is a map $x \to \mathsf{P}^x$ from $D(\mathcal{Q}, A)$ into $M_1(\mathbb{Y})$ which is measurable w.r.t. the σ-algebras $\mathcal{U}(\mathbb{X}) \cap D(\mathcal{Q}, A)$ and $\mathcal{B}(M_1(\mathbb{Y}))$ such that $\mathsf{P}^x \in \mathcal{P}_x$ holds on $D(\mathcal{Q}, A)$, i.e. λ-almost surely. The map $x \to \mathsf{P}^x$ can be obviously extended (e.g. by any constant) to an universally measurable Markov kernel $x \to \mathsf{P}^x$ from $\mathbb{X}$ into $M_1(\mathbb{Y})$ and according to Remark (3) in Section 2 there exists a $(\mathbb{X} \times \mathbb{Y})$-valued vector (ξ,η) such that (8) holds. This of course means that the (ξ,η) is an $(\mathcal{Q} \cap \mathcal{P}_A, \lambda)$-vector. □

Proof of Theorem 2. Put $\mathcal{Q} := \mathcal{P} \cap \mathcal{P}_S$, where $\mathcal{P}_S := \{(x,\mu) \in \mathbb{X} \times M_1(\mathbb{Y}) : \operatorname{supp}(\mu) = (\operatorname{Output}\mathcal{P})_x\}$. Because $(\operatorname{Output}\mathcal{P})_x \in \mathcal{F}(\mathbb{Y})$ for each $x \in \mathbb{X}$ according to Lemma 3, we may apply Lemma 4 (iv) with $A = \{(\operatorname{Output}\mathcal{P})_x, x \in \mathbb{X}\}$ to verify that $\mathcal{P}_S \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$. Hence $\mathcal{Q}$ belongs to the σ-algebra also and Theorem 1, applied to the $\mathcal{Q}$ and to the CVM A with $\operatorname{Graph}(A) = \mathbb{X} \times \mathbb{Y}$, implies that there is a $(\mathcal{Q},\lambda)$-vector (ξ,η) because $\operatorname{pr}_{\mathbb{X}}\mathcal{Q} = \operatorname{pr}_{\mathbb{X}}\mathcal{P}$ according to Lemma 3 again. Hence, the (ξ,η) is a $(\mathcal{P},\lambda)$-vector such that (10) holds. □

Proof of Theorem 3. We plan to apply Theorem 2 to $\mathcal{P} = \mathcal{R} \cap \mathcal{P}_A$, where $\mathcal{P}_A$ and hence also $\mathcal{P}$ belong to $\mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y})) \cap \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$ according to Lemma 4 (ii) and (iii). It is obvious that $\mathcal{P}$ satisfies the CS-condition and therefore $\operatorname{Output}\mathcal{P}$ is in $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y})$ according to Lemma 3 and Lemma 2 (iii). Because $D(\mathcal{R}, A) = \operatorname{pr}_{\mathbb{X}}\mathcal{P}$, it follows by Theorem 2 that there is a $(\mathcal{P},\lambda)$-vector (ξ,η) such that (10) holds. It follows directly from the definition of the set $\operatorname{Output}\mathcal{P}$ that the (ξ,η) is a maximally supported $(\mathcal{R} \cap \mathcal{P}_A, \lambda)$-vector. □

4. COROLLARIES

Using Theorem 1 and 3 we are able to generalize Corollary 1 in [7], namely to remove the requirement on the local compactness of the space $\mathbb{Y}$.

Corollary 1. Assume that $f_i(x,y), c_i(x)$ satisfy (5) for $i \in I$, I being an at most countable set. Consider $A \in \mathcal{A}(\mathbb{X}\times\mathbb{Y}) \cup \mathcal{U}(\mathbb{X})\otimes\mathcal{B}(\mathbb{Y})$ and put

$$D(f,c,A) := \left\{ x \in \mathbb{X} : \exists\, \mu \in M_1(\mathbb{Y}), \mu(A_x) = 1, \int_{\mathbb{Y}} f_i(x,y)\,\mu(\mathrm{d}y) = c_i(x), i \in I \right\}.$$

Then to each $\lambda \in M_1^*\big(D(f,c,A)\big)$ such that $c_i \in L_1(\lambda)$ for $i \in I$ there exists an $(\mathbb{X}\times\mathbb{Y})$-valued random vector (ξ,η) for which

$$\mathcal{L}(\xi) = \lambda, \mathsf{P}[(\xi,\eta) \in A] = 1, \mathsf{E}[f_i(\xi,\eta)] < \infty, \mathsf{E}[f_i(\xi,\eta)|\xi] = c_i(\xi), i \in I \tag{13}$$

holds.

