

## YOU ARE BEING GRADED FOR WORK

1) If a set  $B$  is a sequence of unions and intersections of sets, then DeMorgan's law (applied iteratively) says change each union to an intersection, change each intersection to a union, and take the complement of the final set. Use this method to write down the complement  $B^c$  of the following sets (quickly).

a)  $B = \bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} A_k$ . So

$B^c = \bigcup_{n=1}^{\infty} \bigcap_{k=n}^{\infty} A_k^c$

b)  $B = \bigcup_{n=1}^{\infty} \bigcap_{k=n}^{\infty} A_k^c$ . So

$B^c = \bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} A_k$

c)  $B = \bigcup_{i_1=1}^{\infty} \bigcap_{i_2=i_1}^{\infty} \dots \bigcup_{i_k=i_{k-1}}^{\infty} A_{i_k}$  So

$B^c = \bigcap_{i_1=1}^{\infty} \bigcup_{i_2=i_1}^{\infty} \dots \bigcap_{i_k=i_{k-1}}^{\infty} A_{i_k}^c$

2) Let  $a < b$  and let  $I = \bigcup_{n=1}^{\infty} \left[ a + \frac{1}{n}, b - \frac{1}{n} \right] = \bigcup_{n \in \mathbb{N}} \left[ a + \frac{1}{n}, b - \frac{1}{n} \right] = \bigcup_{n=m}^{\infty} \left[ a + \frac{1}{n}, b - \frac{1}{n} \right]$

where  $m$  is the smallest positive integer such that  $a + \frac{1}{m} \leq b - \frac{1}{m}$  since  $[c, d] = \emptyset$  if  $c > d$ .

$I$  is equal to an interval. Find that interval.

$$I = (a, b)$$

$$(A_n = [a + \frac{1}{n}, b - \frac{1}{n}]) \uparrow I$$

$a$  and  $b$  are never in  $A_n$

$a + \epsilon$  and  $b - \epsilon$  are eventually in  $I$   
for large enough  $n$  where  $\epsilon > 0$   
and  $a + \epsilon < b - \epsilon$ !

$$a < a + \frac{1}{n} \text{ and } b > b - \frac{1}{n} \quad \forall n \Rightarrow a, b \in I$$

3) Let  $\Lambda$  be an arbitrary nonempty index set, and for  $\lambda \in \Lambda$ , let  $\mathcal{F}_\lambda$  be a  $\sigma$ -<sup>algebra</sup> on  $X$ . Prove that  $\mathcal{F} = \bigcap_{\lambda \in \Lambda} \mathcal{F}_\lambda$  is a  $\sigma$ -<sup>algebra</sup> on  $X$ .

Hint: To prove that  $\mathcal{F}$  is a  $\sigma$ -algebra, show

0)  $\mathcal{F}$  is nonempty. Often this is done by showing that  $X \in \mathcal{F}$ .

i)  $A_1, A_2, \dots \in \mathcal{F} \Rightarrow \bigcup_{i=1}^{\infty} A_i \in \mathcal{F}$ .

ii)  $A \in \mathcal{F} \Rightarrow A^c \in \mathcal{F}$ .

$$0) X \in \bar{\mathcal{F}}_1 \forall \lambda, \therefore X \in \bar{\mathcal{F}}$$

$$i) A_1, A_2, \dots \in \bar{\mathcal{F}} \Rightarrow$$

$$A_1, A_2, \dots \in \bar{\mathcal{F}}_2 \forall \lambda$$

$$\Rightarrow \bigcup_{i=1}^{\infty} A_i \in \bar{\mathcal{F}}_2 \forall \lambda$$

$$\Rightarrow \bigcup_{i=1}^{\infty} A_i \in \bar{\mathcal{F}}$$

$$ii) A \in \bar{\mathcal{F}} \Rightarrow A \in \bar{\mathcal{F}}_2 \forall \lambda \Rightarrow$$

$$A^c \in \bar{\mathcal{F}}_2 \forall \lambda \Rightarrow A^c \in \bar{\mathcal{F}}$$