1. Families.

The notion of *infinite sequences of real numbers* can be generalized to the notion of families for collections of objects. This in turn provides a tool for us to generalize the notions of *intersections* and *unions*, (as well as *cartesian products*).

Definition.

Suppose I, B are sets, and $\varphi: I \longrightarrow B$ is a function.

Then we say φ is a family in B, indexed by I.

The set I is referred to as the **index set** for this family, and the set $\{x \in B : x = \varphi(t) \text{ for some } t \in I\}$ is called the **set of all terms** for this family.

Remarks.

- (a) This definition generalizes the notion of infinite sequences of real numbers. When $I = \mathbb{N}$, a family in B is just an infinite sequence in B; when furthermore $B = \mathbb{R}$, it is just an infinite sequence of real numbers.
- (b) We imitate the notations for infinite sequences when we regard the function φ from I to B as a family in B with index set I. We suppress the symbols φ , B, and present this family as, say, $\{x_{\alpha}\}_{{\alpha}\in I}$, in which the symbol x_{α} stands for $\varphi(\alpha)$ for each $\alpha\in I$.
- (c) What is the point of this definition? It gives us the flexibility to regard the same family in B, say, $\{x_{\alpha}\}_{{\alpha}\in I}$, as a family in C which contains B as a subset, whenever it is convenient for us to do so.

Examples.

- (a) $\{(-\infty, u)\}_{u \in \mathbb{R}}$ stands for the function with domain \mathbb{R} and range, say, the set of all intervals, assigning each real number u to the open interval $(-\infty, u)$.
- (b) $\{(-|a|, |a|+1)\}_{a\in\mathbb{Q}}$ stands for the function with domain \mathbb{Q} and range, say, the set of all intervals, assigning each rational number a to the open interval (-|a|, |a|+1).
- (c) Let p, q be real numbers.

For any real numbers a, b, not both zero, define $\ell_{(a,b)}$ by $\ell_{(a,b)} = \{(x,y) \mid x,y \in \mathbb{R} \text{ and } a(x-p) + b(y-q) = 0\}$. $\ell_{(a,b)}$ is the line in the infinite plane whose equation is given by ax + by = ap + bq.

 $\{\ell_{(a,b)}\}_{(a,b)\in\mathbb{R}^2\setminus\{(0,0)\}}$ stands for the function with domain $\mathbb{R}^2\setminus\{(0,0)\}$ and range, say, the set of all lines in the infinite plane, assigning each $(a,b)\in\mathbb{R}^2\setminus\{(0,0)\}$ to the line $\ell_{(a,b)}$.

(The set of all terms of this family is the pencil of all lines passing through (p,q).)

(d) Let a, b, c be real numbers, not all zero.

For any real number d, define π_d by $\pi_d = \{(x, y, z) \mid x, y, z \in \mathbb{R} \text{ and } ax + by + cz = d\}$.

 π_d is the plane in the infinite space whose equation is given by ax + by + cz = d.

 $\{\pi_d\}_{d\in\mathbb{R}}$ stands for the function with domain \mathbb{R} and range, say, the set of all planes in the infinite space, assigning each $d\in\mathbb{R}$ to the plane π_d .

(The set of all terms of this family is the pencil of planes all parallel to the plane ax + by + cz = 0.)

(e) For each complex number p, for each positive real number r, define $C(\zeta, r) = \{z \in \mathbb{C} : |z - p| = r\}$. $(C(\zeta, r))$ is the circle in the Argand plane with centre p and radius r.)

Let $p \in \mathbb{C}$.

 $\{C(p,r)\}_{r\in(0,+\infty)}$ stands for the function with domain $(0,+\infty)$ and range, say, the set of all circles in the Argand plane, assigning each positive real number to the circle C(p,r).

(The set of all terms of this family is the pencil of circles concentric at p.)

- (f) For each complex number p, for each positive real number r, define $D(\zeta, r) = \{z \in \mathbb{C} : |z p| < r\}$. $(D(\zeta, r))$ is the 'open disc' in the Argand plane with centre p and radius r.)
 - $\{D(r,r)\}_{r\in(0,+\infty)}$ stands for the function with domain $(0,+\infty)$ and range, say, the set of all open discs in the Argand plane, assigning each positive real number to the open disc D(r,r).
- (g) For each real number α , define the polynomial function $f_{\alpha}: \mathbb{R} \longrightarrow \mathbb{R}$ by $f_{\alpha}(x) = x^2 + \alpha x + 1$ for any $x \in \mathbb{R}$. $\{f_{\alpha}\}_{\alpha \in \mathbb{R}}$ stands for the function with domain \mathbb{R} and range, say, the set of all polynomial functions, assigning each real number α to f_{α} .