If moreover $A \in \mathcal{A}(\mathbb{X}\times\mathbb{Y}) \cap \mathcal{U}(\mathbb{X})\otimes\mathcal{B}(\mathbb{Y})$ then a random vector (ξ,η) with the properties (13) may be chosen such that $\operatorname{supp}\big(\mathcal{L}(\xi,\eta)\big) \supset \operatorname{supp}\big(\mathcal{L}(\xi',\eta')\big)$ for any other random vector (ξ',η') that satisfies (13).

Proof. Put $\mathcal{Q} = \big\{(x,\mu) \in \mathbb{X}\times M_1(\mathbb{Y}) : \int_{\mathbb{Y}} f_i(x,y)\,\mu(\mathrm{d}y) = c_i(x), i \in I\big\}$ and consider the multifunction $B : \mathbb{X} \rightrightarrows \mathbb{Y}$ with $\mathrm{Graph}(B) = A$. Then, using the notation introduced in Theorem 1, we have $D(f,c,A) = D(\mathcal{Q},B)$ and $\mathcal{Q} \in \mathcal{B}\big(\mathbb{X}\times M_1(\mathbb{Y})\big)$ according to Lemma 4 (i). Observe also, that for a random vector (ξ,η), the properties (13) state equivalently that the (ξ,η) is a $(\mathcal{Q}\cap\mathcal{P}_B,\lambda)$-vector. The equivalence is an easy consequence of Remark 2 and 4 in Section 2 using the integrability of c_i's with respect to λ. Because the set $\mathcal{Q}$ satisfies obviously the CS-condition, Theorem 1 and Theorem 3 verify the statements of our Corollary. □

Remark that for a finite index set I

$$D(f,c,A) = \{x \in \mathbb{X} : (x) \in \mathrm{co}(\mathbf{f}(x,A_x))\},\ \mathbf{c} = (c_i, i \in I), \mathbf{f} = (f_i, i \in I),$$

where co denotes the convex hull (see [4], for example).

The theory we have presented is designed mostly with the purpose to prove the existence of a $(\mathcal{P},\lambda)$-vector with the maximal support of its probability distribution. The rest of our corollaries suggests some other possible applications.

Corollary 2. Consider a set $\mathcal{P} \in \mathcal{U}(\mathbb{X})\otimes\mathcal{B}\big(M_1(\mathbb{Y})\big)$ and an upper bounded function $F : \mathbb{X}\times M_1(\mathbb{Y}) \to \mathbb{R}$ that is $\mathcal{U}(\mathbb{X})\otimes\mathcal{B}\big(M_1(\mathbb{Y})\big)$-measurable. Denote

$$S_F(x) := \sup\{F(x,\mu), \mu \in \mathcal{P}_x\} \text{ for } x \in \mathbb{X} \text{ (i.e. } S_F(x) = -\infty \text{ for } x \notin \mathrm{pr}_{\mathbb{X}}(\mathcal{P}))$$
$$D(\mathcal{P},F) := \{x \in \mathbb{X} : S_F(x) = F(x,\mu) \text{ for some } \mu \in \mathcal{P}_x\}.$$

Consider moreover a measure $\lambda \in M_1^*\big(D(\mathcal{P},F)\big)$. Then there exists a $(\mathcal{P},\lambda)$-vector (ξ,η) such that

$$F\big(x, \mathcal{L}(\eta|\xi = x)\big) = S_F(x) \text{ holds } \lambda\text{-almost surely.} \tag{14}$$

Proof. Obviously, the random vector (ξ,η) which existence is stated is equivalently defined as a $(\mathcal{Q},\lambda)$-vector, where

$$\mathcal{Q} := \mathcal{P} \cap \mathcal{S}_F, \text{ where } \mathcal{S}_F := \{(x,\mu) : F(x,\mu) = S_F(x)\}.$$

Because $\mathrm{pr}_{\mathbb{X}}\mathcal{Q} = D(\mathcal{P}, F)$, we could use Theorem 1 (with $A : \mathbb{X} \rightrightarrows \mathbb{Y}$, such that $\mathrm{Graph}(A) = \mathbb{X} \times \mathbb{Y}$) to prove the existence of a $(\mathcal{Q}, \lambda)$-vector (ξ, η) if $\mathcal{S}_F$ would be a set in $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$. To verify this, it is sufficient to show that the function $S_F : \mathbb{X} \to [-\infty, +\infty)$ is universally measurable: Fix $a \in \mathbb{R}$ and observe that

$$\{x : S_F(x) > a\} = \{x : \exists\, \mu \in \mathcal{P}_x, F(x,\mu) > a\} = \mathrm{pr}_{\mathbb{X}}(\mathcal{P} \cap [F > a]),$$

where $[F > a] = \{(x,\mu) : F(x,\mu) > a\}$. Thus $\{x : S_F(x) > a\}$ is the projection of a set in $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$ and therefore a universally measurable set in $\mathbb{X}$ according to 8.4.4. in [3]. □

