



TAIL SIGMA ALGEBRA

Why

Definition

The *tail sigma algebra* of a sequence of random variables is the sigma algebra which is the intersection of the sigma algebras of all final parts of the sequence. A *tail event* is an element of the tail sigma-algebra.

The tail sigma algebra coincides with the sigma algebra generated by the union of the sigma algebras of each of the random variables.

Notation

Let $(f_n)_n$ be a sequence of random variables. Denote the tail sigma algebra by $T((f_n)_n)$. We defined it as:

$$T((f_n)_n) = \bigcap_{n=1}^{\infty} \sigma(\{X_{n+k}\}_k).$$

In other words, for all natural n , the event is in the sigma algebra of the final part of

Results

PROPOSITION 1. *The tail sigma algebra of a sequence of random variables is the same equals the sigma algebra generated by the union of the sigma algebras of each of the random variables.*

