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1 Fundamentals

1.1 Sets

1.1.1 Definition

A **set** can be considered as a collection of elements; more intuitively, you can consider something a set if you can determine whether a given object belongs to it. Typically sets are defined as $A = \{1, 2, \dots\}$, by a property $A = \{x \mid x \% 2 = 0\}$, or with an appropriate verbal description.

1.1.2 Set Operations

There are a number of ways to “combine” sets:

- **Union:** $A \cup B = \{x \mid x \in A \text{ or } x \in B\}$
- **Intersection:** $A \cap B = \{x \mid x \in A \text{ and } x \in B\}$
- **Difference:** $A \setminus B = \{x \mid x \in A \text{ and } x \notin B\}$

Lemma 1.1

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

Proof: To prove set equivalencies, we must prove that both $\text{RHS} \subseteq \text{LHS}$ and $\text{LHS} \subseteq \text{RHS}$; meaning, the LHS and RHS are subsets of each other, and are thus equal.

First, to prove $\text{LHS} \subseteq \text{RHS}$, let $a \in A$. If $a \notin B$, then $a \in A \setminus B$, and $a \in \text{RHS}$. Else, if $a \in B$, then $a \in A \cap B$ and $a \in \text{RHS}$. Thus, $\text{LHS} \subseteq \text{RHS}$.

Next, to prove $\text{RHS} \subseteq \text{LHS}$, let $a \in \text{RHS}$. If $a \in A \setminus B$, then $a \in A = \text{LHS}$. Else, $a \in A \cap B$, and thus $a \in A = \text{LHS}$. Thus, $\text{RHS} \subseteq \text{LHS}$. Since $\text{LHS} \subseteq \text{RHS}$ and $\text{RHS} \subseteq \text{LHS}$, $\text{LHS} = \text{RHS}$. ■

1.1.3 Indexed Sets

Let I be a set. If for every $i \in I$, we have a set B_i , we say that we have a *collection* of sets B_i indexed by I . We write $\{B_i : i \in I\}$.

Example 1.1. Let $I = \{1, 2, 3\}$, and $B_i = \{1, 2, 3, 4\} \setminus \{i\}$ (B_i is the set of all numbers from 1 to 4, excluding i), for $i \in I$. We thus have $B_1 = \{2, 3, 4\}$ (etc.).

This concept of indexing allows us to introduce repeated unions/intersections. For instance, we can write

$$\bigcup_{i \in I} B_i = B_1 \cup B_2 \cup B_3 = \{1, 2, 3, 4\}.$$

Similarly,

$$\bigcap_{i \in I} B_i = \{4\}.$$
¹

Example 1.2. Let $I = \mathbb{R}$, and $B_i = [i, \infty] = \{r \in \mathbb{R} : r \geq i\}$. Then, $\bigcup_{i \in \mathbb{R}} B_i = \mathbb{R}$ and $\bigcap_{i \in \mathbb{R}} B_i = \emptyset$.

¹You can somewhat consider these “large” unions/intersections as analogous to summations Σ and products Π .

2 Appendix