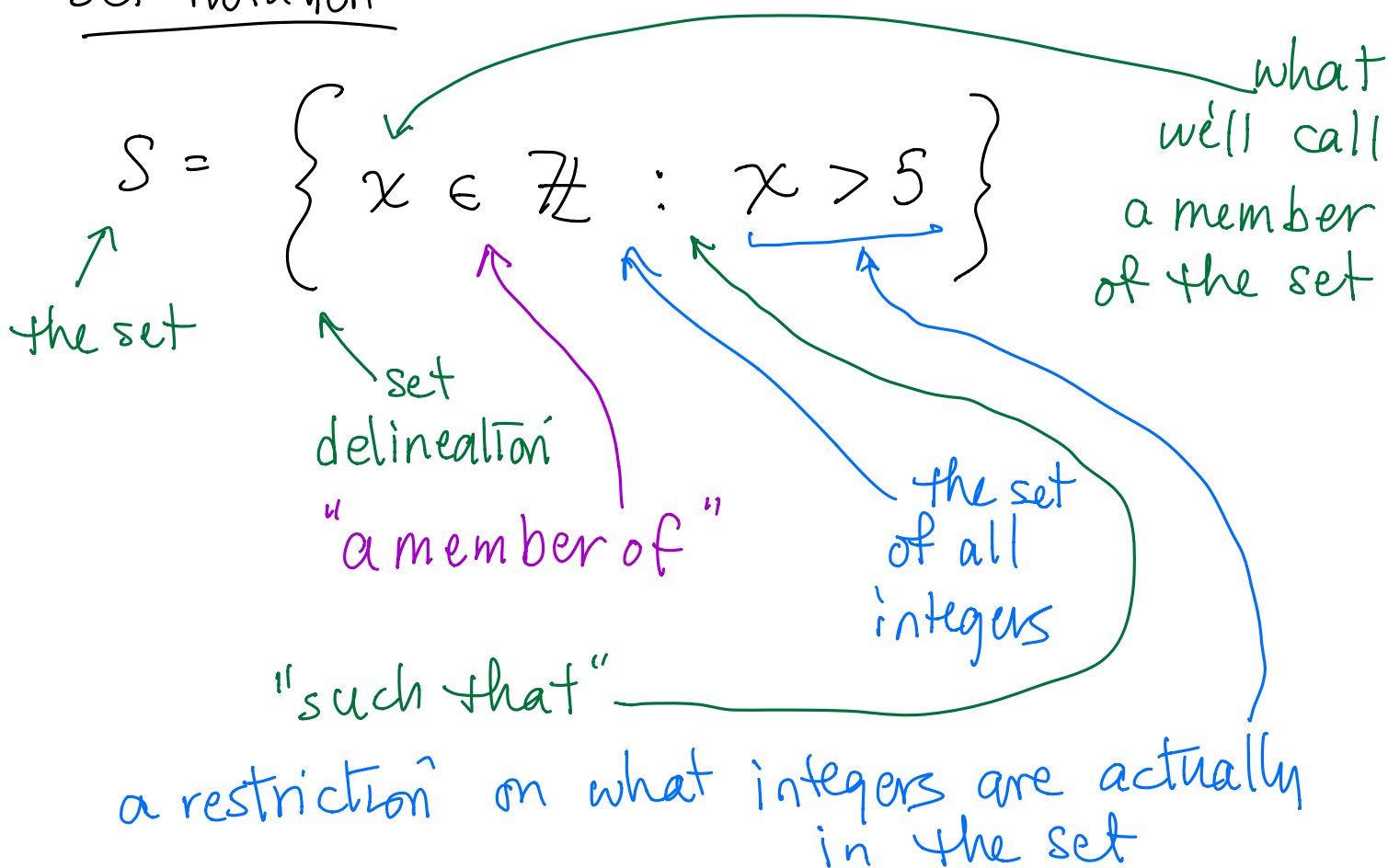


Set theory (section 2.1.3)

