

$$(P_1) (2) \quad A, B \in K \Rightarrow A \cap B \in K, A \setminus B \in K$$

$$\bullet \quad A \cap B = \overline{\bar{A} \cup \bar{B}} \quad (\text{L. lui de Morgan})$$

$$(\text{Def 4} \Rightarrow) \quad A, B \in K \Rightarrow \bar{A}, \bar{B} \in K \Rightarrow \bar{A} \cup \bar{B} \in K \Rightarrow \overline{\bar{A} \cup \bar{B}} \in K \Rightarrow A \cap B \in K$$

$$A \setminus B = A \cap \bar{B}$$

$$\bullet \quad A, \bar{B} \in K \Rightarrow A \cap \bar{B} \in K \Rightarrow A \setminus B \in K.$$

$$(3) \quad \bigcap_{m=1}^{\infty} A_m \in K \quad (\forall) \quad A_m \in K, m \in \mathbb{N}^*$$

$$\text{Anemămător ca } P_2 (2), \text{ folosim } \bigcap_{m=1}^{\infty} A_m = \overline{\bigcup_{m=1}^{\infty} \bar{A}_m}$$

$$(1) \quad \emptyset, \Omega \in K$$

$$\text{Din Def 4} \Rightarrow K \neq \emptyset \Rightarrow (\exists) A \in K \Rightarrow \bar{A} \in K$$

$$A, \bar{A} \in K \Rightarrow A \cup \bar{A} = \boxed{\Omega \in K}$$

$$\boxed{\Omega} \in K \Rightarrow \bar{\Omega} \in K \quad / \quad \bar{\Omega} = \emptyset \quad / \quad \boxed{\emptyset \in K}$$

P₂

(1) $P(\bar{A}) = 1 - P(A) \quad \forall \quad 0 \leq P(A) \leq 1 \quad (\forall) A \in \mathcal{K}$

$$A \cap \bar{A} = \emptyset$$

$$A \cup \bar{A} = \Omega \xrightarrow{\text{Def 5.1}} 1 = P(\Omega) = P(A \cup \bar{A}) \xrightarrow{\text{Def 5.iii}} P(\bar{A}) + P(A) \\ \Rightarrow P(\bar{A}) = 1 - P(A)$$

$0 \leq P(A)$ cf. Def 5.ii

$P(\bar{A}) \geq 0 \Rightarrow 1 - P(A) \geq 0 \Rightarrow P(A) \leq 1$

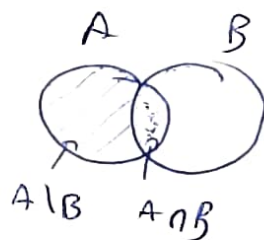
(2) $P(\emptyset) = 0$

$$P(\emptyset) = 1 - P(\bar{\emptyset}) = 1 - P(\Omega) = 1 - 1 = 0$$

\uparrow
in (1) with $A = \emptyset$

(3) $P(A \setminus B) = P(A) - P(A \cap B)$ $(\forall) A, B \in \mathcal{K}$

$$A \setminus B = A \cap \bar{B} \quad B \cap \bar{B} = \emptyset \\ \Rightarrow (A \setminus B) \cap (A \cap B) = \emptyset \\ (A \setminus B) \cup (A \cap B) = A$$



Def 5.iii)

$$\Rightarrow P(A) = P(A \setminus B) + P(A \cap B) \Rightarrow P(A \setminus B) = P(A) - P(A \cap B)$$

$\nwarrow \quad \nearrow$
or: disjointe

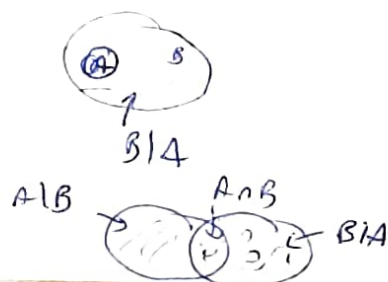
$[D.c. A \cap B = \emptyset \Rightarrow P(A \setminus B) = P(A)]$

(4) $A \subseteq B \Rightarrow P(A) \leq P(B)$ (P este monotona)

$$B = A \cup (B \setminus A) \\ A \cap (B \setminus A) = \emptyset \quad \left| \begin{array}{l} \text{Disjuncte} \\ \hline P(B) = P(A) + P(B \setminus A) \\ \quad \quad \quad \geq 0 \end{array} \right.$$

$\Rightarrow P(A) \leq P(B)$

(5) $P(A \cup B) = P(A) + P(B) - P(A \cap B)$



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

$$\underbrace{(A \cap \bar{B}) \cap (A \cap B) \cap (B \cap \bar{A})}_{\emptyset} = \emptyset$$

$$\Rightarrow P(A \cup B) = P(A \setminus B) + P(A \cap B) + P(B \setminus A) \stackrel{(3)}{=} P(A) - P(A \cap B) + P(A \cap B) + P(B) - P(B \cap A)$$

$$\Rightarrow P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Exercitium:

$$P(A \cup B \cup C) = P((A \cup B) \cup C) \stackrel{(5)}{=} P(A \cup B) + P(C) - P((A \cup B) \cap C)$$

$$= P(A) + P(B) - P(A \cap B) + P(C) - P((A \cap C) \cup (B \cap C))$$

$$= P(A) + P(B) + P(C) - P(A \cap B) - (P(A \cap C) + P(B \cap C) - P(A \cap B \cap C))$$

$$\Rightarrow P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(A \cap C) - P(B \cap C) + P(A \cap B \cap C)$$