An obvious choice for the function $F(x,\mu)$ is given by

$$F(x,\mu) := \int_{\mathbb{Y}} f(x,y)\,\mu(\mathrm{d}y),\ x \in \mathbb{X},\ \mu \in M_1(\mathbb{Y}),$$

where $f : \mathbb{X} \times \mathbb{Y} \to \mathbb{R}$ is an upper bounded $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(\mathbb{Y})$-measurable function. A more sophisticated choice of the F allows to enrich the result given by Theorem 3 in [7]: For a $\mathcal{P} \subset \mathbb{X} \times M_1(\mathbb{Y})$ such that all its sections $\mathcal{P}_x$ are convex sets we denote $\mathcal{P}^e := \{(x,\mu) \in \mathcal{P} : \mu \in \mathrm{ex}\mathcal{P}_{\mathrm{x}}\}$ where $\mathrm{ex}\mathcal{P}_x$ denotes as usual the set of all extremal measures in $\mathcal{P}_x$ (might be an empty set). Theorem 4 in [7] states the existence of a $(\mathcal{P}^e, \lambda)$-vector (ξ, η) (i.e. $\mathcal{L}(\eta|\xi = x)$ is an extremal measure in $\mathcal{P}_x$ λ-almost surely), provided that the $\mathcal{P}$ is a closed set in $\mathbb{X} \times M_1(\mathbb{Y})$ and $\lambda \in M_1^*(\mathrm{pr}_{\mathbb{X}}(\mathcal{P}))$.

Corollary 3. Let $\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$ is a set such that $\mathcal{P}_x$ is a compact convex set in $M_1(\mathbb{Y})$ for all $x \in \mathbb{X}$ and λ a measure in $M_1^*(\mathrm{pr}_{\mathbb{X}}(\mathcal{P}))$. Then there exists a $(\mathcal{P}, \lambda)$-vector (ξ, η) such that $\mathcal{L}(\eta|\xi = x) \in \mathrm{ex}\mathcal{P}_x$ λ-almost surely.

Proof. It is a well known fact that there exists a bounded continuous strictly convex function $A : M_1(\mathbb{Y}) \to \mathbb{R}$. For its construction we may refer to [8] (p.40) or simply suggest to put $A(\mu) := \sum_{n=1}^{\infty} 2^{-n} \left(\int_{\mathbb{Y}} f_n \mathrm{d}\mu\right)^2, \mu \in M_1(\mathbb{Y})$, where $0 \leq f_n \leq 1$ are continuous functions defined on $\mathbb{Y}$ such that $\int_{\mathbb{Y}} f_n d\mu = \int_{\mathbb{Y}} f_n \mathrm{d}\nu,\ n \in \mathbb{N}$ implies that $\mu = \nu$ for $\mu, \nu \in M_1(\mathbb{Y})$. Applying Corollary 2 to the continuous bounded function

$$F : \mathbb{X} \times M_1(\mathbb{Y}) \to \mathbb{R} \text{ defined by } F(x,\mu) = A(\mu) \text{ for } (x,\mu) \in \mathbb{X} \times M_1(\mathbb{Y}),$$

observing that $D(\mathcal{P}, F) = \mathrm{pr}_{\mathbb{X}}(\mathcal{P})$ in this case ($F(x,\cdot)$'s are continuous on compacts $\mathcal{P}_x$'s) we prove the existence of a $(\mathcal{P}, \lambda)$-vector (ξ, η) that possesses the property (14). It means that $A(\mathcal{L}(\eta|\xi = x)) = \max\{A(\mu) : \mu \in \mathcal{P}_x\}$ λ-almost surely, hence $\mathcal{L}(\eta|\xi = x) \in \mathrm{ex}\mathcal{P}_x$ λ-almost surely because A is a strictly convex function. □

Observe that Corollary 3 may be applied to a set $\mathcal{P}$ defined by

$$\mathcal{P} = \left\{(x,\mu) \in \mathbb{X} \times M_1(\mathbb{Y}) : \int_{\mathbb{Y}} f_i(x,y)\mu(\mathrm{d}y) = c_i(x), i \in \mathbb{N}\right\},$$

where $\mathbb{Y}$ is a *compact* metric space and $f_i : \mathbb{X} \times \mathbb{Y} \to [0, \infty), c_i : \mathbb{X} \to [0, \infty]$ are Borel measurable such that $f_i(x, \cdot)$ is a bounded continuous for each $x \in \mathbb{X}$.