A set is a collection of objects

A, B, C... a set (capital roman letters)

Set notation:



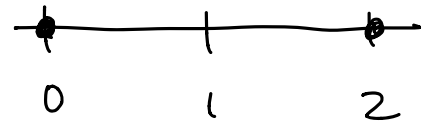
\mathbb{R} ← the set of all real numbers

\in a member of, or an element of

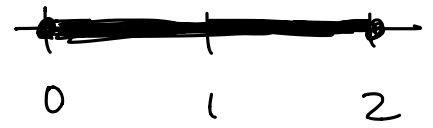
\notin not an element of

\subset a subset of
 S the sample space, containing all possible elements

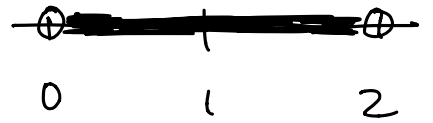
Discrete set
of integers $S = \{0, 2\}$



Set of
real numbers $S = [0, 2]$



Set of
real numbers $S = (0, 2)$



These 3 are all different sets!

Additional examples of sets

$$B = \{t \in \mathbb{R} : 0 \leq t < \infty\}$$

$$A = \{t \in \mathbb{R} : 1 \leq t \leq 2\}$$

and

$$B = \{\text{Purdue ECE students}\}$$

$$A = \{\text{ECE 302 section 2 students}\}$$

For these, $A \subset B$, or A is a subset of B
if every element in A is also an
element in B
(for every $w \in A$, then $w \in B$)

More definitions

$A=B$ ← sets are **equal**
if and only if (iff)
they contain the same elements
otherwise $A \neq B$, the sets are **not equal**.

Note: $A=B$ iff $A \subset B$ and $B \subset A$.

(This is a common way to prove that one set is equal to another.)

The set with no elements is **the null set**
or **the empty set**
Denoted \emptyset or $\{\}$

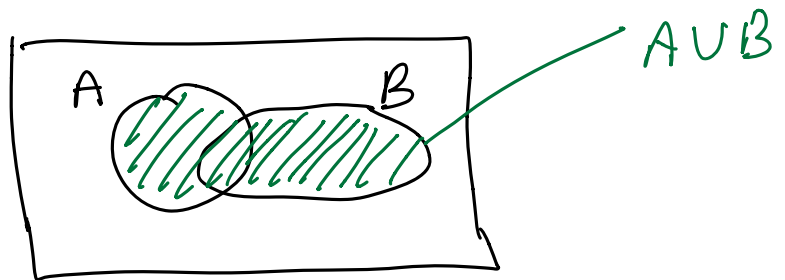
Questions: Is $\emptyset \subset A$? Is $A \subset A$?
Is $\emptyset \in A$? Is $A \in A$?

Three basic set operations:

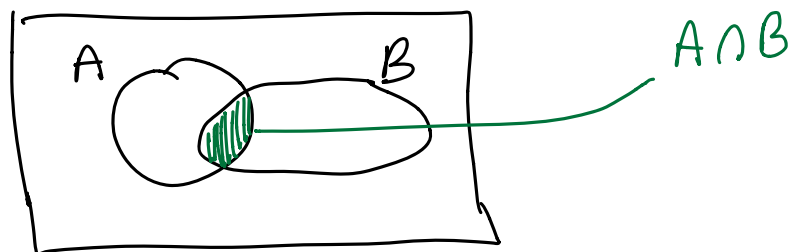
Union, Intersection, Complement

Union $A \cup B = \{x : x \in A \text{ or } x \in B\}$

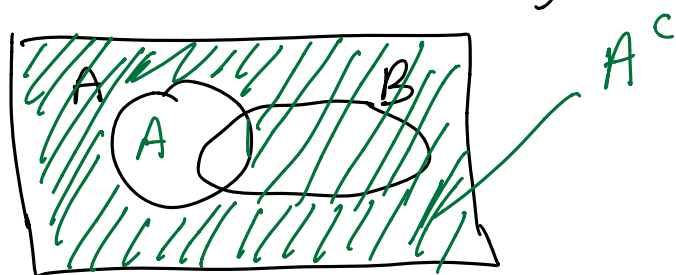
(also $A+B$)



Intersection (also AB) $A \cap B = \{x : x \in A \text{ and } x \in B\}$



Complement (also \bar{A}) $A^c = \{x : x \notin A\}$



Sets A and B are disjoint or mutually exclusive if $A \cap B = \emptyset$.

