Chapter 1

Measure theory and Probability

1.1 Set sequences

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

Definition 1.1 (Set sequence)
A *set sequence* is a map

$$\begin{aligned} \mathbb{N} &\to \mathcal{P}(\Omega) \\ n &\rightsquigarrow A_n \end{aligned}$$

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

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

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