

Relative uniformly positive entropy of induced amenable group actions

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(Received 15 November 2022 and accepted in revised form 10 February 2023)

Abstract. Let G be a countably infinite discrete amenable group. It should be noted that a G -system (X, G) naturally induces a G -system $(\mathcal{M}(X), G)$, where $\mathcal{M}(X)$ denotes the space of Borel probability measures on the compact metric space X endowed with the weak*-topology. A factor map $\pi : (X, G) \rightarrow (Y, G)$ between two G -systems induces a factor map $\tilde{\pi} : (\mathcal{M}(X), G) \rightarrow (\mathcal{M}(Y), G)$. It turns out that $\tilde{\pi}$ is open if and only if π is open. When Y is fully supported, it is shown that π has relative uniformly positive entropy if and only if $\tilde{\pi}$ has relative uniformly positive entropy.

Key words: relative uniformly positive entropy, induced system, relative independence
2020 Mathematics Subject Classification: 37B40 (Primary); 37B05 (Secondary)

1. Introduction

In the process of studying the classification of topological dynamical systems, entropy as a conjugacy invariant plays an important role which divides them into two classes. For \mathbb{Z} -systems, the notion of uniformly positive entropy (u.p.e. for short) was introduced by Blanchard in [6] as an analogue in topological dynamics for the notion of a K-process in ergodic theory. He then naturally defined the notion of entropy pairs and used it to show that a u.p.e. system is disjoint from all minimal zero entropy systems [7]. Further research concerning u.p.e. systems and entropy pairs can be found in [8, 9, 13, 16, 17, 27].

Recently, there has been a lot of significant progress in studying relative entropy via local relative entropy theory for \mathbb{Z} -systems. For a factor map between two \mathbb{Z} -systems, Glasner and Weiss [14] introduced the relative uniformly positive entropy (rel-u.p.e.) and

the notion of relative topological Pinsker factor based on the idea of u.p.e. extensions. Later, Park and Siemaszko [30] interpreted another relative topological Pinsker factor, defined by Lemańczyk and Siemaszko [27], using relative measure-theoretical entropy and discussed the relative product. In [19], Huang, Ye and Zhang introduced the notions of relative entropy tuples in both topological and measure-theoretical settings. They showed that the finite product of rel-u.p.e. extensions has rel-u.p.e. if and only if the factors are fully supported (for definitions see §2.3). They also proved some classical results about the rel-u.p.e. extension. We will refer readers to [10, 11, 18, 26] for more results related to local relative entropy theory.

Bauer and Sigmund [3] initiated a systematic study of the connections between dynamical properties of a \mathbb{Z} -system and its induced system (whose phase space consists of all Borel probability measures on the original space, for details see §2). A well-known result due to Glasner and Weiss [15] in 1995 reveals that if a system has zero topological entropy, then so does its induced system. Later, this connection was further developed by Kerr and Li in [23]. They obtained that a system is null if and only if its induced system is null. More research concerning relations of these systems was developed in [1, 2, 33, 37]. Recently, Bernardes *et al* [4] proved that a \mathbb{Z} -system has u.p.e. if and only if its induced system does.

After Ornstein and Weiss's pioneering work for amenable group actions in 1987 [29], there have been many developments in the process of studying the amenable group action systems. We will refer the reader to the related papers [20, 28, 31, 35, 36, 38]. In this paper, we always assume that G is a countably infinite discrete amenable group. By a G -system (X, G) , we mean a compact metric space X together with G acting on X by homeomorphisms, that is, there exists a continuous map $\Gamma : G \times X \rightarrow X$, satisfying:

- $\Gamma(e_G, x) = x$ for every $x \in X$;
- $\Gamma(g, \Gamma(h, x)) = \Gamma(gh, x)$ for each $g, h \in G$ and $x \in X$.

We write $\Gamma(g, x)$ as gx for every $g \in G$ and $x \in X$.

Motivated by those works which were previously mentioned for \mathbb{Z} -systems and the local entropy theory developed for countable discrete amenable group action systems due to Huang, Ye and Zhang [20], and Kerr and Li [24], the present paper aims to investigate the properties of the relative uniformly positive entropy (rel-u.p.e.) for an induced factor map of a factor map between two G -systems (see §2 for definitions).

More precisely, let (X, G) be a G -system, \mathcal{B}_X be the set of Borel subsets of X and $\mathcal{M}(X)$ be the space of Borel probability measures on the compact metric space X endowed with the weak*-topology. Then the G -system (X, G) induces a system $(\mathcal{M}(X), G)$ (see §2 for details). For any $x \in X$, let δ_x denote the Dirac measure on x and

$$\mathcal{M}_n(X) = \left\{ \frac{1}{n} \sum_{i=1}^n \delta_{x_i} : x_1, x_2, \dots, x_n \in X \right\}$$

for each $n \in \mathbb{N}$. Then $\mathcal{M}_n(X)$ is closed and invariant under G (that is, $g\mathcal{M}_n(X) = \mathcal{M}_n(X)$ for every $g \in G$). Hence, we can consider the subsystems $(\mathcal{M}_n(X), G)$ of $(\mathcal{M}(X), G)$ for each $n \in \mathbb{N}$. For a factor map $\pi : (X, G) \rightarrow (Y, G)$ between two G -systems, when $\text{supp}(Y) = Y$ (for definitions see §2.3), we have the following result.

THEOREM 1.1. *Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems, $\tilde{\pi} : (\mathcal{M}(X), G) \rightarrow (\mathcal{M}(Y), G)$ be the factor map induced by π and $\tilde{\pi}_n : (\mathcal{M}_n(X), G) \rightarrow (\mathcal{M}_n(Y), G)$ be the restriction of $\tilde{\pi}$ on $\mathcal{M}_n(X)$. When $\text{supp}(Y) = Y$, the following are equivalent:*

- (1) π has relative uniformly positive entropy;
- (2) $\tilde{\pi}_n$ has relative uniformly positive entropy for some $n \in \mathbb{N}$;
- (3) $\tilde{\pi}_n$ has relative uniformly positive entropy for every $n \in \mathbb{N}$;
- (4) $\tilde{\pi}$ has relative uniformly positive entropy.

Notice that when Y is a singleton, we obtain that (X, G) has u.p.e. if and only if the induced system $(\mathcal{M}(X), G)$ has u.p.e. (when $G = \mathbb{Z}$, see [4, Theorem 4]).

We say a map $\pi : X \rightarrow Y$ between two topological spaces is *open* if the images of open sets are open. Then we have the following result.

THEOREM 1.2. *Let $\pi : X \rightarrow Y$ be a surjective continuous map between two compact metrizable spaces, and $\tilde{\pi} : \mathcal{M}(X) \rightarrow \mathcal{M}(Y)$ be the induced map of π . Then π is open if and only if $\tilde{\pi}$ is open.*

This paper is organized as follows. In §2, we will list some basic notions and results needed in our argument. In §§3 and 4, we will give a proof of Theorem 1.1. Finally, we prove Theorem 1.2 in §5.

2. Preliminaries

In this section, we recall some basic notation and results which will be used repeatedly in our paper. Denote by \mathbb{N} and \mathbb{R} the set of natural numbers and real numbers, respectively. For $n \in \mathbb{N}$, we write $[n]$ for $\{1, 2, \dots, n\}$.

2.1. Amenable group. We say a countably infinite discrete group G is *amenable* if there always exists an invariant Borel probability measure when it acts on any compact metric space. In the case where G is a countably infinite discrete group, amenability is equivalent to the existence of a *Følner sequence*: a sequence of non-empty finite subsets $\{F_n\}_{n=1}^\infty$ of G such that

$$\lim_{n \rightarrow \infty} \frac{|F_n \Delta gF_n|}{|F_n|} = 0$$

for all $g \in G$. One should refer to Ornstein and Weiss’ paper [29] for more details about an amenable group. In this paper, we always assume that G is a countably infinite discrete amenable group and denote by $\mathcal{F}(G)$ the collection of non-empty finite subsets of G . The following result is well known (see [25, Theorem 4.48]).

THEOREM 2.1. *Let ϕ be a real-valued function on $\mathcal{F}(G)$ satisfying:*

- (1) $\phi(Fs) = \phi(F)$ for all $F \in \mathcal{F}(G)$ and $s \in G$; and
- (2) $\phi(F) \leq (1/k) \sum_{E \in \mathcal{E}} \phi(E)$ for every $k \in \mathbb{N}$, $F \in \mathcal{F}(G)$ and finite collection $\mathcal{E} \subseteq \mathcal{F}(G)$ with $\bigcup_{E \in \mathcal{E}} E \subseteq F$ and $\sum_{E \in \mathcal{E}} 1_E \geq k1_F$.

Then $\phi(F)/|F|$ converges to a limit as F becomes more and more invariant and this limit is equal to $\inf_F \phi(F)/|F|$, where F ranges over all non-empty finite subsets of G .

2.2. *Induced systems.* Assume that X is a compact metric space. Let \mathcal{B}_X be the collection of Borel subsets of X , $C(X)$ be the space of continuous maps from X to \mathbb{R} endowed with the supremum norm $\|\cdot\|_\infty$ and $\mathcal{M}(X)$ be the set of Borel probability measures on X endowed with the *weak*-topology*, which is the smallest topology making the map

$$D_g : \mathcal{M}(X) \rightarrow \mathbb{R}, \quad \mu \mapsto \int_X g \, d\mu$$

continuous for every $g \in C(X)$, and the topology basis of weak*-topology consists of the following sets:

$$\mathbb{V}(\mu; f_1, \dots, f_k; \epsilon) := \left\{ \nu \in \mathcal{M}(X) : \left| \int_X f_i \, d\mu - \int_X f_i \, d\nu \right| < \epsilon \text{ for all } i \in [k] \right\}, \quad (2.1)$$

where $\mu \in \mathcal{M}(X)$, $k \geq 1$, $\epsilon > 0$ and $f_i : X \rightarrow \mathbb{R}$ are continuous functions for $i \in [k]$. The *Prohorov metric* on $\mathcal{M}(X)$,

$$d_P(\mu, \nu) := \inf\{\delta > 0 : \mu(A) \leq \nu(A^\delta) + \delta \text{ and } \nu(A) \leq \mu(A^\delta) + \delta \text{ for all } A \in \mathcal{B}_X\},$$

where $A^\delta = \{x \in X : d(x, A) < \delta\}$, is compatible with the weak*-topology. We will refer the readers to the books [5, 12, 22] for the knowledge of space $\mathcal{M}(X)$. Moreover,

$$d_P(\mu, \nu) = \inf\{\delta > 0 : \mu(A) \leq \nu(A^\delta) + \delta \text{ for all } A \in \mathcal{B}_X\}$$

(see [5, p. 72]). Proposition 2.2 describes a basis for the weak*-topology on $\mathcal{M}(X)$ due to Bernardes *et al* (see [4, Lemma 1]).

PROPOSITION 2.2. *The set of the form*

$$\mathbb{W}(U_1, U_2, \dots, U_k : \eta_1, \eta_2, \dots, \eta_k) := \{\mu \in \mathcal{M}(X) : \mu(U_i) > \eta_i \text{ for } i \in [k]\},$$

where $k \geq 1$, U_1, U_2, \dots, U_k are non-empty disjoint open sets in X and $\eta_1, \eta_2, \dots, \eta_k$ are positive real numbers with $\eta_1 + \eta_2 + \dots + \eta_k < 1$, form a basis for the weak*-topology on $\mathcal{M}(X)$.

A G -system (X, G) induces a system $(\mathcal{M}(X), G)$, where $g : \mathcal{M}(X) \rightarrow \mathcal{M}(X)$ is defined by $(g\mu)(A) := \mu(g^{-1}A)$ for every $g \in G$, $\mu \in \mathcal{M}(X)$ and $A \in \mathcal{B}_X$. We call $(\mathcal{M}(X), G)$ the *induced system* of (X, G) .