Combinations of set operations

We use parentheses to denote order of operations.

Commutative

$$A \cup B = B \cup A$$

$$A \cap B = B \cap A$$

Associative

$$A \cup (B \cap C) = (A \cup B) \cap C$$

$$A \cap (B \cup C) = (A \cap B) \cup C$$

Distributive

$$A \cup (B \cap C) = (A \cup B) \cap (A \cup C)$$

$$A \cap (B \cup C) = (A \cap B) \cup (A \cap C)$$

Identities

$$A \cup \phi = A$$

$$A \cap S = A$$

Complements

$$(A^c)^c = A$$

$$A \cup A^c = S$$

$$A \cap A^c = \phi$$

$$A \cup S = S$$

$$A \cap \phi = \phi$$

Set difference (aka relative complement)

$$A - B = \{ x : x \in A \text{ and } x \notin B \}$$

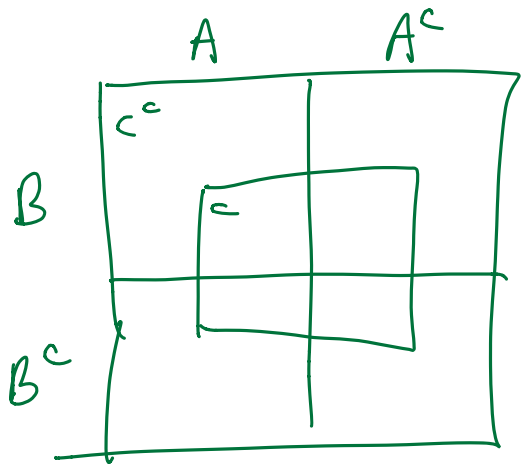
those elements in A that are not elements of B.

$$A - B = A \cap B^c$$

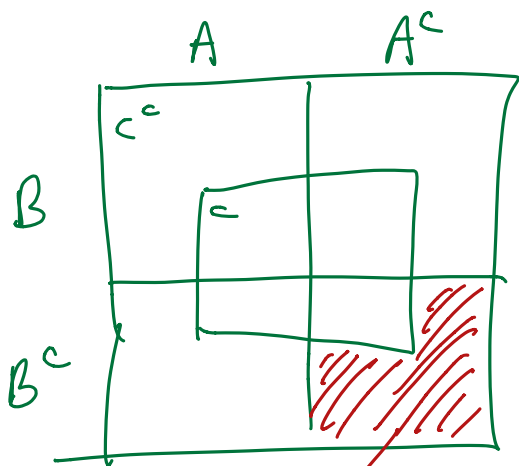
Note: do not subtract the values of the elements; remove elements

Example from HW

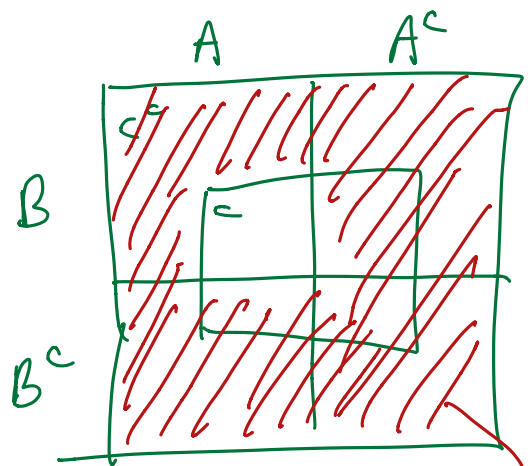
a) $(A \cup B \cup C)^c = A^c \cup B^c \cup C^c$



A is everything on Left
B is everything on top
C is inside the inner box



$(A \cup B \cup C)^c$



$A^c \cup B^c \cup C^c$

FALSE

DeMorgan's Laws: combining complements, intersections, and unions

1st

$$(A \cup B)^c = A^c \cap B^c$$

$A \cup B$ is shaded
 $(A \cup B)^c$ is unshaded.

