

Monotone Classes

1 Why

2 Definition

The *limit* of an increasing sequence of sets is the family union of the sequence. The *limit* of a decreasing sequence of sets is the family intersection of the sequence.

A monotone limit of an sequence of sets is the limit of a monotone sequence.

A monotone class is a subset system in which monotone limits of monotone sequences of distinguished sets are distinguished. We call the distinguished sets a monotone class.

2.1 Notation

Let A a non-empty set with partial order \leq . Let (A, \mathcal{A}) be a subset space on A.

Let $(A_n)_n$ be an increasing or decreasing sequence in \mathcal{A} . We denote the limit of $(A_n)_n$ by $\lim_n A_n$.

If $(A_n)_n$ is increasing, $\lim_n A_n = \bigcup_n A_n$. If $(A_n)_n$ is decreasing, $\lim_n A_n = \bigcap_n A_n$.

If (A, \mathcal{A}) is a monotone space, then for all monotone $(A_n)_n$ in \mathcal{A} , $\lim_n A_n \in \mathcal{A}$. In this case, \mathcal{A} is a montone class.