2. Set operations for families of sets.

The notion of intersection and union for infinite sequences of sets, introduced in the Handout *Universal quantifier* and existential quantifier, can be immediately generalized to families of sets.

Definition.

Let M, I be sets, and $\{S_{\alpha}\}_{{\alpha}\in I}$ be a family of subsets of the set M, indexed by I. (For any ${\alpha}\in I$, S_{α} is a subset of M.)

- (1) The intersection of the family of subsets $\{S_{\alpha}\}_{{\alpha}\in I}$ of the set M is defined to be the set $\{x\in M: x\in S_{\alpha} \text{ for any } \alpha\in I\}$. It is denoted by $\bigcap_{\alpha\in I}S_{\alpha}$.
- (2) The union of the family of subsets $\{S_{\alpha}\}_{{\alpha}\in I}$ of the set M is defined to be the set $\{x\in M: x\in S_{\alpha} \text{ for some } \alpha\in I\}$. It is denoted by $\bigcup_{x\in I}S_{\alpha}$.

Remark. Suppose C is a subset of $\mathfrak{P}(M)$, and we 'index' C by its elements to obtain the family $\{S\}_{S\in C}$. Then the intersection of the set C of subsets of the set M is the intersection of the family $\{S\}_{S\in C}$, and the union of the set C of subsets of the set M is the union of the family $\{S\}_{S\in C}$.

3. Theorem (\star) in the Handout *Universal quantifier and existential quantifier* can be generalized immediately to Theorem (\star') below. The proofs of the respective statements are similar.

Theorem (\star') .

Let M, I be sets and $\{A_{\alpha}\}_{{\alpha}\in I}$ be a family of subsets of M, indexed by I.

(0) Suppose
$$I = \emptyset$$
. Then $\bigcap_{\alpha \in I} A_{\alpha} = M$ and $\bigcup_{\alpha \in I} A_{\alpha} = \emptyset$.

- (1) Let S be a subset of M. Suppose $S \subset A_{\alpha}$ for any $\alpha \in I$. Then $S \subset \bigcap_{\alpha \in I} A_{\alpha}$.
- (2) Let S be a subset of M. Suppose $S \subset A_{\alpha}$ for some $\alpha \in I$. Then $S \subset \bigcup_{\alpha \in I} A_{\alpha}$.
- (3) Let T be a subset of M. Suppose $A_{\alpha} \subset T$ for any $\alpha \in I$. Then $\bigcup_{\alpha \in I} A_{\alpha} \subset T$.
- (4) Let T be a subset of M. Suppose $A_{\alpha} \subset T$ for some $\alpha \in I$. Then $\bigcap_{\alpha \in I} A_{\alpha} \subset T$.
- (5) Let C be a subset of M. $(\{A_{\alpha} \cup C\}_{\alpha \in I}, \{A_{\alpha} \cap C\}_{\alpha \in I}, \{A_{\alpha} \setminus C\}_{\alpha \in I}, \{C \setminus A_{\alpha}\}_{\alpha \in I})$ are families of subsets of M.) The equalities below hold:

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(5a)
$$\left(\bigcap_{\alpha \in I} A_{\alpha}\right) \cap C = \bigcap_{\alpha \in I} (A_{\alpha} \cap C).$$

(5e)
$$\left(\bigcap_{\alpha \in I} A_{\alpha}\right) \backslash C = \bigcap_{\alpha \in I} (A_{\alpha} \backslash C).$$

(5b)
$$\left(\bigcup_{\alpha \in I} A_{\alpha}\right) \cup C = \bigcup_{\alpha \in I} (A_{\alpha} \cup C).$$

(5f)
$$\left(\bigcup_{\alpha \in I} A_{\alpha}\right) \backslash C = \bigcup_{\alpha \in I} (A_{\alpha} \backslash C).$$

(5c)
$$\left(\bigcap_{\alpha\in I} A_{\alpha}\right) \cup C = \bigcap_{\alpha\in I} (A_{\alpha} \cup C).$$

(5g)
$$C \setminus \left(\bigcap_{\alpha \in I} A_{\alpha}\right) = \bigcup_{\alpha \in I} (C \setminus A_{\alpha}).$$

(5d)
$$\left(\bigcup_{\alpha \in I} A_{\alpha}\right) \cap C = \bigcup_{\alpha \in I} (A_{\alpha} \cap C).$$

(5h)
$$C \setminus \left(\bigcup_{\alpha \in I} A_{\alpha}\right) = \bigcap_{\alpha \in I} (C \setminus A_{\alpha}).$$