

Q2: For convinence, we define

$$\bigcup_{\mathcal{F} \subset \mathcal{E}, \mathcal{F} \text{ countable}} \mathcal{M}(\mathcal{F}) = X$$

We first claim that  $X$  is a  $\sigma$  algebra. First, if  $E \in X$ , we have that there must be some countable  $\mathcal{F} \subset \mathcal{E}$  with  $E \in \mathcal{M}(\mathcal{F})$ . Since  $\mathcal{M}(\mathcal{F})$  is a  $\sigma$  algebra, we have that  $E^c \in \mathcal{M}(\mathcal{F})$ . Therefore  $E^c \in X$ . Now consider a sequence  $\{E_i\}_{i \in \mathbb{N}} \subset X$ . These correspond to some other sequence  $\{\mathcal{F}_i\}_{i \in \mathbb{N}}$  of which they belong to. Since each  $\mathcal{F}_i$  is countable and contained in  $\mathcal{E}$ , their countable union is countable as well and also contained in  $\mathcal{E}$ . We therefore have that

$$\bigcup_i E_i \in \bigcup_i \mathcal{F}_i \subset X$$

Where the second containment follows from the fact that  $\bigcup_i \mathcal{F}_i$  is countable and contained in  $\mathcal{M}(\bigcup_i \mathcal{F}_i)$  and hence in  $X$ . Hence  $X$  is a  $\sigma$  algebra. Now suppose that  $A \in \mathcal{E}$ . Then the singleton  $\{A\}$  is a countable subset of  $\mathcal{E}$ . Therefore we have that

$$A \in \mathcal{M}(\{A\}) \subset X$$

Therefore we have that  $\mathcal{E} \subset X$ . We apply the lemma from class and conclude that  $\mathcal{M}(\mathcal{E}) \subset X$ . Now we wish to show that  $X \subset \mathcal{M}(\mathcal{E})$ . This follows immediately, since each  $\mathcal{M}(\mathcal{F})$  is contained in  $\mathcal{M}(\mathcal{E})$ , hence their union must also be contained in  $\mathcal{M}(\mathcal{E})$ .