

- It is easy to check that for a set-additive function μ ,

$$\mu(A_1 \cup A_2) = \mu(A_1) + \mu(A_2) - \mu(A_1 \cap A_2) \quad (1)$$

which implies

$$\mu(A_1 \cap A_2) = \mu(A_1) + \mu(A_2) - \mu(A_1 \cup A_2). \quad (2)$$

- Note that (2) can be obtained from (1) by exchanging ‘ \cup ’ by ‘ \cap ’.
- Note that (1) is a special case ($m = 2$) of the **Inclusion-Exclusion Formula:**

$$\begin{aligned} \mu \left(\bigcup_{k=1}^m A_k \right) &= \sum_{1 \leq i \leq m} \mu(A_i) - \sum_{1 \leq i < j \leq m} \mu(A_i \cap A_j) + \cdots \\ &\quad + (-1)^{m+1} \mu(A_1 \cap A_2 \cap \cdots \cap A_m). \end{aligned}$$