## **1.2.2 Set Operations**

The union of two sets is a set containing all elements that are in A or in B (possibly both). For example,  $\{1,2\} \cup \{2,3\} = \{1,2,3\}$ . Thus, we can write  $x \in (A \cup B)$  if and only if  $(x \in A)$  or  $(x \in B)$ . Note that  $A \cup B = B \cup A$ . In Figure 1.4, the union of sets A and B is shown by the shaded area in the Venn diagram.



Fig.1.4 - The shaded area shows the set  $B \cup A$ .

Similarly we can define the union of three or more sets. In particular, if  $A_1, A_2, A_3, \cdots, A_n$  are n sets, their union

 $A_1 \cup A_2 \cup A_3 \cdots \cup A_n$  is a set containing all elements that are in at least one of the sets. We can write this union more compactly by



For example, if  $A_1 = \{a, b, c\}$ ,  $A_2 = \{c, h\}$ ,  $A_3 = \{a, d\}$ , then  $\bigcup_i A_i = A_1 \cup A_2 \cup A_3 = \{a, b, c, h, d\}$ . We can similarly define the union of infinitely many sets  $A_1 \cup A_2 \cup A_3 \cup \cdots$ .

The intersection of two sets A and B, denoted by  $A \cap B$ , consists of all elements that are both in A and B. For example,  $\{1,2\} \cap \{2,3\} = \{2\}$ . In Figure 1.5, the intersection of sets A and B is shown by the shaded area using a Venn diagram.



Fig.1.5 - The shaded area shows the set  $B \cap A$ .

More generally, for sets  $A_1, A_2, A_3, \cdots$ , their intersection  $\bigcap_i A_i$  is defined as the set consisting of the elements that are in all  $A_i$ 's. Figure 1.6 shows the intersection of three sets.



Fig.1.6 - The shaded area shows the set  $A \cap B \cap C$ .

The complement of a set A, denoted by  $A^c$  or  $\overline{A}$ , is the set of all elements that are in the universal set S but are not in A. In Figure 1.7,  $\overline{A}$  is shown by the shaded area using a Venn diagram.



Fig.1.7 - The shaded area shows the set  $ar{A}=A^c.$ 

The difference (subtraction) is defined as follows. The set A - B consists of elements that are in A but not in B. For example if  $A = \{1, 2, 3\}$  and  $B = \{3, 5\}$ , then  $A - B = \{1, 2\}$ . In Figure 1.8, A - B is shown by the shaded area using a Venn diagram. Note that  $A - B = A \cap B^c$ .



Fig.1.8 - The shaded area shows the set A - B.

Two sets *A* and *B* are mutually exclusive or disjoint if they do not have any shared elements; i.e., their intersection is the empty set,  $A \cap B = \emptyset$ . More generally, several sets are called disjoint if they are pairwise disjoint, i.e., no two of them share a common element. Figure 1.9 shows three disjoint sets.



Fig.1.9 - Sets A, B, and C are disjoint.

If the earth's surface is our sample space, we might want to partition it to the different continents. Similarly, a country can be partitioned to different provinces. In general, a collection of nonempty sets  $A_1, A_2, \dots$  is a partition of a set A if they are disjoint and their union is A. In Figure 1.10, the sets  $A_1, A_2, A_3$  and  $A_4$  form a partition of the universal set S.



Fig.1.10 - The collection of sets  $A_1, A_2, A_3$  and  $A_4$  is a partition of S.

Here are some rules that are often useful when working with sets. We will see examples of their usage shortly.

Theorem 1.1: De Morgan's law

For any sets  $A_1, A_2, \dots, A_n$ , we have

- $ullet (A_1\cup A_2\cup A_3\cup\cdots A_n)^c=A_1^c\cap A_2^c\cap A_3^c\cdots\cap A_n^c;$
- $ullet (A_1\cap A_2\cap A_3\cap \cdots A_n)^c = A_1^c\cup A_2^c\cup A_3^c\cdots \cup A_n^c.$

Theorem 1.2: Distributive law

For any sets A, B, and C we have

- $A \cap (B \cup C) = (A \cap B) \cup (A \cap C);$
- $A \cup (B \cap C) = (A \cup B) \cap (A \cup C).$