Let (X, G) and (Y, G) be two G -systems. A continuous map $\pi : (X, G) \rightarrow (Y, G)$ is called a *factor map* between (X, G) and (Y, G) if it is onto and $\pi \circ g = g \circ \pi$ for every $g \in G$. Here, π can induce a factor map $\tilde{\pi} : (\mathcal{M}(X), G) \rightarrow (\mathcal{M}(Y), G)$ by

$$(\tilde{\pi}\mu)(B) = \mu(\pi^{-1}B)$$

for every $\mu \in \mathcal{M}(X)$ and $B \in \mathcal{B}_Y$. For every $n \in \mathbb{N}$, we denote

$$\tilde{\pi}_n := \tilde{\pi}|_{\mathcal{M}_n(X)} : \mathcal{M}_n(X) \rightarrow \mathcal{M}_n(Y)$$

by the restriction of $\tilde{\pi}$ on $\mathcal{M}_n(X)$. Note that $\tilde{\pi}_n$ is also a factor map for each $n \in \mathbb{N}$.

2.3. *Support.* Let (X, G) be a G -system, $(\mathcal{M}(X), G)$ be the induced G -system of (X, G) . We denote by $\mathcal{M}(X, G)$ the set of all G -invariant measures. For $\mu \in \mathcal{M}(X, G)$, we denote by $\text{supp}(\mu)$ the *support* of μ , that is, the smallest closed subset $W \subseteq X$ such that $\mu(W) = 1$. We denote by $\text{supp}(X, G)$ the *support* of (X, G) , that is,

$$\text{supp}(X, G) = \bigcup_{\mu \in \mathcal{M}(X, G)} \text{supp}(\mu).$$

Here, (X, G) is called *fully supported* if there is an invariant measure $\mu \in \mathcal{M}(X, G)$ with full support (that is, $\text{supp}(\mu) = X$), equivalently, $\text{supp}(X, G) = X$.

2.4. *Relative uniformly positive topological entropy.* For a given G -system (X, G) , a *cover* of X is a family of Borel subsets of X , whose union is X . Denote the set of finite covers by \mathcal{C}_X . For $n \in \mathbb{N}$ and $\mathcal{U}_1, \mathcal{U}_2, \dots, \mathcal{U}_n \in \mathcal{C}_X$, we denote

$$\bigvee_{i=1}^n \mathcal{U}_i = \{A_1 \cap A_2 \cap \dots \cap A_n : A_i \in \mathcal{U}_i, i \in [n]\}.$$

Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems and $\mathcal{U} \in \mathcal{C}_X$. For any non-empty subset E of X , let $N(\mathcal{U}, E)$ be the minimum among the cardinalities of the subsets of \mathcal{U} which cover E , and define

$$N(\mathcal{U}|\pi) = \sup_{y \in Y} N(\mathcal{U}, \pi^{-1}(y)).$$

The *topological conditional entropy* of \mathcal{U} with respect to π is defined by

$$h_{\text{top}}(\mathcal{U}, G|\pi) = \lim_{n \rightarrow \infty} \frac{1}{|F_n|} \log N(\mathcal{U}_{F_n}|\pi),$$

where $\mathcal{U}_{F_n} = \bigvee_{g \in F_n} g^{-1}\mathcal{U}$ and $\{F_n\}_{n=1}^\infty$ is a Følner sequence of G . It is well known that $h_{\text{top}}(\mathcal{U}, G|\pi)$ is well defined and is independent of the choice of the Følner sequences of G .

Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between G -systems. Here, $\mathcal{U} = \{U_1, \dots, U_n\} \in \mathcal{C}_X$ is said to be *non-dense-on- π -fibre* if there is $y \in Y$ such that $\pi^{-1}(y)$ is not contained in any element of $\overline{\mathcal{U}}$ which consists of the closures of elements of \mathcal{U} in X . Clearly, if an open cover $\mathcal{U} = \{U_1, U_2\}$ is non-dense-on- π -fibre, then $\pi(U_1) \cap \pi(U_2) \neq \emptyset$. We say (X, G) or π has *relative uniformly positive entropy* (rel-u.p.e. for short) if for any non-dense-on- π -fibre open cover \mathcal{U} of X with two elements, we have $h_{\text{top}}(\mathcal{U}, G|\pi) > 0$.

For $n \in \mathbb{N}$ and G -systems $(Z_i, G), i \in [n]$, we set

$$\prod_{i \in [n]} Z_i = \{(z_1, z_2, \dots, z_n) : z_i \in Z_i; i \in [n]\}$$

and

$$g(z_1, z_2, \dots, z_n) = (gz_1, gz_2, \dots, gz_n)$$

for every $g \in G$ and $z_i \in Z_i$ for $i \in [n]$. Clearly, $(\prod_{i \in [n]} Z_i, G)$ is also a G -system. When $Z_i = Z$ for all $i \in [n]$, we write $\prod_{i \in [n]} Z_i$ as $Z^{(n)}$. Let $\pi_i : (X_i, G) \rightarrow (Y_i, G)$ be factor

maps between G -systems for $i \in [n]$. Then $\{\pi_i\}_{i \in [n]}$ induce a factor map

$$\prod_{i \in [n]} \pi_i : \left(\prod_{i \in [n]} X_i, G \right) \rightarrow \left(\prod_{i \in [n]} Y_i, G \right)$$

by

$$\prod_{i \in [n]} \pi_i(x_1, x_2, \dots, x_n) = (\pi_1 x_1, \pi_2 x_2, \dots, \pi_n x_n)$$

for every $(x_1, x_2, \dots, x_n) \in \prod_{i \in [n]} X_i$. When $\pi_i = \pi$ for all $i \in [n]$, we write $\prod_{i \in [n]} \pi_i$ as $\pi^{(n)}$. In [19], Huang, Ye and Zhang showed that the finite product of rel-u.p.e. factor maps between \mathbb{Z} -systems has rel-u.p.e. It also holds for G -systems.

THEOREM 2.3. *Let $\pi_i : (X_i, G) \rightarrow (Y_i, G)$ be a factor map between two G -systems and $\text{supp}(Y_i) = Y_i$ for $i = 1, 2$. Then π_1 and π_2 have rel-u.p.e. if and only if $\pi_1 \times \pi_2 : (X_1 \times X_2, G) \rightarrow (Y_1 \times Y_2, G)$ has rel-u.p.e.*

We will give a proof of Theorem 2.3 in Appendix A (see Theorem A.5).

3. π has rel-u.p.e. if and only if $\tilde{\pi}_n$ has rel-u.p.e.

Let X be a compact metric space and ρ_X be a compatible metric for X . We denote $B_{\rho_X}(x, \delta) = \{y \in X : \rho_X(x, y) < \delta\}$ for $x \in X$ and $\delta > 0$, and denote

$$\Delta(X) = \{(x, x) : x \in X\}.$$

For $(x_1, x_2) \in X \times X \setminus \Delta(X)$ and $\mathcal{U} = \{U_1, U_2\} \in \mathcal{C}_X$, we say \mathcal{U} is an *admissible cover of X with respect to (x_1, x_2)* if for any $i \in [2]$, one has $\{x_1, x_2\} \not\subseteq \overline{U_i}$. Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems. Here, $(x_1, x_2) \in X \times X \setminus \Delta(X)$ is called an *entropy pair relevant to π* if for any admissible cover \mathcal{U} with respect to (x_1, x_2) , we have $h_{\text{top}}(\mathcal{U}, G|\pi) > 0$. Denote by $E(X, G|\pi)$ the set of all entropy pairs relevant to π . Let

$$R_\pi = \{(x_1, x_2) \in X \times X : \pi(x_1) = \pi(x_2)\}.$$

It is easy to see that $E(X, G|\pi) \subseteq R_\pi \setminus \Delta(X)$, and π has rel-u.p.e. if and only if $E(X, G|\pi) = R_\pi \setminus \Delta(X)$.

The concept of dynamical independence is introduced in [24, Definition 2.1]. Now we consider its relative version. Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems. For any $n \in \mathbb{N}$ and a tuple $\mathcal{V} = (V_1, V_2, \dots, V_n)$ of subsets of X , we say $J \subseteq G$ is an *independence set of \mathcal{V} with respect to π* if for every non-empty finite subset $I \subset J$, there exists $y \in Y$ such that

$$\pi^{-1}(y) \cap \bigcap_{g \in I} g^{-1} V_{\sigma(g)} \neq \emptyset$$

holds for every $\sigma \in [n]^I$. We denote by $\mathcal{P}_\mathcal{V}^\pi$ the set of all independence sets of \mathcal{V} with respect to π .

Remark 3.1. For every $n \in \mathbb{N}$ and a tuple $\mathcal{V} = (V_1, V_2, \dots, V_n)$ of subsets of X , if we set

$$\mathcal{I}_{\mathcal{V}} : \mathcal{F}(G) \rightarrow \mathbb{R}; \quad \mathcal{I}_{\mathcal{V}}(F) := \max_{I \subseteq F, I \in \mathcal{P}_{\mathcal{V}}^{\pi}} |I|,$$

then by Theorem 2.1, $\mathcal{I}_{\mathcal{V}}(F)/|F|$ converges as F becomes increasingly more invariant and this limit is equal to $\inf_F (\mathcal{I}_{\mathcal{V}}(F)/|F|)$, where F ranges over $\mathcal{F}(G)$. When this limit is positive, we say \mathcal{V} is *independent with respect to π* .

The next lemma follows [24, Lemma 3.4] (see also [17, Theorem 7.4]).

LEMMA 3.2. *Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems, and V_1, V_2 be two disjoint subsets of X . If we set $\mathcal{U} = \{X \setminus V_1, X \setminus V_2\}$, then $h_{\text{top}}(\mathcal{U}, G|\pi) > 0$ if and only if $\{V_1, V_2\}$ is independent with respect to π .*

Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems. For any $(x_1, x_2) \in X \times X \setminus \Delta(X)$, disjoint open subsets V_1, V_2 of X with $x_i \in V_i$ for $i \in [2]$, $\mathcal{V} = \{X \setminus V_1, X \setminus V_2\}$ is an admissible cover of X with respect to (x_1, x_2) . Then by Lemma 3.2, we immediately have the following corollary.

COROLLARY 3.3. *Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems and $(x_1, x_2) \in X \times X \setminus \Delta(X)$. Then $(x_1, x_2) \in E(X, G|\pi)$ if and only if for any disjoint open subsets V_1, V_2 of X with $x_i \in V_i$ for $i = 1, 2$, $\{V_1, V_2\}$ is independent with respect to π .*

We note that for any two non-empty finite sets H, W , if $H \subseteq W$ and $S \subset \{1, 2\}^W$, one has

$$|S|_H \geq \frac{|S|}{2^{|W|-|H|}}, \tag{3.1}$$

where $S|_H$ is the restriction of S on H , that is,

$$S|_H = \{\sigma \in \{1, 2\}^H : \text{there exists } \sigma' \in S \text{ such that } \sigma(h) = \sigma'(h) \text{ for all } h \in H\}.$$

The following consequence of Karpovsky and Milman’s generalization of the Sauer–Perles–Shelah lemma [21, 32, 34] is well known, and one can also refer to [24, Lemma 3.5].

LEMMA 3.4. *Given $k \geq 2$ and $\lambda > 1$, there exists a constant $c > 0$ such that for all $n \in \mathbb{N}$, if $S \subseteq [k]^{[n]}$ satisfies $|S| \geq ((k - 1)\lambda)^n$, then there is an $I \subseteq [n]$ with $|I| \geq cn$ and $S|_I = [k]^I$.*

Theorem 1.1 follows from Theorems 3.5, 4.2 and 4.3.

THEOREM 3.5. *Let $n \in \mathbb{N}$, $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems, $\tilde{\pi} : (\mathcal{M}(X), G) \rightarrow (\mathcal{M}(Y), G)$ be the factor map induced by π and $\tilde{\pi}_n : (\mathcal{M}_n(X), G) \rightarrow (\mathcal{M}_n(Y), G)$ be the restriction of $\tilde{\pi}$ on $\mathcal{M}_n(X)$. When $\text{supp}(Y) = Y$, the following are equivalent:*

- (1) π has rel-u.p.e.;
- (2) $\tilde{\pi}_n$ has rel-u.p.e. for some $n \in \mathbb{N}$;
- (3) $\tilde{\pi}_n$ has rel-u.p.e. for every $n \in \mathbb{N}$.

Proof. (3) \Rightarrow (2) is trivial. We will prove (1) \Rightarrow (3) and (2) \Rightarrow (1).

(1) \Rightarrow (3). Assume that π has rel-u.p.e. For every fixed $1 \leq n < \infty$, to obtain that $\tilde{\pi}_n$ has rel-u.p.e., it is sufficient to prove that $E(\mathcal{M}_n(X), G|\tilde{\pi}_n) \supseteq R_{\tilde{\pi}_n}(\mathcal{M}_n(X), G) \setminus \Delta(\mathcal{M}_n(X))$.

