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主 + 附.

集合. Ω . $A, B \subseteq \Omega$, $A, B \subset \Omega$.

$$A \cap B, A \cup B = \{w \mid w \in A \text{ 或 } w \in B\},$$

$$\{w \mid w \in A \text{ 且 } w \in B\}$$

$$A \setminus B, A \Delta B.$$

C.

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

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

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

1. 证明:

$$A = \bigcap_{n \in \mathbb{N}} \left\{ x \in \mathbb{R} : x > \frac{n}{n+1} \right\} = \left\{ x \in \mathbb{R} : x \geq 1 \right\} \quad [1, +\infty)$$

$$x. \forall n \in \mathbb{N}, x \in \left(\frac{n}{n+1}, +\infty \right)$$

若 $x \geq 1$, $x \in A$, 若 $x < 1$, $x \notin A$.

I 为指标集. $i \in I$. A_i - 族集合

$$\bigcap_{i \in I} A_i = \{ \omega \mid \forall i \in I, \omega \in A_i \}$$

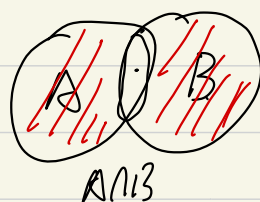
$$\bigcup_{i \in I} A_i = \{ \omega \mid \exists i \in I, \text{ s.t. } \omega \in A_i \}$$

$$(x, y) \quad A_{x_0} = \{ (x, y) \mid x = x_0 \}$$

2.
差. $A \setminus B = \{ \omega \mid \omega \in A \text{ 且 } \omega \notin B \}$ 不交换

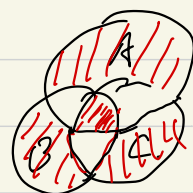
$$A \Delta B = (A \setminus B) \cup (B \setminus A) \text{ 对称差.}$$

$B \setminus A$ 与 $A \setminus B$ 互不相交



$$(1). (A \Delta B) \Delta C = A \Delta (B \Delta C)$$

$A \quad B^c$



$$(2). (A \Delta B) \cap C = (A \cap C) \Delta (B \cap C)$$

证明:

$$\begin{aligned} & (A \cap C) \cap (B \cap C)^c \cup (A \cap C)^c \cap (B \cap C) \\ &= [A \cap C \cap (B^c \cup C^c)] \cup [(A^c \cup C^c) \cap (B \cap C)] \end{aligned}$$

$$= [A \cap B^c \cap C] \cup [A^c \cap B \cap C]$$

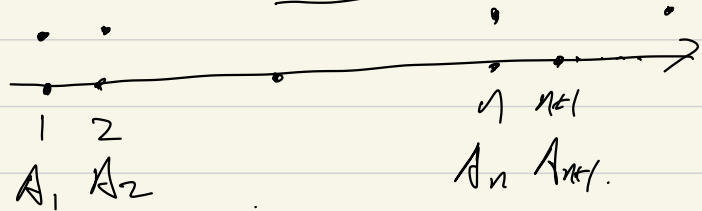
$$= [(A \cap B^c) \cup (A^c \cap B)] \cap C$$

$$= (A \Delta B) \cap C.$$

(3). 略

3. $\{A_n, n \in \mathbb{N}\}$ 是 Ω 个样本空间的集合

(i) $B = \bigcap_{n=1}^{\infty} \bigcup_{k=n}^{\infty} A_k \Leftrightarrow B$ 属于无穷多的 A_n .
 中点. \checkmark



$$B = \bigcap_{n=1}^{\infty} B_n, \quad B_n \supset B_{n+1} \quad \text{X.C. X.U.}$$

$$\forall \omega \in B, \quad \forall n \in \mathbb{N}^+, \quad \omega \in B_n.$$

$$\exists k \geq n, \quad \omega \in A_k,$$

一方面,

另一方面, $\forall n \in \mathbb{N}^+, \exists k \geq n \text{ s.t. } \omega \in A_k, B_n.$

$$\bigcap_{n=1}^{\infty} B_n.$$

(ii) 至多不属于有限个 A_n .

$$C = \bigcup_{n=1}^{\infty} \bigcap_{k=n}^{\infty} A_k, \quad = \bigcup_{n=1}^{\infty} B_n.$$

135C 的交集? $C \subset B$.