	A	A ^c
B	$A \cap B$	$A^c \cap B$
B ^c	$A \cap B^c$	$A^c \cap B^c$

2nd

$$(A \cap B)^c = A^c \cup B^c$$

$(A \cap B)$ is shaded
 $(A \cap B)^c$ is unshaded
as is $A^c \cup B^c$

	A	A ^c
B	$A \cap B$	$A^c \cap B$
B ^c	$A \cap B^c$	$A^c \cap B^c$

Unions and Intersections can be repeated for an arbitrary number of sets

$$\bigcup_{i=1}^n A_i = A_1 \cup A_2 \cup A_3 \dots \cup A_n$$

or even an infinite number of sets

$$\bigcup_{i=1}^{\infty} A_i = A_1 \cup A_2 \cup \dots$$

Definitions:

mutually exclusive: A_1, A_2, \dots, A_n are mutually exclusive if for every $i \neq j$ $A_i \cap A_j = \emptyset$, i.e., if A_i and A_j are disjoint

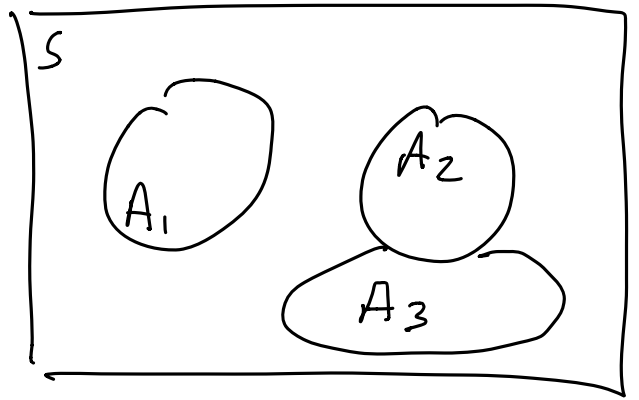
collectively exhaustive: A_1, A_2, \dots, A_n are collectively exhaustive if $\bigcup_{i=1}^n A_i = S$

partition: A_1, A_2, \dots, A_n form a partition if they are both mutually exclusive and collectively exhaustive

Visually:

Mutually exclusive

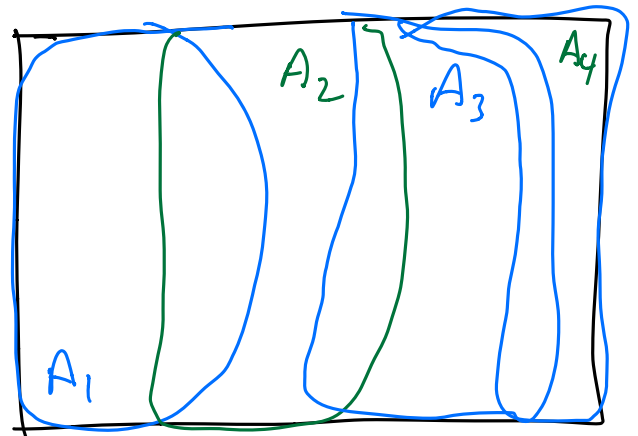
$$A_i \cap A_j = \emptyset \text{ for all } i, j$$



Collectively exhaustive

$$\bigcup_{i=1}^n A_i = S$$

Every element in S is
in at least one event A_i



Partition

Both mutually exclusive
and collectively exhaustive

A_1, A_2, \dots, A_5 form a partition