Let $(\mu_1, \mu_2) \in R_{\tilde{\pi}_n}(\mathcal{M}_n(X), G) \setminus \Delta(\mathcal{M}_n(X))$, and \tilde{V}_1 and \tilde{V}_2 be two disjoint open subsets of $\mathcal{M}_n(X)$ with $\mu_i \in \tilde{V}_i$ for $i \in [2]$. By Corollary 3.3, we shall show that $\{\tilde{V}_1, \tilde{V}_2\}$ is independent with respect to $\tilde{\pi}_n$.

For $i \in [2]$ and $j \in [n]$, there exist points $x_j^i \in X$ such that $\mu_i = (1/n) \sum_{j=1}^n \delta_{x_j^i}$. We note that the map $\Phi : X^{(n)} \rightarrow \mathcal{M}(X)$, defined by

$$\Phi(z_1, z_2, \dots, z_n) = \frac{1}{n} \sum_{i=1}^n \delta_{z_i}$$

is continuous. Thus, for every $i \in [2]$ and $j \in [n]$, there exists open neighbourhoods V_j^i of x_j^i such that

$$\mu_i \in \left\{ \frac{1}{n} \sum_{j=1}^n \delta_{z_j} : z_j \in V_j^i, j \in [n] \right\} \subseteq \tilde{V}_i.$$

Since $\tilde{V}_1 \cap \tilde{V}_2 = \emptyset$, if we set $W_i = V_1^i \times V_2^i \times \dots \times V_n^i$ for $i = 1, 2$, one has $W_1 \cap W_2 = \emptyset$. Without loss of generality, we can assume that $\pi(x_j^1) = \pi(x_j^2)$ for all $j \in [n]$ since $\tilde{\pi}_n(\mu_1) = \tilde{\pi}_n(\mu_2)$. Let $\omega_i = (x_1^i, x_2^i, \dots, x_n^i) \in W_i$ for $i = 1, 2$. Then

$$(\omega_1, \omega_2) \in R_{\pi^{(n)}} \setminus \Delta(X^{(n)}) = E(X^{(n)}, G|\pi^{(n)})$$

as $\pi^{(n)}$ has rel-u.p.e. by Theorem 2.3. Thus, $\{W_1, W_2\}$ is independent with respect to $\pi^{(n)}$. We note that $\mathcal{P}_{\{W_1, W_2\}}^{\pi^{(n)}} \subseteq \mathcal{P}_{\{\tilde{V}_1, \tilde{V}_2\}}^{\tilde{\pi}_n}$. This implies $\{\tilde{V}_1, \tilde{V}_2\}$ is independent with respect to $\tilde{\pi}_n$.

(2) \Rightarrow (1). We assume that $\tilde{\pi}_n$ has rel-u.p.e. for some positive integer $1 \leq n < \infty$. In the following, we prove that $R_{\pi} \setminus \Delta(X) \subseteq E(X, G|\pi)$. Let $(x_1, x_2) \in R_{\pi} \setminus \Delta(X)$, V_1 and V_2 be two disjoint open subsets of X with $x_i \in V_i$, $i = 1, 2$. By Corollary 3.3, we only need to show that $\{V_1, V_2\}$ is independent with respect to π .

We set

$$\tilde{V}_i = \left\{ \mu \in \mathcal{M}_n(X) : \mu(V_i) > 1 - \frac{1}{2n} \right\}$$

for $i = 1, 2$. Clearly, \tilde{V}_1 and \tilde{V}_2 are disjoint open subsets of $\mathcal{M}_n(X)$ with $\delta_{x_i} \in \tilde{V}_i$ for $i = 1, 2$. Since $\tilde{\pi}_n$ has rel-u.p.e., and $(\delta_{x_1}, \delta_{x_2}) \in R_{\tilde{\pi}_n} \setminus \Delta(\mathcal{M}_n(X)) = E(\mathcal{M}_n(X), G|\tilde{\pi}_n)$, $\{\tilde{V}_1, \tilde{V}_2\}$ is independent with respect to $\tilde{\pi}_n$. Then there exists a constant $c > 0$, such that for every fixed $F \in \mathcal{F}(G)$, there exist $I \subseteq F$ with $|I| > c|F|$ and $\nu = (1/n) \sum_{i=1}^n \delta_{y_i} \in \mathcal{M}_n(Y)$ for some $y_i \in Y$ such that

$$A_{\sigma} := \tilde{\pi}_n^{-1}(\nu) \cap \bigcap_{g \in I} g^{-1} \tilde{V}_{\sigma(g)} \neq \emptyset$$

for every $\sigma \in \{1, 2\}^I$.

For every $\sigma \in \{1, 2\}^I$ and $\mu_\sigma = (1/n) \sum_{i=1}^n \delta_{z_i^\sigma} \in A_\sigma$, we can assume $\pi(z_i^\sigma) = y_i$ for $i \in [n]$. Moreover, for every $g \in I$, one has $g\mu_\sigma = (1/n) \sum_{i=1}^n \delta_{gz_i^\sigma} \in \tilde{V}_{\sigma(g)}$. That is,

$$\frac{1}{n} \sum_{i=1}^n \delta_{gz_i^\sigma}(V_{\sigma(g)}) > 1 - \frac{1}{2n},$$

which implies $gz_i^\sigma \in V_{\sigma(g)}$ for every $i \in [n]$. In particular,

$$z_1^\sigma \in \pi^{-1}(y_1) \cap \bigcap_{g \in I} g^{-1}V_{\sigma(g)}$$

for every $\sigma \in \{1, 2\}^I$. Thus, $\{V_1, V_2\}$ is independent with respect to π . This ends our proof. □

4. π is rel-u.p.e. if and only if $\tilde{\pi}$ is rel-u.p.e.

In this section, we will prove π is rel-u.p.e. if and only if $\tilde{\pi}$ is rel-u.p.e. We need the following lemma.

LEMMA 4.1. *Let $\pi : X \rightarrow Y$ be a continuous surjective map between two compact metric spaces, $\tilde{\pi} : \mathcal{M}(X) \rightarrow \mathcal{M}(Y)$ be the map induced by π and $\tilde{\pi}_n : \mathcal{M}_n(X) \rightarrow \mathcal{M}_n(Y)$ be the restriction of $\tilde{\pi}$ on $\mathcal{M}_n(X)$. Then $\bigcup_{n \in \mathbb{N}} R_{\tilde{\pi}_n}$ is dense in $R_{\tilde{\pi}}$.*

Proof. Fix compatible metrics ρ_X for X and ρ_Y for Y . Let $(\mu_1, \mu_2) \in R_{\tilde{\pi}}$. Without loss of generality, we can assume $\mu_1 \neq \mu_2$. For any two disjoint open subsets \tilde{V}_1, \tilde{V}_2 of $\mathcal{M}(X)$ with $\mu_i \in \tilde{V}_i$ for $i \in [2]$, by (2.1), there exist a constant $r > 0$ small enough, integers L_1 and $L_2, f_1, \dots, f_{L_1} \in C(X)$ and $g_1, \dots, g_{L_2} \in C(X)$ such that

$$\mu_1 \in \tilde{W}_1 := \left\{ \mu \in \mathcal{M}(X) : \left| \int_X f_i d\mu - \int_X f_i d\mu_1 \right| < r, i \in [L_1] \right\} \subseteq \tilde{V}_1$$

and

$$\mu_2 \in \tilde{W}_2 := \left\{ \mu \in \mathcal{M}(X) : \left| \int_X g_j d\mu - \int_X g_j d\mu_2 \right| < r, j \in [L_2] \right\} \subseteq \tilde{V}_2.$$

It is sufficient to prove that $(\tilde{W}_1 \times \tilde{W}_2) \cap R_{\tilde{\pi}_N} \neq \emptyset$ for some $N \in \mathbb{N}$.

Without loss of generality, we can assume $\|f_i\| \leq 1$ and $\|g_j\| \leq 1$ for $i \in [L_1]$ and $j \in [L_2]$. Moreover, since $f_i, g_j \in C(X)$ for $i \in [L_1]$ and $j \in [L_2]$, there exists $\varepsilon > 0$ such that for any $x, z \in X$ with $\rho_X(x, z) < \varepsilon$, one has

$$\begin{aligned} |f_i(x) - f_i(z)| &< \frac{r}{2} \quad \text{for every } i \in [L_1], \\ |g_j(x) - g_j(z)| &< \frac{r}{2} \quad \text{for every } j \in [L_2]. \end{aligned} \tag{4.1}$$

For every $y \in Y$, since π is continuous, one can find an open neighbourhood $V_y \subseteq Y$ such that

$$\pi^{-1}(y) \subseteq \pi^{-1}(V_y) \subseteq \overline{\pi^{-1}(V_y)} \subseteq (\pi^{-1}(y))^{\varepsilon/2},$$

where $(\pi^{-1}(y))^{\varepsilon/2} = \{x \in X : \rho_X(x, \{\pi^{-1}(y)\}) < \varepsilon/2\}$. Moreover, since Y is compact, there exist $K \in \mathbb{N}$ and pairwise different points y_1, \dots, y_K of Y such that $Y = \bigcup_{i=1}^K V_{y_i}$. Then one can find $t > 0$ such that $y_i \in B_{\rho_Y}(y_i, t) \subset V_{y_i}$ for any $i \in [K]$ and $\{B_{\rho_Y}(y_1, t), \dots, B_{\rho_Y}(y_K, t)\}$ are pairwise disjoint. We set

$$W_1 = V_{y_1} \setminus \bigcup_{i=2}^K B_{\rho_Y}(y_i, t) \quad \text{and} \quad W_i = V_{y_i} \setminus \left(\bigcup_{j=1}^{i-1} V_{y_j} \cup \bigcup_{j=i+1}^K B_{\rho_Y}(y_j, t) \right)$$

for $i = 2, \dots, K$. Then $\{W_1, \dots, W_K\}$ is a partition of Y and $y_i \in W_i \subseteq V_{y_i}$ for $i \in [K]$. Moreover, $\{\pi^{-1}(W_1), \dots, \pi^{-1}(W_K)\}$ is a partition of X which satisfies

$$\pi^{-1}(y_i) \subseteq \pi^{-1}(W_i) \subseteq \overline{\pi^{-1}(V_{y_i})} \subseteq (\pi^{-1}(y_i))^{\varepsilon/2}$$

for every $i \in [K]$. Then for every $i \in [K]$, there exist $P_i \in \mathbb{N}$ and pairwise different $x_1^i, x_2^i, \dots, x_{P_i}^i \in \pi^{-1}(y_i)$, such that $\{x_j^i : j \in [P_i]\}$ is a $\varepsilon/2$ -net of $\pi^{-1}(W_i)$. Then one can choose Borel subsets A_j^i of X for $i \in [K]$ and $j \in [P_i]$, such that:

- (i) $\text{diam}(A_j^i) < \varepsilon$ for every $i \in [K], j \in [P_i]$;
- (ii) $x_j^i \in A_j^i$ for every $i \in [K], j \in [P_i]$;
- (iii) $\{A_j^i : j \in [P_i]\}$ is a partition of $\pi^{-1}(W_i)$ for every $i \in [K]$.

For every $i \in [K], j \in [P_i]$, we set $a_{ij} = \mu_1(A_j^i)$ and $b_{ij} = \mu_2(A_j^i)$. Since $\tilde{\pi}(\mu_1) = \tilde{\pi}(\mu_2)$, we have

$$\sum_{j=1}^{P_i} a_{ij} = \sum_{j=1}^{P_i} \mu_1(A_j^i) = \mu_1(\pi^{-1}(W_i)) = \mu_2(\pi^{-1}(W_i)) = \sum_{j=1}^{P_i} \mu_2(A_j^i) = \sum_{j=1}^{P_i} b_{ij}$$

for $i \in [K]$. Then for any $i \in [K]$ and $j \in [P_i]$, there exist integers $q_{ij}, \tilde{q}_{ij}, Q_i$ and $N \in \mathbb{N}$ large enough satisfying the following conditions:

- (i*) $q_{ij}/N \leq a_{ij} < (q_{ij} + 1/N)$;
- (ii*) $\tilde{q}_{ij}/N \leq b_{ij} < \tilde{q}_{ij} + 1/N$;
- (iii*) $Q_i/N \leq \sum_{j=1}^{P_i} a_{ij} = \sum_{j=1}^{P_i} b_{ij} < (Q_i + 1)/N$.