We shall close our presentation by a simple observation on the existence of $(\mathcal{P}, \lambda)$-vectors (ξ, η) with the $\mathcal{L}(\eta|\xi = x)$'s that are absolutely continuous with respect to a σ-finite Borel measure on the space $\mathbb{Y}$.

Corollary 4. Let $\mathcal{P}$ is a set in $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$ and m a σ-finite Borel measure on $\mathbb{Y}$. Denote

$$D(\mathcal{P}, m) := \{x \in \mathbb{X} : \exists\, \mu \in \mathcal{P}_x, \mu \ll m\}$$

and consider $\lambda \in M_1^*(D(\mathcal{P}, m))$. Then there exists a $(\mathcal{P}, \lambda)$-vector (ξ, η) such that

$$\mathcal{L}(\eta|\xi = x) \ll m\ [\lambda] \text{ a.s. or equivalently } \mathcal{L}(\xi, \eta) \ll \lambda \otimes m. \tag{15}$$

If $\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y})) \cap \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y}))$ satisfies moreover the CS-condition then there is a $(\mathcal{P}, \lambda)$-vector such that (15) holds and such that

$$\operatorname{supp}(\mathcal{L}(\xi, \eta)) \supset \operatorname{supp}(\mathcal{L}(\xi', \eta'))\ \forall\ (\mathcal{P}, \lambda)\text{-vector } (\xi', \eta') \text{ with the property (15).}$$

Proof. We shall use Theorem 1 and Theorem 3 with $\mathcal{Q} = \mathcal{P} \cap \mathcal{A}_m$ and $\mathcal{R} = \mathcal{P} \cap \mathcal{A}_m$, respectively and also with $A : \mathbb{X} \rightrightarrows \mathbb{Y}$ such that $\operatorname{Graph}(A) = \mathbb{X} \times \mathbb{Y}$, denoting $\mathcal{A}_m := \{(x, \mu) \in \mathbb{X} \times M_1(\mathbb{Y}) : \mu \ll m\}$. Observe that $D(\mathcal{P} \cap \mathcal{A}_m, A) = D(\mathcal{P}, m) = \operatorname{pr}_{\mathbb{X}}(\mathcal{P} \cap \mathcal{A}_m)$ in this case. We state that $\mathcal{A}_m$ is a Borel set in $\mathbb{X} \times M_1(\mathbb{Y})$: Observe first that $Z = \{f \in L_1(m) : f \geq 0\ \ m\text{-almost everywhere}, \int_{\mathbb{Y}} f \,\mathrm{d}m = 1\}$ is a closed, hence a Borel set in $L_1(m)$ that is a Polish space in its standard norm topology. Putting $H(f) = m_f$, where $f \in L_1(m)$ and $\mathrm{d}m_f = f \,\mathrm{d}m$, it follows easily that $H : Z \to M_1(\mathbb{Y})$ is a continuous injective map such that $\mathcal{A}_m = \mathbb{X} \times H(Z)$. Hence, $\mathcal{A}_m \in \mathcal{B}(\mathbb{X} \times M_1(\mathbb{Y}))$ according to 8.3.7. in [3].

Thus, $\mathcal{P} \cap \mathcal{A}_m$ is a set that satisfies the measurability requirement of Theorem 1 if $\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$ and that of Theorem 3 if $\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y})) \cap \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y}))$. Moreover, the set $\mathcal{P} \cap \mathcal{A}_m$ obviously satisfies the CS-condition if the set $\mathcal{P}$ does. Hence, for a $\mathcal{P}$ in $\mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y}))$ there exists a $(\mathcal{P} \cap \mathcal{A}_m, \lambda)$-vector (ξ, η) according to Theorem 1 and for $\mathcal{P} \in \mathcal{U}(\mathbb{X}) \otimes \mathcal{B}(M_1(\mathbb{Y})) \cap \mathcal{A}(\mathbb{X} \times M_1(\mathbb{Y}))$ there exists a maximally supported $(\mathcal{P} \cap \mathcal{A}_m, \lambda)$-vector (ξ, η) according to Theorem 3 which concludes the proof because

$$(\xi, \eta) \text{ is an } (\mathcal{A}_m, \lambda)\text{-vector iff } \mathcal{L}(\xi, \eta) \ll \lambda \otimes m$$

according to Remark 1 in Section 2. □

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