

# Chapter 1

## Measure theory and Probability

### 1.1 Set sequences

In this section  $\Omega$  is a set and  $\mathcal{P}(\Omega)$  is the class of all subsets of  $\Omega$ .

#### Definition 1.1 (Set sequence)

A *set sequence* is a map

$$\begin{aligned} N &\rightarrow \mathcal{P}(\Omega) \\ n &\mapsto A_n \end{aligned}$$

We represent it by  $\{A_n\}_{n \in N} \in \mathcal{P}(\Omega)$ .

#### Theorem 1.1 (The De Morgan laws)

It holds that

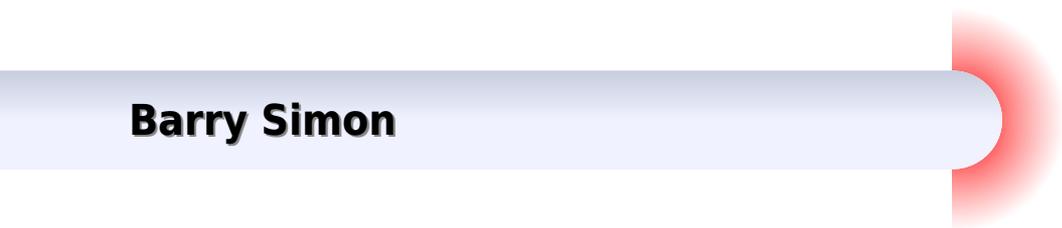
- (i)  $\left(\bigcup_{n=1}^{\infty} A_n\right)^c = \bigcap_{n=1}^{\infty} A_n^c.$
- (ii)  $\left(\bigcap_{n=1}^{\infty} A_n\right)^c = \bigcup_{n=1}^{\infty} A_n^c.$

#### Definition 1.2 (Monotone set sequence)

A set sequence  $\{A_n\}_{n \in N} \in \mathcal{P}(\Omega)$  is said to be *monotone increasing* if and only if  $A_n \subseteq A_{n+1}, \forall n \in N$ . We represent it by  $\{A_n\} \uparrow$ .

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**Barry Simon**



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