Now, we choose an $x_0 \in X$ arbitrarily and set

$$\tilde{\mu}_1 = \frac{1}{N} \left(\sum_{i=1}^K \left(\sum_{j=1}^{P_i-1} q_{ij} \delta_{x_j^i} + \left(Q_i - \sum_{j=1}^{P_i-1} q_{ij} \right) \delta_{x_{P_i}^i} \right) \right) + \frac{N - \sum_{i=1}^K Q_i}{N} \delta_{x_0}$$

and

$$\tilde{\mu}_2 = \frac{1}{N} \left(\sum_{i=1}^K \left(\sum_{j=1}^{P_i-1} \tilde{q}_{ij} \delta_{x_j^i} + \left(Q_i - \sum_{j=1}^{P_i-1} \tilde{q}_{ij} \right) \delta_{x_{P_i}^i} \right) \right) + \frac{N - \sum_{i=1}^K Q_i}{N} \delta_{x_0}.$$

It is clear that $(\tilde{\mu}_1, \tilde{\mu}_2) \in R_{\tilde{\pi}, N}$. Now we shall show that $\tilde{\mu}_i \in \tilde{W}_i$ for $i \in [2]$.

In fact, for any $\ell \in [L_1]$, one has

$$\begin{aligned} \left| \int f_\ell d\mu_1 - \int f_\ell d\tilde{\mu}_1 \right| &= \left| \sum_{i=1}^K \sum_{j=1}^{P_i} \int_{A_j^i} f_i d\mu_1 - \frac{1}{N} \sum_{i=1}^K \left(\sum_{j=1}^{P_i-1} q_{ij} f_i(x_j^i) \right. \right. \\ &\quad \left. \left. + \left(Q_i - \sum_{j=1}^{P_i-1} q_{ij} \right) f_i(x_{P_i}^i) \right) - \frac{N - \sum_{i=1}^K Q_i}{N} f_i(x_0) \right| \\ &\leq \left| \sum_{i=1}^K \sum_{j=1}^{P_i} \int_{A_j^i} f_i d\mu_1 - \frac{1}{N} \sum_{i=1}^K \sum_{j=1}^{P_i} q_{ij} f_i(x_j^i) \right| \\ &\quad + \left| \frac{1}{N} \sum_{i=1}^K \left(Q_i - \sum_{j=1}^{P_i} q_{ij} \right) f_i(x_{P_i}^i) \right| + \left| \frac{N - \sum_{i=1}^K Q_i}{N} f_i(x_0) \right|. \end{aligned} \tag{4.2}$$

Since $\text{diam}(A_j^i) < \varepsilon$ for $i \in [K]$ and $j \in [P_i]$, by (4.1) and (i*), we have

$$\begin{aligned} &\left| \sum_{i=1}^K \sum_{j=1}^{P_i} \int_{A_j^i} f_i(x) d\mu_1 - \frac{1}{N} \sum_{i=1}^K \sum_{j=1}^{P_i} q_{ij} f_i(x_j^i) \right| \\ &\leq \sum_{i=1}^K \sum_{j=1}^{P_i} \int_{A_j^i} |f_i(x) - f_i(x_j^i)| d\mu_1 + \sum_{i=1}^K \sum_{j=1}^{P_i} \left(a_{ij} - \frac{q_{ij}}{N} \right) |f_i(x_j^i)| \\ &\leq \frac{r}{2} + \frac{\sum_{i=1}^K P_i}{N}. \end{aligned} \tag{4.3}$$

By (i*) and (iii*), one has

$$\begin{aligned} \sum_{i=1}^K \left| \frac{Q_i}{N} - \frac{1}{N} \sum_{j=1}^{P_i} q_{ij} \right| &\leq \sum_{i=1}^K \left| \frac{Q_i}{N} - \sum_{j=1}^{P_i} a_{ij} \right| + \sum_{i=1}^K \left| \sum_{j=1}^{P_i} a_{ij} - \frac{1}{N} \sum_{j=1}^{P_i} q_{ij} \right| \\ &\leq \frac{K}{N} + \frac{\sum_{i=1}^K P_i}{N} \end{aligned} \tag{4.4}$$

and

$$\left| \frac{N - \sum_{i=1}^K Q_i}{N} \right| = \left| \sum_{i=1}^K \sum_{j=1}^{P_i} a_{ij} - \frac{1}{N} \sum_{i=1}^K Q_i \right| \leq \sum_{i=1}^K \left| \sum_{j=1}^{P_i} a_{ij} - \frac{Q_i}{N} \right| \leq \frac{K}{N}.$$

When N is large enough such that $K/N + \sum_{i=1}^K P_i/N \leq r/6$, by (4.2), (4.3) and (4.4), we have $\tilde{\mu}_1 \in \tilde{W}_1$. Similarly, we can prove that $\tilde{\mu}_2 \in \tilde{W}_2$. This ends our proof. \square

THEOREM 4.2. *Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems with $\text{supp}(Y) = Y$ and $\tilde{\pi} : (\mathcal{M}(X), G) \rightarrow (\mathcal{M}(Y), G)$ be the induced map of π . Suppose π has rel-u.p.e., then $\tilde{\pi}$ also has rel-u.p.e.*

Proof. Assume that π has rel-u.p.e. To show $\tilde{\pi}$ has rel-u.p.e., it suffices to prove that $R_{\tilde{\pi}} \setminus \Delta(\mathcal{M}(X)) \subseteq E(\mathcal{M}(X), G|\tilde{\pi})$. Let $(\mu_1, \mu_2) \in R_{\tilde{\pi}} \setminus \Delta(\mathcal{M}(X))$ and \tilde{V}_1, \tilde{V}_2 be two

disjoint open subsets of $\mathcal{M}(X)$ with $\mu_i \in \tilde{V}_i$ for $i \in [2]$. By Lemma 4.1, there exist $n \in \mathbb{N}$ and $(\mu'_1, \mu'_2) \in R_{\tilde{\pi}_n} \cap (\tilde{V}_1 \times \tilde{V}_2)$. Notice that, since π has rel-u.p.e., by Theorem 3.5, $\tilde{\pi}_n$ has rel-u.p.e. Then $\{\tilde{V}_1 \cap \mathcal{M}_n(X), \tilde{V}_2 \cap \mathcal{M}_n(X)\}$ is independent with respect to $\tilde{\pi}_n$, which implies $\{\tilde{V}_1, \tilde{V}_2\}$ is independent with respect to $\tilde{\pi}$. This ends our proof. \square

We note that for any non-empty finite subsets A, H of \mathbb{N} with $A \subseteq H$ and $S \subseteq \{1, 2\}^H$, one can find $S_0 \subset S$ with $|S_0| \geq |S|/2^{|H|-|A|}$ such that for every $\sigma_1 \neq \sigma_2 \in S_0$, there exists $a \in A$ with

$$\sigma_1(a) \neq \sigma_2(a). \tag{4.5}$$

In fact, if we let $\mathcal{W} = S|_A$, then $|\mathcal{W}| \geq |S|/2^{|H|-|A|}$. For each $w \in \mathcal{W}$, there exists $\sigma_w \in S$ such that $\sigma_w|_A = w$. Put $S_0 := \{\sigma_w : w \in \mathcal{W}\} \subseteq S$. Then $|S_0| = |\mathcal{W}| \geq |S|/2^{|H|-|A|}$, and for every $\sigma_1 \neq \sigma_2 \in S_0$, one has $\sigma_1|_A \neq \sigma_2|_A$.

THEOREM 4.3. *Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems and $\tilde{\pi} : (\mathcal{M}(X), G) \rightarrow (\mathcal{M}(Y), G)$ be the induced map of π . If $\tilde{\pi}$ has rel-u.p.e., then so does π .*

Proof. Assume that $\tilde{\pi}$ has rel-u.p.e. To show π has rel-u.p.e., we shall show that $R_\pi \setminus \Delta(X) \subseteq E(X, G|\pi)$. Let $(x_1, x_2) \in R_\pi \setminus \Delta(X)$, V_1, V_2 be two non-empty disjoint open subsets of X with $x_i \in V_i$ for $i \in [2]$. By Corollary 3.3, it is sufficient to show that (V_1, V_2) is independent with respect to π .

Take $\epsilon \in (0, \frac{1}{2})$ with

$$2^{1-\epsilon^2} \cdot (1 - \epsilon^2)^{(1-\epsilon^2)} \cdot (\epsilon^2)^{(\epsilon^2)} > 1. \tag{4.6}$$

We set

$$\tilde{V}_i = \{\mu \in \mathcal{M}(X) : \mu(V_i) > 1 - \epsilon^4\} \tag{4.7}$$

for $i \in [2]$. Clearly, $\delta_{x_i} \in \tilde{V}_i$. Since $(\delta_{x_1}, \delta_{x_2}) \in R_{\tilde{\pi}}$ and $\tilde{\pi}$ has rel-u.p.e., $(\tilde{V}_1, \tilde{V}_2)$ is independent with respect to $\tilde{\pi}$. That is, there exists $c > 0$ such that for every $F \in \mathcal{F}(G)$, there exists an independence set $E \subseteq F$ of $(\tilde{V}_1, \tilde{V}_2)$ with respect to $\tilde{\pi}$ with $|E| > c|F|$.

Fix an $F \in \mathcal{F}(G)$ and an independence set $E \subseteq F$ of $(\tilde{V}_1, \tilde{V}_2)$ with respect to $\tilde{\pi}$ with $|E| > c|F|$. Then there exists $v \in \mathcal{M}(Y)$, such that for every $\sigma \in \{1, 2\}^E$,

$$\tilde{V}_\sigma := \left(\bigcap_{g \in E} g^{-1} \tilde{V}_{\sigma(g)} \right) \cap \tilde{\pi}^{-1}(v) \neq \emptyset. \tag{4.8}$$

For every $\sigma \in \{1, 2\}^E$, we take $\mu_\sigma \in \tilde{V}_\sigma$. Then $\mu_\sigma \in g^{-1} \tilde{V}_{\sigma(g)}$ for every $g \in E$ and $\sigma \in \{1, 2\}^E$, which implies $\mu_\sigma(g^{-1}V_\sigma) > 1 - \epsilon^4$ for every $g \in E$ and $\sigma \in \{1, 2\}^E$. Thus,

$$\int_X \frac{1}{|E|} \sum_{g \in E} 1_{g^{-1}V_\sigma}(x) d\mu_\sigma = \frac{1}{|E|} \sum_{g \in E} \mu_\sigma(g^{-1}V_\sigma) > 1 - \epsilon^4$$

and $\mu_\sigma(\tilde{X}_\sigma) > 1 - \epsilon^2$ for every $\sigma \in \{1, 2\}^E$, where

$$\tilde{X}_\sigma = \left\{ x \in X : \frac{1}{|E|} \sum_{g \in E} 1_{g^{-1}V_\sigma}(x) > 1 - \epsilon^2 \right\}. \tag{4.9}$$

By the inner regular of measure, we can find a closed subset

$$X_\sigma \subseteq \tilde{X}_\sigma \quad \text{with} \quad \mu_\sigma(X_\sigma) > 1 - \epsilon^2 \tag{4.10}$$

for every $\sigma \in \{1, 2\}^E$. Since π is continuous, for every $\sigma \in \{1, 2\}^E$, we have

$$Y_\sigma := \pi(X_\sigma) \tag{4.11}$$

is a closed subset of Y and

$$\nu(Y_\sigma) = \tilde{\pi} \mu_\sigma(Y_\sigma) \geq \mu_\sigma(X_\sigma) > 1 - \epsilon^2.$$

Then

$$\int_Y \frac{1}{2^{|E|}} \sum_{\sigma \in \{1,2\}^E} 1_{Y_\sigma}(y) \, d\nu > 1 - \epsilon^2.$$

Put

$$Y' := \left\{ y \in Y : \frac{1}{2^{|E|}} \sum_{\sigma \in \{1,2\}^E} 1_{Y_\sigma}(y) > 1 - \epsilon \right\}, \tag{4.12}$$

then $\nu(Y') > 1 - \epsilon > \frac{1}{2}$.

