

Mathematical Statistics 1

Chapter 1. Introduction to Probability

1.2. Sets—Proofs of Theorems

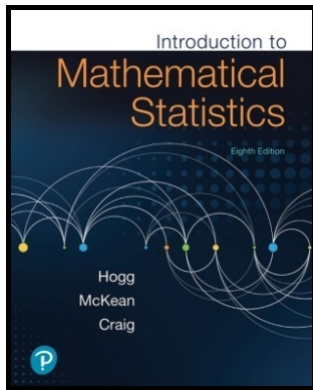


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Theorem 1.2.A

Theorem 1.2.A. For any sets (events) A , B , and C we have

$$A \cap (B \cup C) = (A \cap B) \cup (A \cap C) \text{ and } A \cup (B \cap C) = (A \cup B) \cap (A \cup C).$$

These are the *distributive laws*.

Proof. We establish each claim by showing the set on the left side is a subset of the set on the right side and conversely.

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Let $x \in A \cap (B \cup C)$. Then by Definition 1.2.4, both $x \in A$ and $x \in B \cup C$. By Definition 1.2.3, $x \in B \cup C$ implies that either $x \in B$ or $x \in C$.

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Proof (continued). We now establish the second claim, but this time we go a little faster and reference the definitions less. Let $x \in A \cup (B \cap C)$. Then $x \in A$ or $x \in B \cap C$. If $x \in A$ then $x \in A \cup B$ and $x \in A \cup C$, and hence $x \in (A \cup B) \cap (A \cup C)$. If $x \in B \cap C$ then $x \in B$ and $x \in C$. So $x \in A \cup B$ and $x \in A \cup C$, so that $x \in (A \cup B) \cap (A \cup C)$. Since x is an arbitrary element of $A \cup (B \cap C)$ then $A \cup (B \cap C) \subset (A \cup B) \cap (A \cup C)$. Let $y \in (A \cup B) \cap (A \cup C)$. Then both $y \in A \cup B$ and $y \in A \cup C$; that is, BOTH $y \in A$ or $y \in B$ AND $y \in A$ or $y \in C$. If $y \in A$ then $y \in A \cup (B \cap C)$. If $y \notin A$ then we must have both $y \in B$ and $y \in C$, that is $y \in B \cap C$, and hence $y \in B \cap C$. So if $y \notin A$ then $y \in A \cup (B \cap C)$. Since y is an arbitrary element of $(A \cup B) \cap (A \cup C)$ then $(A \cup B) \cap (A \cup C) \subset A \cup (B \cap C)$. Therefore, $A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$, as claimed. □

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Theorem 1.2.B

Theorem 1.2.B. De Morgan's Laws. For any two sets (events) A and B , we have

$$(A \cap B)^c = A^c \cup B^c \text{ and } (A \cup B)^c = A^c \cap B^c.$$

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