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Solution For any A , define $A^c = \{x \in X : x \notin A\}$. (a) Since A is a σ -algebra on X , A^c (by property (i) of σ -algebras) and $\bigcup_{n \in \mathbb{N}} A^n$ (by property (ii) of σ -algebras). Observing that $\bigcup_{n \in \mathbb{N}} A^n$ completes the proof. (b) We first show that A is closed under finite unions. That is, $A \cup B \in \mathcal{A}$ for some $B \in \mathcal{A}$. [n] $k \in \mathbb{N}$ $A \in \mathcal{A}$: (1) Let $A \in \mathcal{A}$. For any natural number $m \geq n$, define $A^m = \bigcup_{k=1}^m A^k$. By property (i) of

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