Now, we fix a point $y_0 \in Y'$ and set

$$\mathcal{E} := \{ \sigma \in \{1, 2\}^E : y_0 \in Y_\sigma \}. \tag{4.13}$$

Then $|\mathcal{E}| > (1 - \epsilon) \cdot 2^{|E|}$ by (4.12). For any $\sigma \in \mathcal{E}$, by (4.13), (4.11), (4.10) and (4.9), there is $x_\sigma \in X_\sigma$ with

$$\frac{1}{|E|} \sum_{g \in E} 1_{g^{-1}V_{\sigma(g)}}(x_\sigma) > 1 - \epsilon^2$$

such that $\pi(x_\sigma) = y_0$. For every $\sigma \in \mathcal{E}$, we set

$$A(\sigma) = \{ g \in E : x_\sigma \in g^{-1}V_{\sigma(g)} \},$$

then $|A(\sigma)| > (1 - \epsilon^2)|E|$. Now we define

$$\Omega := \{ H \subseteq E : |H| = \lfloor (1 - \epsilon^2) \cdot |E| \rfloor \}$$

and

$$\mathcal{Q}(H) = \{ \sigma \in \mathcal{E} : H \subseteq \{ g \in E : gx_\sigma \in V_{\sigma(g)} \} \}$$

for every $H \in \Omega$. Then $|\Omega| = \binom{|E|}{\lfloor (1-\epsilon^2) \cdot |E| \rfloor}$ and $\bigcup_{H \in \Omega} \mathcal{Q}(H) = \mathcal{E}$. Thus, there exists $H_0 \in \Omega$ such that $|\mathcal{Q}(H_0)| \geq |\mathcal{E}|/|\Omega| \geq (1 - \epsilon)2^{|E|}/\binom{|E|}{\lfloor (1-\epsilon^2) \cdot |E| \rfloor}$. By (4.5), we can choose $S \subseteq \mathcal{Q}(H_0)$ such that

$$|S| \geq \frac{(1 - \epsilon)2^{|E|}}{2^{|E| - \lfloor (1-\epsilon^2) \cdot |E| \rfloor} \cdot \binom{|E|}{\lfloor (1-\epsilon^2) \cdot |E| \rfloor}} \tag{4.14}$$

and for any $\sigma' \neq \sigma'' \in S$, there exists $g \in H_0$ that satisfies $\sigma'(g) \neq \sigma''(g)$. That is, $|S|_{H_0} = |S|$. Let $t = 1 - \epsilon^2$ and $\lambda = \log_2(2^t \cdot t^t \cdot (1 - t)^{(1-t)}) > 0$. Then by Stirling's

formula, when $|E|$ is large enough, one has

$$\begin{aligned} |S|_{H_0} &\approx 2^{|E|-1} \cdot \sqrt{2\pi t(1-t)^{|E|}} \cdot t^{|E|} \cdot (1-t)^{(1-t)^{|E|}} \\ &\geq 2^{|E|-2} \cdot \sqrt{2\pi t(1-t)^{|E|}} \cdot t^{|E|} \cdot (1-t)^{(1-t)^{|E|}} \\ &\geq (2^t \cdot t^t \cdot (1-t)^{(1-t)^{|E|}}) > 2^{\lambda|E|}. \end{aligned}$$

By Lemma 3.4, there exists a subset $H_1 \subseteq H_0$ with $|H_1| > d|H_0|$ such that $S|_{H_1} = \{1, 2\}^{H_1}$, where d is a positive constant independent with E when $|E|$ is large enough. By Remark 3.1, $(\mathcal{V}_1, \mathcal{V}_2)$ is independent with respect to π . This ends our proof. \square

5. π is open if and only if $\tilde{\pi}$ is open

In this section, we will prove Theorem 1.2. In fact, we have the following result.

THEOREM 5.1. *Let $\pi : X \rightarrow Y$ be a surjective continuous map between two compact metrizable spaces, $\tilde{\pi} : \mathcal{M}(X) \rightarrow \mathcal{M}(Y)$ be the induced map of π and $\tilde{\pi}_n : \mathcal{M}_n(X) \rightarrow \mathcal{M}_n(Y)$ be the restriction of $\tilde{\pi}$ on $\mathcal{M}_n(X)$. Then the following are equivalent:*

- (1) π is open;
- (2) $\tilde{\pi}$ is open;
- (3) $\tilde{\pi}_n$ is open for each $n \in \mathbb{N}$;
- (4) $\tilde{\pi}_n$ is open for some $n \in \mathbb{N}$.

Proof. (3) \Rightarrow (4) is trivial. We will show (2) \Rightarrow (1), (4) \Rightarrow (1), (1) \Rightarrow (3) and (1) \Rightarrow (2). Fix compatible metrics ρ_X for X and ρ_Y for Y .

(2) \Rightarrow (1). Suppose that $\tilde{\pi}$ is open. For every non-empty open subset U of X , we shall show that $\pi(U)$ is an open subset of Y . That is, for every $y \in \pi(U)$, there exists $r > 0$ such that $B_{\rho_Y}(y, r) \subseteq \pi(U)$.

Now fix $y_0 \in \pi(U)$. Since U is open, there exist $x_0 \in U$ and $\delta > 0$ with $\pi(x_0) = y_0$ and $\overline{B_{\rho_X}(x_0, \delta)} \subseteq U$. Then by Urysohn’s lemma, there exists a continuous map $f : X \rightarrow [0, 1]$ with $f(z) = 1$ when $z \in B_{\rho_X}(x_0, \delta/2)$ and $f(z) = 0$ when $z \in X \setminus B_{\rho_X}(x_0, \delta)$. We set

$$\tilde{U} := \left\{ \mu \in \mathcal{M}(X) : \int f \, d\mu > \frac{2}{3} \right\}.$$

Clearly, \tilde{U} is an open subset of $\mathcal{M}(X)$ and $\delta_{x_0} \in \tilde{U}$.

Since $\tilde{\pi}$ is open, $\tilde{\pi}(\tilde{U})$ is an open subset of $\mathcal{M}(Y)$. Note that $\delta_{y_0} = \tilde{\pi}(\delta_{x_0}) \in \tilde{\pi}(\tilde{U})$. Thus, there exists $r > 0$ such that

$$\{\delta_y : y \in B_{\rho_Y}(y_0, r)\} \subset \tilde{\pi}(\tilde{U}).$$

Then for every $y' \in B_{\rho_Y}(y_0, r)$, there exists $\mu_{y'} \in \tilde{U}$ such that $\tilde{\pi}(\mu_{y'}) = \delta_{y'}$. On the one hand, since $\mu_{y'}(\{\pi^{-1}(y')\}) = \delta_{y'}(\{y'\}) = 1$, we have

$$\text{supp}(\mu_{y'}) \subseteq \pi^{-1}(\{y'\}). \tag{5.1}$$

On the other hand, since $\mu_{y'} \in \tilde{U}$, we have $\int f \, d\mu_{y'} > \frac{2}{3}$. Thus,

$$\emptyset \neq \text{supp}(\mu_{y'}) \cap B_{\rho_X}(x_0, \delta) \subseteq \text{supp}(\mu_{y'}) \cap U.$$

By (5.1), we have $U \cap \pi^{-1}(\{y'\}) \neq \emptyset$. That is, $y' \in \pi(U)$. Then by the arbitrariness of $y' \in B_{\rho_Y}(y_0, r)$, one has $B_{\rho_Y}(y_0, r) \subseteq \pi(U)$. Thus, $\pi(U)$ is an open subset of Y and π is open.

(4) \Rightarrow (1). We assume that there exists $n \in \mathbb{N}$ such that $\tilde{\pi}_n$ is open. Let U be an open subset of X . We shall show that for every $y \in \pi(U)$, there exists $r > 0$ such that $y \in B_{\rho_Y}(y, r) \subseteq \pi(U)$.

Let $y \in \pi(U)$, there exists $x \in U$ with $\pi(x) = y$. We set

$$\tilde{U} = \mathcal{M}_n(X) \cap \{\mu \in \mathcal{M}(X) : \mu(U) > 0\}.$$

Here, \tilde{U} is an open subset of $\mathcal{M}_n(X)$ which contains δ_x . Since $\tilde{\pi}_n$ is open, $\tilde{\pi}_n(\tilde{U})$ is open which contains δ_y . Then there exists $r > 0$ such that $\{\delta_z : \rho_Y(z, y) < r\} \subseteq \tilde{\pi}_n(\tilde{U})$. Hence, for every $z \in B_{\rho_Y}(y, r)$, there exist $x_1, x_2, \dots, x_n \in X$ such that

$$\mu = \frac{1}{n} \sum_{i=1}^n \delta_{x_i} \in \tilde{U} \quad \text{and} \quad \tilde{\pi}_n(\mu) = \delta_z.$$

Then one has $\pi(x_i) = z$ for every $i \in [n]$. Since $\mu \in \tilde{U}$, there exists $i_0 \in [n]$ with $x_{i_0} \in U$. That is, $z = \pi(x_{i_0}) \in \pi(U)$. Hence, $B_{\rho_Y}(y, r) \subseteq \pi(U)$. This implies π is open.

(1) \Rightarrow (3). Now we assume that π is open. Let $n \in \mathbb{N}$ and \tilde{U} be an open subset of $\mathcal{M}_n(X)$. We shall show that for every $\nu \in \tilde{\pi}_n(\tilde{U}) \subseteq \mathcal{M}_n(Y)$, there exists an open neighbourhood of ν in $\mathcal{M}_n(Y)$ contained in $\tilde{\pi}_n(\tilde{U})$.

For any $\nu \in \tilde{\pi}_n(\tilde{U}) \subseteq \mathcal{M}_n(Y)$, there exist positive integers h, k_1, k_2, \dots, k_h with $\sum_{i \in [h]} k_i = n$ and pairwise distinct $y_1, y_2, \dots, y_h \in Y$ such that

$$\nu = \frac{1}{n} (k_1 \delta_{y_1} + k_2 \delta_{y_2} + \dots + k_h \delta_{y_h}).$$

Since $\nu \in \tilde{\pi}_n(\tilde{U})$, there exists $\mu \in \tilde{U} \subseteq \mathcal{M}_n(X)$ such that $\tilde{\pi}_n(\mu) = (1/n) \sum_{i=1}^h k_i \delta_{y_i}$. Then for every $i \in [h]$, there exist integers $\ell_i, m_{i,j}$, and points $x_{i,j} \in X$ for $j \in [\ell_i]$ satisfying:

- (a) $m_{i,1} + m_{i,2} + \dots + m_{i,\ell_i} = k_i$ for every $i \in [h]$;
- (b) $x_{i,1}, x_{i,2}, \dots, x_{i,\ell_i}$ are pairwise distinct and $\pi(x_{i,j}) = y_i$ for every $i \in [h]$ and $j \in [\ell_i]$;
- (c) $\mu = (1/n) \sum_{i \in [h]} \sum_{j \in [\ell_i]} m_{i,j} \delta_{x_{i,j}}$.

Since \tilde{U} is an open neighbourhood of μ , there exists $r_0 > 0$ such that if $z_{i,j}^1, z_{i,j}^2, \dots, z_{i,j}^{m_{i,j}} \in B_{\rho_X}(x_{i,j}, r_0)$ for every $i \in [h], j \in [\ell_i]$, then

$$\frac{1}{n} \sum_{i \in [h]} \sum_{j \in [\ell_i]} \left(\sum_{t \in [m_{i,j}]} \delta_{z_{i,j}^t} \right) \in \tilde{U}. \tag{5.2}$$

Note that y_1, y_2, \dots, y_h are pairwise distinct, then there exists $\delta > 0$ such that $\{B_{\rho_Y}(y_i, \delta)\}_{i \in [h]}$ are pairwise disjoint. By item (b) and the continuity of π , there exists $r \in (0, r_0)$ such that

$$\pi(B_{\rho_X}(x_{i,j}, r)) \subseteq B_{\rho_X}(y_i, \delta) \quad \text{and} \quad B_{\rho_X}(x_{i,t}, r) \cap B_{\rho_X}(x_{i,j}, r) = \emptyset \tag{5.3}$$

for every $i \in [h]$ and different $j, t \in [\ell_i]$.

