

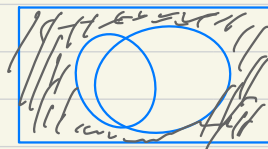
# SME Introduction to Probability

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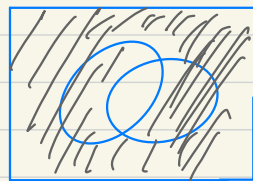
Let  $\{A_i : i \in I\}$  be a collection of sets.

Theorem (De Morgan's Laws)

$$(i) \quad \left( \bigcup_i A_i \right)^c = \bigcap_i A_i^c$$



$$(ii) \quad \left( \bigcap_i A_i \right)^c = \bigcup_i A_i^c$$



Proof

(i) Consider some  $x \in \left( \bigcup_i A_i \right)^c, i \in I$

$$\Leftrightarrow x \notin \left( \bigcup_i A_i \right)$$

$$\Leftrightarrow \nexists A_i \text{ s.t. } x \in A_i, \text{ for } i \in I$$

$$\Leftrightarrow x \notin A_i, \text{ for } \forall i \in I$$

$$\Leftrightarrow x \in A_i^c, \text{ } \forall i \in I$$

$$\Leftrightarrow x \in \bigcap_i A_i^c \quad \checkmark$$

$\therefore$  Since  $\forall$  arbitrary  $x \in \left( \bigcup_i A_i \right)^c \Rightarrow x \in \bigcap_i A_i^c$   
and  $\forall$  arbitrary  $y \in \bigcap_i A_i^c \Rightarrow y \in \left( \bigcup_i A_i \right)^c$

$\Leftrightarrow \left( \bigcup_i A_i \right)^c = \bigcap_i A_i^c$  by defn of equality of sets.

□

(ii) Consider some  $x \in (\bigcap_i A_i)^c$

$$\Leftrightarrow x \notin (\bigcap_i A_i)$$

$$\Leftrightarrow \exists j \in I \text{ s.t. } x \notin A_j$$

Define  $J := \{j \mid x \notin A_j\}$

$$\Leftrightarrow x \in A_j^c, j \in J$$

$$\Leftrightarrow x \in \left( \bigcup_{j \in J} A_j^c \right) \cup \left( \bigcup_{i \in I/J} A_i^c \right)$$

$$\Leftrightarrow x \in \bigcup_i A_i^c \quad \checkmark$$

$$\therefore \forall x \in (\bigcap_i A_i)^c \Rightarrow x \in (\bigcup_i A_i^c)$$

$$\text{and } \forall y \in (\bigcup_i A_i^c) \Rightarrow y \in (\bigcap_i A_i)^c$$

By defn of equality of sets,  $(\bigcap_i A_i)^c = (\bigcup_i A_i^c)$

□