## Example 1.4

If the universal set is given by  $S = \{1, 2, 3, 4, 5, 6\}$ , and  $A = \{1, 2\}$ ,  $B = \{2, 4, 5\}$ ,  $C = \{1, 5, 6\}$  are three sets, find the following sets:

- a.  $A \cup B$
- b.  $A \cap B$
- c.  $\overline{A}$
- d.  $\overline{B}$
- e. Check De Morgan's law by finding  $(A\cup B)^c$  and  $A^c\cap B^c$ .

f. Check the distributive law by finding  $A \cap (B \cup C)$  and  $(A \cap B) \cup (A \cap C)$ .

• Solution

a. 
$$A \cup B = \{1, 2, 4, 5\}$$
.  
b.  $A \cap B = \{2\}$ .  
c.  $\overline{A} = \{3, 4, 5, 6\}$  ( $\overline{A}$  consists of elements that are in  $S$  but not in  $A$ ).  
d.  $\overline{B} = \{1, 3, 6\}$ .  
e. We have

$$(A\cup B)^c=\{1,2,4,5\}^c=\{3,6\},$$

which is the same as

$$A^c \cap B^c = \{3,4,5,6\} \cap \{1,3,6\} = \{3,6\}.$$

f. We have

$$A\cap (B\cup C)=\{1,2\}\cap \{1,2,4,5,6\}=\{1,2\},$$

which is the same as

$$(A \cap B) \cup (A \cap C) = \{2\} \cup \{1\} = \{1, 2\}.$$

A Cartesian product of two sets A and B, written as  $A \times B$ , is the set containing ordered pairs from A and B. That is, if  $C = A \times B$ , then each element of C is of the form (x, y), where  $x \in A$  and  $y \in B$ :

$$A imes B=\{(x,y)|x\in A ext{ and }y\in B\}.$$

For example, if  $A = \{1, 2, 3\}$  and  $B = \{H, T\}$ , then

 $A imes B = \{(1,H),(1,T),(2,H),(2,T),(3,H),(3,T)\}.$ 

Note that here the pairs are ordered, so for example,  $(1, H) \neq (H, 1)$ . Thus  $A \times B$  is not the same as  $B \times A$ .

If you have two finite sets A and B, where A has M elements and B has N elements, then  $A \times B$  has  $M \times N$  elements. This rule is called the multiplication principle and is very useful in counting the numbers of elements in sets. The number of elements in a set is denoted by |A|, so here we write |A| = M, |B| = N, and  $|A \times B| = MN$ . In the above example, |A| = 3, |B| = 2, thus  $|A \times B| = 3 \times 2 = 6$ . We can similarly define the Cartesian product of n sets  $A_1, A_2, \dots, A_n$  as

$$A_1 imes A_2 imes A_3 imes \cdots imes A_n = \{(x_1,x_2,\cdots,x_n)|x_1\in A_1 ext{ and } x_2\in A_2 ext{ and } \cdots x_n\in A_n\}.$$

The multiplication principle states that for finite sets  $A_1, A_2, \cdots, A_n$ , if

$$|A_1| = M_1, |A_2| = M_2, \cdots, |A_n| = M_n,$$

then

$$|A_1 imes A_2 imes A_3 imes \cdots imes A_n| = M_1 imes M_2 imes M_3 imes \cdots imes M_n.$$

An important example of sets obtained using a Cartesian product is  $\mathbb{R}^n$ , where n is a natural number. For n=2, we have

$$\mathbb{R}^2 = \mathbb{R} imes \mathbb{R} \ = \{(x,y) | x \in \mathbb{R}, y \in \mathbb{R} \}.$$

Thus,  $\mathbb{R}^2$  is the set consisting of all points in the two-dimensional plane. Similarly,  $\mathbb{R}^3 = \mathbb{R} \times \mathbb{R} \times \mathbb{R}$  and so on.

 $\leftarrow \underline{\text{previous}}\\ \underline{\text{next}} \rightarrow$ 

The print version of the book is available on <u>Amazon</u>.



Practical uncertainty: Useful Ideas in Decision-Making, Risk, Randomness, & AI

