The House Assassinations Committee is investigating a former spy's claim that she accompanied an assassination squad including Lee Harvey Oswald to Dallas a few days before President John F. Kennedy was slain there in 1963, the New York Daily News reported. The paper said the source was Maritza Lorenz, a former undercover operative for the Central Intelligence Agency and the FBI. According to the Daily News, Miss Lorenz said the assassination squad consisted of about 30 anti-Castro Cubans and their American advisers.