Since π is open, $\bigcap_{j=1}^{\ell_i} \pi(B_{\rho_X}(x_{i,j}, r))$ for every $i \in [h]$ is open. We set

$$\tilde{V} := \left\{ \tau \in \mathcal{M}_n(Y) : \tau \left(\bigcap_{j=1}^{\ell_i} \pi(B_{\rho_X}(x_{i,j}, r)) \right) > \frac{k_i}{n} - \frac{1}{2n}, i \in [h] \right\}.$$

It is an open subset of $\mathcal{M}_n(Y)$. Moreover, for every $i_0 \in [h]$,

$$\begin{aligned} \nu \left(\bigcap_{j=1}^{\ell_{i_0}} \pi(B_{\rho_X}(x_{i_0,j}, r)) \right) &= \frac{1}{n} \sum_{i \in [h]} k_i \delta_{y_i} \left(\bigcap_{j=1}^{\ell_{i_0}} \pi(B_{\rho_X}(x_{i_0,j}, r)) \right) \\ &= \frac{1}{n} k_{i_0} \delta_{y_{i_0}} \left(\bigcap_{j=1}^{\ell_{i_0}} \pi(B_{\rho_X}(x_{i_0,j}, r)) \right) \\ &= \frac{1}{n} k_{i_0} > \frac{k_{i_0}}{n} - \frac{1}{2n}. \end{aligned}$$

Thus, $\nu \in \tilde{V}$. Next, we shall show that $\tilde{V} \subseteq \tilde{\pi}_n(\tilde{U})$.

Now fix any $\tau \in \tilde{V} \subseteq \mathcal{M}_n(Y)$. We have $\tau = (1/n) \sum_{s=1}^n \delta_{u_s}$ for some $u_s \in Y$. For every $i \in [h]$, we set

$$L(i) := \left\{ s \in [n] : u_s \in \bigcap_{j=1}^{\ell_i} \pi(B_{\rho_X}(x_{i,j}, r)) \right\}. \tag{5.4}$$

By $\tau \in \tilde{V}$, one has

$$|L(i)| = n \cdot \tau \left(\bigcap_{j=1}^{\ell_i} \pi(B_{\rho_X}(x_{i,j}, r)) \right) > k_i - \frac{1}{2} \tag{5.5}$$

for every $i \in [h]$. Since $|L(i)| \in \mathbb{N}$, by (5.5), $|L(i)| \geq k_i$. We note that $L(i), i \in [h]$ are pairwise disjoint since $\bigcap_{j=1}^{\ell_i} \pi(B_{\rho_X}(x_{i,j}, r)), i \in [h]$ are pairwise disjoint. Moreover, by $\sum_{i \in [h]} k_i = n$, one has $|L(i)| = k_i$ for every $i \in [h]$. Hence,

$$\bigcup_{i \in [h]} L(i) = \bigsqcup_{i \in [h]} L(i) = [n] \quad \text{and} \quad \tau = \frac{1}{n} \sum_{i \in [h]} \left(\sum_{s \in L(i)} \delta_{u_s} \right). \tag{5.6}$$

For every $i \in [h]$, since $|L(i)| = k_i \stackrel{(a)}{=} \sum_{j \in [\ell_i]} m_{i,j}$, we can rewrite $L(i) = \{s_1, s_2, \dots, s_{k_i}\}$. For every $i \in [h]$ and $j \in [\ell_i]$, we denote $R_i(j) = \sum_{t=1}^j m_{i,t}$ and $R_i(0) = 0$. Then $R_i(\ell_i) = k_i$. By (5.4), for every $j \in [\ell_i]$ and integer q with $R_i(j-1) + 1 \leq q \leq R_i(j)$, there exists $x'_{i,q} \in B(x_{i,j}, r)$ such that $\pi(x'_{i,q}) = u_{s_q}$. Then by (5.2), one has

$$\mu' := \frac{1}{n} \sum_{i \in [h]} \sum_{j \in [\ell_i]} \sum_{q=R_i(j-1)+1}^{R_i(j)} \delta_{x'_{i,q}} \in \tilde{U}$$

and

$$\begin{aligned} \tilde{\pi}_n(\mu') &= \frac{1}{n} \sum_{i \in [h]} \sum_{j \in [\ell_i]} \sum_{q=R_i(j-1)+1}^{R_i(j)} \delta_{u_{sq}} = \frac{1}{n} \sum_{i \in [h]} \sum_{q \in [k_i]} \delta_{u_{sq}} \\ &= \frac{1}{n} \sum_{i \in [h]} \sum_{s \in L(i)} \delta_{u_s} \stackrel{(5.6)}{=} \tau. \end{aligned}$$

This implies $\tilde{V} \subset \tilde{\pi}_n(\tilde{U})$. Hence, $\tilde{\pi}_n(\tilde{U})$ is an open subset of $\mathcal{M}_n(Y)$ and $\tilde{\pi}_n$ is open.

(1) \Rightarrow (2). Now we assume that π is open. Let \tilde{U} be an open subset of $\mathcal{M}(X)$. We shall show $\tilde{\pi}(\tilde{U})$ is open in $\mathcal{M}(Y)$.

For every $v \in \tilde{\pi}(\tilde{U})$, there exists $\mu \in \tilde{U}$ such that $v = \tilde{\pi}(\mu)$. Next we shall show that there exists $\delta > 0$ small enough such that if we set

$$\tilde{V} := \{\tau \in \mathcal{M}(Y) : d_P(v, \tau) < \delta\},$$

where

$$d_P(\tau, v) := \inf\{\delta > 0 : \tau(A) \leq v(A^\delta) + \delta \text{ and } v(A) \leq \tau(A^\delta) + \delta \text{ for all } A \in \mathcal{B}_Y\},$$

then \tilde{V} is an open neighbourhood of v contained in $\tilde{\pi}(\tilde{U})$.

Since \tilde{U} is open, by Proposition 2.2, there exist $k \in \mathbb{N}$ and an open set of the form $\mathbb{W}(U_1, U_2, \dots, U_k; \eta_1, \eta_2, \dots, \eta_k)$ of $\mathcal{M}(X)$, where U_1, U_2, \dots, U_k are disjoint non-empty open subsets of X and $\eta_1, \eta_2, \dots, \eta_k$ are positive real numbers with $\eta_1 + \eta_2 + \dots + \eta_k < 1$, such that

$$\mu \in \mathbb{W}(U_1, U_2, \dots, U_k; \eta_1, \eta_2, \dots, \eta_k) \subset \overline{\mathbb{W}(U_1, U_2, \dots, U_k; \eta_1, \eta_2, \dots, \eta_k)} \subset \tilde{U}.$$

For any $t_1, t_2 \in \{0, 1\}^{[k]}$, we denote $t_1 > t_2$ if $t_1 \neq t_2$ and $t_1(i) \geq t_2(i)$ for every $i \in [k]$. For every $\sigma \in \{0, 1\}^{[k]}$, we set

$$V_\sigma := \bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} \pi(U_i), \quad V'_\sigma := V_\sigma \setminus \bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} V_\alpha$$

and

$$\mathcal{E} := \{t \in \{0, 1\}^{[k]} : v(V'_t) > 0\}. \tag{5.7}$$

Recall that for any subset A of Y and $a > 0$, we denote $A^a = \{y \in Y : \rho_Y(y, A) < a\}$, where ρ_Y is the compatible metric on Y . For every $i \in [k]$, since π is open and U_i is open in X , then $\pi(U_i)$ is an open subset of Y . Then by inner regularity, there exist $\varepsilon > 0$ small enough, $\delta \in (0, \varepsilon)$ and compact subsets C_i of Y for $i \in [k]$ such that:

- (c1) $\mu(U_i) > \eta_i + 6^k \varepsilon$ for every $i \in [k]$;
- (c2) $v(V'_\sigma) > 5k\varepsilon$, for every $\sigma \in \mathcal{E}$;
- (c3) $C_i \subseteq C_i^\delta \subseteq C_i^{2\delta} \subseteq \pi(U_i)$ for every $i \in [k]$;
- (c4) $v(C_i) > v(\pi(U_i)) - \varepsilon$ for $i \in [k]$.

Now we set

$$\tilde{V} := \{\tau \in \mathcal{M}(Y) : d_P(v, \tau) < \delta\}.$$

Clearly, \tilde{V} is an open subset of $\mathcal{M}(Y)$ containing ν . Now it is sufficient to prove that $\tilde{V} \subset \tilde{\pi}(\tilde{U})$.

For every $\sigma \in \{0, 1\}^{[k]}$, we set

$$C_\sigma(\delta) := \bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} C_i^\delta \quad \text{and} \quad C'_\sigma := C_\sigma(\delta) \setminus \bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} C_\alpha(\delta).$$

Then for every $\sigma \in \{0, 1\}^{[k]}$, by items (c3) and (c4), we have

$$\begin{aligned} \nu(V_\sigma) &= \nu\left(\bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} \pi(U_i)\right) \\ &\stackrel{(c3)}{=} \nu\left(\bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} ((\pi(U_i) \setminus C_i) \cup C_i)\right) \stackrel{(c4)}{\leq} \nu\left(\bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} C_i\right) + k\varepsilon. \end{aligned} \tag{5.8}$$

We note that for any $t_1 \neq t_2 \in \{0, 1\}^{[k]}$, one has $C'_{t_1} \cap C'_{t_2} = \emptyset$. In fact, if we define $t_1 \vee t_2 \in \{0, 1\}^{[k]}$ by

$$(t_1 \vee t_2)(i) = \max\{t_1(i), t_2(i)\}$$

for every $i \in [k]$, then it is clear that $t_1 \vee t_2 > t_1$ or $t_1 \vee t_2 > t_2$. Without loss of generality, we can assume $t_1 \vee t_2 > t_1$, then $C'_{t_1} \subseteq C_{t_1}(\delta) \setminus C_{t_1 \vee t_2}(\delta)$. However,

$$C'_{t_1} \cap C'_{t_2} \subseteq C_{t_1}(\delta) \cap C_{t_2}(\delta) = C_{t_1 \vee t_2}(\delta).$$

Hence, $C'_{t_1} \cap C'_{t_2} = \emptyset$.

Now for any fixed $\tau \in \tilde{V}$, we shall show $\tau \in \tilde{\pi}(\tilde{U})$. By $d_P(\nu, \tau) < \delta$, one has $\tau(A^\delta) \geq \nu(A) - \delta$ for every $A \in \mathcal{B}_Y$. Then for every $\sigma \in \mathcal{E}$,

$$\begin{aligned} \tau(C_\sigma(\delta)) &= \tau\left(\bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} C_i^\delta\right) \geq \tau\left(\left(\bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} C_i\right)^\delta\right) \\ &\geq \nu\left(\bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} C_i\right) - \delta \stackrel{(5.8)}{\geq} \nu(V_\sigma) - k\varepsilon - \delta. \end{aligned} \tag{5.9}$$

Moreover, for every $\sigma \in \{0, 1\}^{[k]}$,

$$\begin{aligned} \left(\bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} C_\alpha(\delta)\right)^\delta &= \bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} (C_\alpha(\delta))^\delta = \bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} \left(\bigcap_{\substack{i \in [k] \\ \alpha(i)=1}} C_i^\delta\right)^\delta \\ &\subseteq \left(\bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} \left(\bigcap_{\substack{i \in [k] \\ \alpha(i)=1}} C_i^{2\delta}\right)\right) \stackrel{(c3)}{\subseteq} \left(\bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} \left(\bigcap_{\substack{i \in [k] \\ \alpha(i)=1}} \pi(U_i)\right)\right) \\ &= \bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} V_\alpha. \end{aligned} \tag{5.10}$$

Since $d_P(\nu, \tau) < \delta$, one has

$$\tau(A) \leq \nu(A^\delta) + \delta \quad \text{for every } A \in \mathcal{B}_Y. \tag{5.11}$$

Note that for every $\alpha, \sigma \in \{0, 1\}^{[k]}$ with $\alpha > \sigma$, one has $C_\alpha(\delta) \subseteq C_\sigma(\delta)$ and $V_\alpha \subseteq V_\sigma$. Then for every $\sigma \in \mathcal{E}$,

$$\begin{aligned} \tau(C'_\sigma) &= \tau(C_\sigma(\delta)) - \tau\left(\bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} C_\alpha(\delta)\right) \\ &\stackrel{(5.9)}{\geq} \nu(V_\sigma) - k\varepsilon - \delta - \tau\left(\bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} C_\alpha(\delta)\right) \\ &\stackrel{(5.11)}{\geq} \nu(V_\sigma) - k\varepsilon - \delta - \nu\left(\left(\bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} C_\alpha(\delta)\right)^\delta\right) - \delta \\ &\stackrel{(5.10)}{\geq} \nu(V_\sigma) - k\varepsilon - 2\delta - \nu\left(\bigcup_{\substack{\alpha \in \{0,1\}^{[k]} \\ \alpha > \sigma}} V_\alpha\right) \\ &= \nu(V'_\sigma) - k\varepsilon - 2\delta \geq \nu(V'_\sigma) - 3k\varepsilon > 0. \end{aligned} \tag{5.12}$$

By $\overline{\bigcup_{n \in \mathbb{N}} \mathcal{M}_n(Y)} = \mathcal{M}(Y)$, there exist $\tau_n = (1/n) \sum_{j=1}^n \delta_{y_{n,j}} \in \mathcal{M}_n(Y)$ for $n \in \mathbb{N}$ and some $y_{n,j} \in Y, j \in [n]$, such that $\tau_n \rightarrow \tau$ as $n \rightarrow \infty$. Moreover, since \tilde{V} is open in $\mathcal{M}(Y)$, we can find $N_0 \in \mathbb{N}$ such that $\tau_n \in \tilde{V}$ for $n \geq N_0$.

