

Q5) Let  $\sigma$  is ~~be~~ filled in the definition

A set of subsets of  $\Omega$ ,  $F$  is a  $\sigma$  field if:-

i)  $\Omega \in F$

ii)  $F$  is closed under complement if  $A \in F$ ,  $A^c \in F$

iii)  $F$  is closed under unions if  $A, B \in F$ ,  $A \cup B \in F$

Given  $\{a, v, c, d\} = \Omega$

Condition:  $F_1 \subset F_2 \subset F_3 \subset F_4$

Let  $F_1 = \{\emptyset, \Omega\}$   
Null set

Let  $F_2 = \{\emptyset, \Omega, \{a\}, \{u, c, d\}\}$

Let  $F_3 = \{\emptyset, \Omega, \{a\}, \{u, c, d\}, \{v\}, \{a, c, d\}, \{u, v\}\}$

Let  $F_4 = \{\emptyset, \Omega, \{a\}, \{v\}, \{c\}, \{u, c, d\}, \{a, c, d\}, \{u, v\}, \{a, v\}, \{u, c\}\}$

We see that  $F_1 \subset F_2 \subset F_3 \subset F_4$

It can be proven that  $F_1, F_2, F_3$  and  $F_4$  are all  $\sigma$ -fields satisfying the required conditions.