

**Theorem 0.1.** *Martin's Axiom implies that the closure of any subset of  $L_1^\perp(\lambda)$  in  $L_1^{**}(\lambda)$  of cardinality less than  $2^{\aleph_0}$  has closure contained in  $L_1^\perp(\lambda)$  in  $L_1^{**}(\lambda)$ .*

*Proof.* Before proceeding further the following lemma about non-singular functionals in  $L_1^{**}$  will be established.

**Lemma 0.1.** *If  $\psi \in L_1^{**}(\lambda) \setminus L_1^\perp(\lambda) = L_\infty^*(\lambda) \setminus L_1^\perp$  is positive then there is  $f \in L_\infty(\lambda)$  and  $X$  such that  $\lambda(X) > 0$  and  $\psi(f \upharpoonright Y) > 0$  for all  $Y \subseteq X$  such that  $\lambda(Y) > 0$ .*

*Proof.* Let  $\psi = \psi_1 \oplus \psi_2$  be the decomposition such that  $\psi_1$  is countably complete and  $\psi_2$  is purely finitely additive. Since  $\psi \notin L_1^\perp(\lambda)$  there must be some  $f \in L_\infty$  such that  $\psi_1(f) \neq 0$ . Without loss of generality  $f$  is positive and  $\psi_1(f) > 0$ . Let  $X'$  be the support of  $f$ . Let  $\mathcal{B}$  be a maximal disjoint family of sets such that if  $B \in \mathcal{B}$  then  $\lambda(B) > 0$  and  $\psi_1(f \upharpoonright B) = 0$ . Then  $\mathcal{B}$  is countable and, since  $\psi_1$  is countably additive, it follows that if  $X'' = X' \setminus \cup \mathcal{B}$  then  $\lambda(X'') > 0$ . Using Losert's Lemma let  $A$  be such that  $\lambda(A) < \lambda(X'')$  and  $\psi_2$  is concentrated on  $A$ . Then  $\psi_2(f \upharpoonright Y) = 0$  for any  $Y \subseteq X'' \setminus A$ . Hence  $X = X'' \setminus A$  and  $f$  satisfy the lemma.  $\square$

Now let  $\kappa < 2^{\aleph_0}$  and suppose that  $\{\psi_\xi\}_{\xi \in \kappa}$  is a family of singular functionals, in other words, purely finitely additive measures. Suppose that  $\psi$  is in the weak\* closure of  $\{\psi_\xi\}_{\xi \in \kappa}$  and that  $\psi$  is not singular. Let  $f$  and  $X$  be as guaranteed by the Lemma for  $\psi$  and suppose that  $\lambda(X) = z > 0$ . Using Losert's Lemma let  $\{A_{\xi,m}\}_{m \in \omega}$  be sets such that  $\lambda(A_{\xi,m}) < 1/m$  and  $\psi_\xi$  is concentrated on  $A_{\xi,m}$ . Let  $\mathbb{P}$  be the partial order consisting of finite partial functions  $h$  from  $\kappa$  to  $\omega$  such that  $\lambda(\bigcup_{\xi \in \text{domain}(h)} A_{\xi,h(\xi)}) < z$ . Since  $\lim_{m \rightarrow \infty} \lambda(A_{\xi,m}) = 0$  it is clear that for each  $\xi \in \kappa$  the set  $D_\xi = \{h \in \mathbb{P} \mid \xi \in \text{domain}(h)\}$  is dense in  $\mathbb{P}$ .

Moreover, the argument that the amoeba algebra for random reals is ccc shows that  $\mathbb{P}$  is ccc (easy, but I am too lazy to write this down). Hence there is a filter  $G \subseteq \mathbb{P}$  such that  $G \cap D_\xi \neq \emptyset$  for each  $\xi$ . In other words,  $\cup G = H$  is a function from  $\kappa$  to  $\omega$  and  $\lambda^*(Z) \leq z$  where  $Z = \bigcup_{\xi \in \kappa} A_{\xi,H(\xi)}$ . Hence there is a measurable  $Y \subseteq X \setminus Z$  such that  $\lambda(Y) > 0$  and  $\psi(f \upharpoonright Y) > 0$ . But  $f \upharpoonright Y \in L_\infty(\lambda)$  and  $\psi_\xi(f \upharpoonright Y) = 0$  for each  $\xi$ . This contradicts that  $\psi$  is in the weak\* closure of  $\{\psi_\xi\}_{\xi \in \kappa}$ .  $\square$