$\{A_n, n \geq 1\}$, $A_1 \supset A_{n+1}$, 单调降.

$$\text{令 } A = \bigcap_{n=1}^{\infty} A_n, \quad \lim_{n \rightarrow \infty} A_n = A. \quad A_n \downarrow A$$

$$B = \limsup A_n \quad \{A_n\} \text{ 的上极限 } C = \liminf A_n, \text{ 极限}$$

$n \rightarrow \infty$

映射. $f: X \rightarrow Y$
集合 集合

$$\forall x \in X, \exists \text{ 唯一 } y \in Y, \text{ s.t. } f(x) = y.$$

$$f: \mathbb{R} \rightarrow (\mathbb{R})$$

单射, 满射,

$$\text{单: } \forall x_1 \neq x_2, x_1, x_2 \in X, f(x_1) \neq f(x_2)$$

$$\text{满: } \forall y \in Y, \exists x \in X \text{ s.t. } f(x) = y$$

$$f(X) = \{ f(x) \mid x \in X \} \quad f': X \rightarrow f(X)$$

$$f(\emptyset) = \emptyset \quad f'(x) = f(x)$$

附1. $f: X \rightarrow Y$, $1 \Rightarrow 2 \Rightarrow 3 \Rightarrow 4 \Rightarrow 5 \Rightarrow 1$.

1. f 单射. $1 \Leftarrow 2, 1 \Leftarrow 3, \dots$

2. $\forall A \subset X, f^{-1}(f(A)) = A$.

f^{-1} 双射. $y \mapsto x$
 $x \mapsto y$

$f^{-1}(B) = \{ f^{-1}(y) \mid y \in B \}$

3. A, B 为 X 子集, $f(A \cap B) = f(A) \cap f(B)$

$f': X \rightarrow f(X)$

$f'(x) = f(x)$

$1 \Rightarrow 3$, f' 双射, $f'(A \cap B) = f'(A) \cap f'(B)$

$A \cup B = A \setminus B \cup A \cap B \cup B \setminus A$.

$3 \Rightarrow 1$, 若不然, $\exists x_1, x_2$ s.t. $f(x_1) = f(x_2) = y_0$.

$A = \{x_1\}$ $B = \{x_2\}$ $f(A \cap B) = f(A) \cap f(B)$
 $\emptyset = \{y\}$ 矛盾.

$$4 \leq 71.$$

$$5 \leq 71, 1 \Rightarrow 5, 5 \Rightarrow 1, \text{ 反之也.}$$

C-B-S 定理:

α, β 是两个基数, $\alpha \leq \beta$ 且 $\beta \leq \alpha$, 则 $\alpha = \beta$

step 1. A_0, B_0 给定, $\begin{cases} B_0 \text{ 的势与 } A_0 \text{ 双射.} \\ A_0 \quad B_0 \text{ 双射} \end{cases}$

那么, B_0 与 A_0 建立双射.

step 2. $f: A_0 \rightarrow B_1 \subset B_0$

$\psi: B_0 \rightarrow A_1 \subset A_0$

设 $B_{n+1} = f(A_n), A_{n+1} = \psi(B_n), n=1, 2, \dots$

$\{A_n\}, \{B_n\}$ 单调降.

$$B_2 = f(A_1), A_2 = \psi(B_1)$$

证明:

$$B_2 = f(A_1) \subset f(A_0) = B_1 \Rightarrow B_2 \subset B_1$$

$$A_2 = \psi(B_1) \subset \psi(B_0) = A_1 \Rightarrow A_2 \subset A_1$$

$$B_{k+1} \subset B_k, A_{k+1} \subset A_k$$

$$B_{k+2} = f(A_{k+1}) \subset f(A_k) = B_{k+1} \quad \text{证毕 } \checkmark$$

Step 3. f 是单射, $X \rightarrow Y$, X 的子集, f 也是单射.

$f|_A, \varphi, \psi,$

$u \in U, \varphi_0 = \varphi|_{A_0 \setminus A}, A_0|A_1 \rightarrow B_1|B_2 = B_1|\varphi(A_1)$

$X \supset A \supset B, f(A|B) = f(A)|f(B)$

$\varphi(A_0|A_1) = \varphi(A_0)|\varphi(A_1) = B_1|B_2$ 满射.
✓.

Step 4. \sim

$A_0 = \underbrace{A'} \cup \underbrace{A''} \cup \underbrace{A}$ A 不变,

$\sim A', A'', A'$ 不属于任何循的 A_n .
 $\begin{matrix} A' \\ \sim \end{matrix}$

Step 5.

① $\varphi|_{A'}: A' \rightarrow B''$ 双射.

②

③. $\psi|_B: B \rightarrow A$ 双射.

$B = B_0|B' \cup B'' \quad A = A_0|A' \cup A''$

$\psi|_B \quad \bigcap_{n=0}^{\infty} B_n = \bigcap_{n=1}^{\infty} B_n$

$$\psi(B_0 | B' \cup B'') = \psi(B_0 | \psi(B' \cup B''))$$

$$= A_1 | (\psi(B') \cup \psi(B''))$$

$$= A_1 | (A'' \cup \psi(B''))$$

$$= A_1 | (A'' \cup (A' | (A_0 | A_1)))$$

$$\text{化简} = A_0 | A'' \cup A' = A.$$

step 6: Θ 是 Θ 双射. $\Theta(A') = B'$

$$\begin{aligned} \Theta(A'' \cup A) &= \psi^+(A'' \cup A) \\ &= B' \cup B. \end{aligned}$$