

Trival Proofs of Inclusion-exclusion Principle

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Theorem 1.

Here I will give the second way to proof it. Another proof has been given by Chen Tong.

Proof. Choose an arbitrary point $x \in \bigcup_{k=1}^n A_k$, and let $A_{l_1}, A_{l_2}, \dots, A_{l_t}$ ($t < n$) be the subsets that $x \in A_{l_k}$ ($1 \leq k \leq t$).

x is counted for one time on the left hand side of the equation. And the number that x be counted on the right hand side is

$$\begin{aligned}\text{Num_right} &= \sum_{k=1}^n (-1)^{k+1} |\{\bigcap_{p=1}^k A_{m_p} : 1 \leq m_1 \leq m_2 \dots m_k \leq t\}| \\ &= \sum_{k=1}^n (-1)^{k+1} C(t, k) \\ &= 1.\end{aligned}\quad (\text{by Binomial Theorem})$$

Thus x is counted for equal times on left and right. Therefore, lhs=rhs. □

Theorem 2. Let (X, μ) be a finite measure space. For any finite numbers of measurable sets $A_1, A_2, \dots, A_n \subseteq X$, we have

$$\mu\left(\bigcup_{k=1}^n A_k\right) = \sum_{\emptyset \neq S \subseteq \{1, 2, \dots, n\}} (-1)^{|S|-1} \mu\left(\bigcap_{k \in S} A_k\right)$$

Proof. Let A denote the union $\bigcup_{k=1}^n A_k$. We have to verify the identity

$$1_A = \sum_{k=1}^n (-1)^{k-1} \sum_{I \subseteq \{1, 2, \dots, n\}, |I|=k} 1_{A_I}. \quad (1)$$

Here we denote $A_I = \bigcap_{k \in I} A_k$.

We can write an equation

$$(1_A - 1_{A_1})(1_A - 1_{A_2}) \dots (1_A - 1_{A_n}) = 0. \quad (2)$$

If $x \notin A$, then all the factors are $0 - 0 = 0$; If $x \in A$, then x must in some subset A_j , thus the factor $1_A - 1_{A_j} = 0$. Thus the equation (2) holds. Expand the left hand side of the equation(2), we get the equation (1).

Using equation (1), we have proved the theorem. □

A question Why the Inclusion-exclusion Principle need the measure space finite?