

# 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

$$\begin{aligned} \text{(i)} \quad \left( \bigcup_{n=1}^{\infty} A_n \right)^c &= \bigcap_{n=1}^{\infty} A_n^c. \\ \text{(ii)} \quad \left( \bigcap_{n=1}^{\infty} A_n \right)^c &= \bigcup_{n=1}^{\infty} A_n^c. \end{aligned}$$

#### 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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**Galen R. Shorack**



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