Let $n \geq N_0$. For every $\sigma \in \{0, 1\}^{[k]}$, we set

$$S^n_\sigma := \{h \in [n] : y_{n,h} \in C'_\sigma\}.$$

Since $\tau_n \in \tilde{V}$, by (5.12) and recall that for any $t_1 \neq t_2 \in \{0, 1\}^{[k]}$, one has $C'_{t_1} \cap C'_{t_2} = \emptyset$, then:

- (i) $S^n_{t_1} \cap S^n_{t_2} = \emptyset$ for any $t_1 \neq t_2 \in \{0, 1\}^{[k]}$;
- (ii) $|S^n_\sigma| \geq n(\nu(V'_\sigma) - 3k\varepsilon)$ for every $\sigma \in \mathcal{E}$, where \mathcal{E} is defined as (5.7).

Now, for every $\sigma \in \{0, 1\}^{[k]}$ and $i \in [k]$, we set

$$U_{i,\sigma} := U_i \cap \pi^{-1}(V'_\sigma) \quad \text{and} \quad a_{i,\sigma} := \mu(U_{i,\sigma}). \tag{5.13}$$

Fix any $\sigma \in \{0, 1\}^{[k]}$. We can rewrite $\{i \in [k] : \sigma(i) = 1\}$ as $\{i_1 < i_2 < \dots < i_q\}$ for some $q \in \mathbb{N}$. For i_1 , we choose arbitrarily a subset S^n_{σ,i_1} of S^n_σ with $|S^n_{\sigma,i_1}| = \lfloor a_{i_1,\sigma} / \sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell,\sigma} |S^n_\sigma| \rfloor$, where we note: $\frac{0}{0} = 0$. For i_2 , we choose arbitrarily a subset S^n_{σ,i_2} of $S^n_\sigma \setminus S^n_{\sigma,i_1}$ with $|S^n_{\sigma,i_2}| = \lfloor a_{i_2,\sigma} / \sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell,\sigma} |S^n_\sigma| \rfloor$. We continue inductively obtaining

$$S^n_{\sigma,i_j} \subseteq S^n_\sigma \setminus (S^n_{\sigma,i_1} \cup S^n_{\sigma,i_2} \cup \dots \cup S^n_{\sigma,i_{j-1}})$$

for $j = 3, 4, \dots, q - 1$, with $|S_{\sigma,i_j}^n| = \lfloor a_{i_j,\sigma} / \sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell,\sigma} |S_{\sigma}^n| \rfloor$. We set $S_{\sigma,i_q}^n = S_{\sigma}^n \setminus (\bigcup_{j=1}^{q-1} S_{\sigma,i_j}^n)$. Additionally, we note that

$$y_{n,h} \in C'_{\sigma} \subseteq \bigcap_{\substack{i \in [k] \\ \sigma(i)=1}} \pi(U_i) = \bigcap_{\ell=1}^q \pi(U_{i_{\ell}})$$

for every $h \in S_{\sigma}^n$. Then we have the following properties for $S_{\sigma,i}^n, i \in [k]$.

- (i*) $|S_{\sigma,i}^n| \geq \lfloor a_{i,\sigma} / \sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell,\sigma} |S_{\sigma}^n| \rfloor$ for every $i \in [k]$ with $\sigma(i) = 1$.
- (ii*) For every $i \in [k]$ with $\sigma(i) = 1$, if $h \in S_{\sigma,i}^n$, then there exists $x_{n,h}^{\sigma} \in U_i$ satisfying $\pi(x_{n,h}^{\sigma}) = y_{n,h}$.
- (iii*) $S_{\sigma,i'}^n \cap S_{\sigma,i''}^n = \emptyset$ for every $i' \neq i'' \in \{i \in [k] : \sigma(i) = 1\}$ and $\bigcup_{i \in [k], \sigma(i)=1} S_{\sigma,i}^n = S_{\sigma}^n$.

Since π is surjective, for every $h' \in S_0^n := [n] \setminus (\bigcup_{\sigma \in \{0,1\}^{[k]}} S_{\sigma}^n)$, there exists $x_{n,h'} \in X$ such that $\pi(x_{n,h'}) = y_{n,h'}$. Now we set

$$\begin{aligned} \mu_n &:= \frac{1}{n} \left(\sum_{\sigma \in \{0,1\}^{[k]}} \sum_{h \in S_{\sigma}^n} \delta_{x_{n,h}^{\sigma}} + \sum_{h' \in S_0^n} \delta_{x_{n,h'}} \right) \\ &\stackrel{(iii^*)}{=} \frac{1}{n} \left(\sum_{\sigma \in \{0,1\}^{[k]}} \sum_{\substack{i \in [k] \\ \sigma(i)=1}} \sum_{h \in S_{\sigma,i}^n} \delta_{x_{n,h}^{\sigma}} + \sum_{h' \in S_0^n} \delta_{x_{n,h'}} \right). \end{aligned} \tag{5.14}$$

Clearly, $\tilde{\pi}(\mu_n) = \tau_n$. We claim that $\mu_n(U_{i_0}) > \eta_{i_0}$ for every $i_0 \in [k]$ when n is sufficiently large. Once it is true, we have

$$\mu_n \in \mathbb{W}(U_1, U_2, \dots, U_k; \eta_1, \eta_2, \dots, \eta_k).$$

Then we can find a sequence $n_1 < n_2 < \dots$ such that $\lim_{i \rightarrow \infty} \mu_{n_i} = \mu'$ for some $\mu' \in \mathcal{M}(X)$. Thus,

$$\mu' \in \overline{\mathbb{W}(U_1, U_2, \dots, U_k; \eta_1, \eta_2, \dots, \eta_k)} \subset \tilde{U}$$

and $\tilde{\pi}(\mu') = \lim_{i \rightarrow \infty} \tilde{\pi}(\mu_{n_i}) = \lim_{i \rightarrow \infty} \tau_{n_i} = \tau$. By the arbitrariness of τ , one has $\tilde{V} \subseteq \tilde{\pi}(\tilde{U})$. This will end our proof.

Now, we shall show the claim: $\mu_n(U_{i_0}) > \eta_{i_0}$ for every $i_0 \in [k]$ when n is sufficiently large. To show that, for any fixed $i_0 \in \{1, 2, \dots, k\}$, we need the following facts.

Fact 1: $\sum_{\sigma \in \mathcal{E}, \sigma(i_0)=1} \mu(U_{i_0} \cap \pi^{-1}(V'_{\sigma})) = \mu(U_{i_0} \cap \bigcup_{\sigma \in \mathcal{E}, \sigma(i_0)=1} \pi^{-1}(V'_{\sigma}))$. In fact, for any $t_1 \neq t_2 \in \{0, 1\}^{[k]}$, if $y \in V'_{t_1} \cap V'_{t_2} \subseteq V_{t_1} \cap V_{t_2}$, then $y \in V_{t_1 \vee t_2}$. Since $t_1 \vee t_2 > t_1$ or t_2 , one has $y \notin V'_{t_1}$ or $y \notin V'_{t_2}$, which is a contradiction of $y \in V'_{t_1} \cap V'_{t_2}$. Hence, $V'_{t_1} \cap V'_{t_2} = \emptyset$. Then Fact 1 follows.

Fact 2: $\nu((\bigcup_{\sigma \in \mathcal{E}, \sigma(i_0)=1} V'_{\sigma}) \Delta (\bigcup_{\sigma \in \{0,1\}^{[k]}, \sigma(i_0)=1} V_{\sigma})) = 0$, where $A \Delta B$ denotes $(A \setminus B) \cup (B \setminus A)$ for every $A, B \in \mathcal{B}_Y$. In fact, it is clear that

$$\bigcup_{\substack{\sigma \in \mathcal{E} \\ \sigma(i_0)=1}} V'_{\sigma} \subseteq \bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V_{\sigma}. \tag{5.15}$$

Since $\sigma \in \{0, 1\}^{[k]} \setminus \mathcal{E}$ implies $\nu(V'_\sigma) = 0$, one has

$$\nu\left(\bigcup_{\substack{\sigma \in \mathcal{E} \\ \sigma(i_0)=1}} V'_\sigma\right) = \nu\left(\bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V'_\sigma\right). \tag{5.16}$$

Clearly, $\bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V_\sigma \supseteq \bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V'_\sigma$. Moreover, for any given $x \in \bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V_\sigma$, if we define σ' as

$$\sigma'(i) = \max\{t(i) : t \in \{0, 1\}^{[k]} \text{ with } x \in V_t\}$$

for every $i \in [k]$, then $\sigma'(i_0) = 1$ and $x \in V_{\sigma'} \subseteq \bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V'_\sigma$. Hence,

$$\bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V_\sigma = \bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V'_\sigma. \tag{5.17}$$

By (5.15), (5.16) and (5.17), Fact 2 holds.

Fact 3: For every $\sigma \in \mathcal{E}$, $\sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell, \sigma} \leq \nu(V'_\sigma)$. Note that U_1, U_2, \dots, U_k are disjoint. Then by (5.13), we have

$$\begin{aligned} \sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell, \sigma} &\stackrel{(5.13)}{=} \sum_{\ell \in [k], \sigma(\ell)=1} \mu(U_{\ell, \sigma}) \\ &\stackrel{(5.13)}{=} \sum_{\ell \in [k], \sigma(\ell)=1} \mu(U_\ell \cap \pi^{-1}(V'_\sigma)) = \mu\left(\left(\bigcup_{\ell \in [k], \sigma(\ell)=1} U_\ell\right) \cap \pi^{-1}(V'_\sigma)\right) \\ &\leq \mu(\pi^{-1}(V'_\sigma)) = \nu(V'_\sigma). \end{aligned}$$

Thus, Fact 3 holds.

