Nothing fancy here:

$$\{(-n, n) \ : \ n \in \mathbb{N}\}$$

Here, I would expect the parenthesis to be of small size:

$$\Big\{\big(-n, n\big) \ : \ n \in \mathbb{N}\Big\}$$

This works, but it would be nice not to be forced to write `[size=0]` in the inner construct:

$$\Big\{(-n, n) \ : \ n \in \mathbb{N}\Big\}$$