Now by Facts 1–3, we have

$$\begin{aligned} \sum_{\sigma \in \mathcal{E}, \sigma(i_0)=1} a_{i_0, \sigma} &\stackrel{(5.13)}{=} \sum_{\sigma \in \mathcal{E}, \sigma(i_0)=1} \mu(U_{i_0} \cap \pi^{-1}V'_\sigma) \\ &\stackrel{(\text{Fact 1})}{=} \mu\left(U_{i_0} \cap \bigcup_{\sigma \in \mathcal{E}, \sigma(i_0)=1} \pi^{-1}(V'_\sigma)\right) \\ &\stackrel{(\text{Fact 2})}{=} \mu\left(U_{i_0} \cap \pi^{-1}\left(\bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V_\sigma\right)\right). \end{aligned} \tag{5.18}$$

We define $t \in \{0, 1\}^{[k]}$ as $t(i_0) = 1$ and $t(i) = 0$ for each $i \in [k] \setminus \{i_0\}$. Then $\pi(U_{i_0}) = V_t \subseteq \bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V_\sigma$. Thus, $U_{i_0} \subseteq \pi^{-1}\left(\bigcup_{\substack{\sigma \in \{0,1\}^{[k]} \\ \sigma(i_0)=1}} V_\sigma\right)$ and by (5.18), we have

$$\sum_{\sigma \in \mathcal{E}, \sigma(i_0)=1} a_{i_0, \sigma} = \mu(U_{i_0}). \tag{5.19}$$

Then for any $n > N_0$, we have

$$\begin{aligned}
 \mu_n(U_{i_0}) &\stackrel{(5.14)}{\geq} \frac{1}{n} \sum_{\sigma \in \{0,1\}^{[k]}} \sum_{\substack{i \in [k] \\ \sigma(i)=1}} \sum_{h \in S_{\sigma,i}^n} \delta_{x_{n,h}^\sigma}(U_{i_0}) \geq \frac{1}{n} \sum_{\sigma \in \mathcal{E}} \sum_{\substack{i \in [k] \\ \sigma(i)=1}} \sum_{h \in S_{\sigma,i}^n} \delta_{x_{n,h}^\sigma}(U_{i_0}) \\
 &\stackrel{(ii^*)}{\geq} \frac{1}{n} \sum_{\substack{\sigma \in \mathcal{E} \\ \sigma(i_0)=1}} |S_{\sigma,i_0}^n| \stackrel{(i^*)}{\geq} \frac{1}{n} \sum_{\substack{\sigma \in \mathcal{E} \\ \sigma(i_0)=1}} \left[\frac{a_{i_0,\sigma}}{\sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell,\sigma}} |S_\sigma^n| \right] \\
 &\geq \frac{1}{n} \left(\sum_{\substack{\sigma \in \mathcal{E} \\ \sigma(i_0)=1}} \left(\frac{a_{i_0,\sigma}}{\sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell,\sigma}} |S_\sigma^n| \right) \right) - \frac{2^k}{n} \\
 &\stackrel{(ii)}{\geq} \frac{1}{n} \left(\sum_{\substack{\sigma \in \mathcal{E} \\ \sigma(i_0)=1}} \left(\frac{a_{i_0,\sigma}}{\sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell,\sigma}} n(v(V'_\sigma) - 3k\varepsilon) \right) \right) - \frac{2^k}{n} \\
 &\geq \sum_{\substack{\sigma \in \mathcal{E} \\ \sigma(i_0)=1}} \left(\frac{a_{i_0,\sigma}}{\sum_{\ell \in [k], \sigma(\ell)=1} a_{\ell,\sigma}} v(V'_\sigma) \right) - 2^k \cdot 3k\varepsilon - \frac{2^k}{n} \\
 &\stackrel{(\text{Fact } 3)}{\geq} \sum_{\substack{\sigma \in \mathcal{E} \\ \sigma(i_0)=1}} a_{i_0,\sigma} - 2^k \cdot 3k\varepsilon - \frac{2^k}{n} \stackrel{(5.19)}{=} \mu(U_{i_0}) - 2^k \cdot 3k\varepsilon - \frac{2^k}{n}.
 \end{aligned}$$

Then by letting $n \rightarrow \infty$, for every $i_0 \in [k]$ since $\mu(U_{i_0}) > \eta_{i_0} + 6^k \varepsilon$ by (c1), we have $\mu_n(U_{i_0}) > \eta_{i_0}$. This ends the proof of the claim. □

Acknowledgements. The authors would like to thank Prof. Wen Huang, Prof. Hanfeng Li, Dr Yixiao Qiao and Dr Lei Jin for their useful comments and suggestions. K.L. is supported by the China Postdoctoral Science Foundation (No. 2022M710527).

A. Appendix. Proof of Theorem 2.3

Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems. For any $n \in \mathbb{N}$ and a tuple $\mathcal{V} = (V_1, V_2, \dots, V_n)$ of subsets of X , recall that we denote by $\mathcal{P}_\mathcal{V}^\pi$ the set of all independence sets of \mathcal{V} with respect to π .

Identifying subsets of G with elements of $\{0, 1\}^G$ by taking indicator functions, we may think of $\mathcal{P}_\mathcal{V}^\pi$ as a subset of $\{0, 1\}^G$. Endow $\{0, 1\}^G$ with the shift given by

$$(s\sigma)(t) = \sigma(ts)$$

for all $\sigma \in \{0, 1\}^G$ and $s, t \in G$. It is clear that $\mathcal{P}_\mathcal{V}^\pi$ is shift-invariant. Moreover, when V_1, V_2, \dots, V_n are closed subsets of X , $\mathcal{P}_\mathcal{V}^\pi$ is also closed in $\{0, 1\}^G$.

We say a closed and shift-invariant subset $\mathcal{P} \subseteq \{0, 1\}^G$ has positive density if there exists constant $c > 0$ such that for every non-empty subset F of G , there exists $I \in \mathcal{P}$ with $I \subseteq F$ such that $|I| > c|F|$. Then by Corollary 3.3, we immediately have the following property.

PROPOSITION A.1. *Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems, $(x_1, x_2) \in X \times X \setminus \Delta(X)$. Then $(x_1, x_2) \in E(X, G|\pi)$ if and only if for any disjoint open subsets V_1, V_2 of X with $x_i \in V_i$ for $i = 1, 2$, $\mathcal{P}_{\{V_1, V_2\}}^\pi$ has positive density.*

The following lemma is useful.

LEMMA A.2. [25, Lemma 12.6] *Let A be a closed subset of X . Then $\mathcal{P}_A := \{I \subseteq G : \bigcap_{g \in I} g^{-1}A \neq \emptyset\}$ has positive density if and only if there exists $\mu \in \mathcal{M}(X, G)$ with $\mu(A) > 0$.*

The following lemma is proved when $G = \mathbb{Z}$ in [19, Proposition 3.9]. We omit the proof.

LEMMA A.3. *Let $\pi : (X, G) \rightarrow (Z, G)$, $\pi_1 : (X, G) \rightarrow (Y, G)$ and $\pi_2 : (Y, G) \rightarrow (Z, G)$ be three factor maps such that $\pi = \pi_2 \cdot \pi_1$. Then π has rel-u.p.e. implies π_2 has rel-u.p.e.*

For a factor map $\pi : (X, \mathbb{Z}) \rightarrow (Y, \mathbb{Z})$ between two \mathbb{Z} -systems, the authors in [19] proved that if π has rel-u.p.e., then $\text{supp}(Y) = Y$ implies $\text{supp}(X) = X$ (see [19, Theorem 5.4]). For discrete countable amenable group G , we have the same result.

PROPOSITION A.4. *Let $\pi : (X, G) \rightarrow (Y, G)$ be a factor map between two G -systems. If π has rel-u.p.e. and $\text{supp}(Y) = Y$, then $\text{supp}(X) = X$.*

Proof. Assume that $\text{supp}(X) \neq X$, then there exist $x_1 \in X$ and an open neighbourhood V of x_1 such that $V \cap \text{supp}(X) = \emptyset$. Let $U = \bigcup_{g \in G} g^{-1}V$, then U is open and $\mu(U) = 0$ for every $\mu \in \mathcal{M}(X, G)$. Thus, $\text{supp}(X) \subseteq U^c$, where $U^c = X \setminus U$.

Let $y = \pi(x_1)$. We note that $\pi^{-1}\{y\} \cap U^c \neq \emptyset$. In fact, since $\text{supp}(Y) = Y$, there exists $v \in \mathcal{M}(Y, G)$ such that $y \in \text{supp}(v)$. Then there exists $\tilde{\mu} \in \mathcal{M}(X, G)$ such that $\tilde{\pi}(\tilde{\mu}) = v$. If $\pi^{-1}\{y\} \subseteq U$, there exists $\delta > 0$ such that $\pi^{-1}B(y, \delta) \subseteq U$. Then $v(B(y, \delta)) = \tilde{\mu}(\pi^{-1}B(y, \delta)) = 0$. This contradicts $y \in \text{supp}(v)$. Thus, there exists $x_2 \in U^c$ such that $\pi(x_2) = y$.

By Urysohn's lemma, there exists continuous function $f : X \rightarrow [0, 1]$ such that $f(x_1) = 0$ and $f(x) = 1$ for any $x \in U^c$. We set

$$F : X \rightarrow [0, 1]^G \text{ by } (F(x))(g) = f(gx).$$

Consider the G -action on $[0, 1]^G$ defined by $(g\omega)(h) = \omega(hg)$ for every $\omega \in [0, 1]^G$ and $g, h \in G$. We define a factor map

$$\phi : (X, G) \rightarrow ([0, 1]^G \times Y, G) \text{ by } \phi(x) = (F(x), \pi(x)).$$

Let $W = \phi(X)$ and $\pi_2 : (W, G) \rightarrow (Y, G)$ be the projection map to the second coordinate. Then $\pi = \pi_2 \circ \phi$. By Proposition A.3, π_2 has rel-u.p.e. Note that $\pi_2(\phi(x_1)) = \pi(x_1) = \pi(x_2) = \pi_2(\phi(x_2))$ and $\phi(x_1) \neq \phi(x_2)$. Thus,

$$(\phi(x_1), \phi(x_2)) \in R_{\pi_2} \setminus \Delta(W) = E(W, G|\pi_2).$$

Then, by Lemma A.2, one has $\phi(x_1) \in \text{supp}(W)$. However, $\phi(x_1) \notin \{1^G\} \times Y$ and for every $\mu \in \mathcal{M}(X, G)$, one has $\text{supp}(\mu) \subseteq U^c$, which implies $\text{supp}(W) \subseteq \phi(U^c) \subseteq \{1^G\} \times Y$. Thus, $\phi(x_1) \notin \text{supp}(W)$. This is a contradiction. \square

Now we are ready to give the proof of Theorem 2.3.

THEOREM A.5. *Let $\pi_i : (X_i, G) \rightarrow (Y_i, G)$ be two factor maps between G -systems and $\text{supp}(Y_i) = Y_i$ for $i = 1, 2$. Then π_1 and π_2 has rel-u.p.e. if and only if $\pi_1 \times \pi_2 : (X_1 \times X_2, G) \rightarrow (Y_1 \times Y_2, G)$ has rel-u.p.e.*

Proof. For the non-trivial direction, if π_1 and π_2 have rel-u.p.e., for any $u_1 = (x_1, z_1)$ and $u_2 = (x_2, z_2)$ in $X_1 \times X_2$ with $(u_1, u_2) \in R_{\pi_1 \times \pi_2} \setminus \Delta(X_1 \times X_2)$, we shall prove $(u_1, u_2) \in E(X_1 \times X_2, G|\pi_1 \times \pi_2)$. Without loss of generality, we assume $x_1 \neq x_2$.

Let $\tilde{U}_1 = U_1 \times V_1, \tilde{U}_2 = U_2 \times V_2$ be neighbourhoods of u_1 and u_2 , respectively. Note that $(x_1, x_2) \in R_{\pi_1} \setminus \Delta(X_1) = E(X_1, G|\pi_1)$ since π_1 has rel-u.p.e. Then by Corollary 3.3, there exists $c_1 > 0$ such that for every $F \in \mathcal{F}(G)$, there exists $E \subseteq F$ with $|E| > c_1|F|$, which is an independence set of $\{U_1, U_2\}$ with respect to π_1 . For z_1 and z_2 , there are two cases.

Case 1: $z_1 \neq z_2$. In this case, $(z_1, z_2) \in R_{\pi_2} \setminus \Delta(X_2) = E(X_2, G|\pi_2)$ since π_2 has rel-u.p.e. Then there exists $c_2 > 0$ such that for every $F \in \mathcal{F}(G)$, there exists $F_0 \subseteq F$ with $|F_0| > c_1 \cdot c_2|F|$, which is an independence set of $\{\tilde{U}_1, \tilde{U}_2\}$ with respect to $\pi_1 \times \pi_2$. This implies $(u_1, u_2) \in E(X_1 \times X_2, G|\pi_1 \times \pi_2)$.

Case 2: $z_1 = z_2 = z$ for some $z \in X_2$. We set $V = V_1 \cap V_2$. Then V is an open neighbourhood of z . Since $\text{supp}(Y_2) = Y_2$ and π_2 has rel-u.p.e., by Proposition A.4, we have $\text{supp}(X_2) = X_2$. Thus, there exists $\nu \in \mathcal{M}(X_2, G)$ such that $\nu(V) > 0$. By Lemma A.2, $\mathcal{P}_V^{\pi_2}$ has positive density. Then by similar analysis in Case 1, we can also obtain that $(u_1, u_2) \in E(X_1 \times X_2, G|\pi_1 \times \pi_2)$. This ends our proof. \square

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