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support of integrable function is σ -finite

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Defines	L^p functions have σ -finite support

Theroem - Let (X, \mathcal{B}, μ) be a measure space and $f : X \rightarrow \mathbb{C}$ a measurable function. If f is integrable, then the support of f is <http://planetmath.org/SigmaFinite> σ -finite.

It follows easily from this result that any function in an <http://planetmath.org/LpSpace> L^p -space, with $1 \leq p < \infty$, must have σ -finite support.

• Let $A_0 := [1, \infty[$, and for each $n \in \mathbb{N}$ let $A_n := [\frac{1}{n+1}, \frac{1}{n}[$. Since f is integrable, we must necessarily have $\mu(|f|^{-1}(A_n)) < \infty$ for each $n \in \mathbb{N} \cup \{0\}$, because

$$\mu(|f|^{-1}(A_n)) \cdot \frac{1}{n+1} \leq \int_{|f|^{-1}(A_n)} |f| \, d\mu \leq \int_X |f| \, d\mu < \infty.$$

Since f and $|f|$ have the same support, and the support of the latter is $\text{supp } |f| = \bigcup_{n=0}^{\infty} |f|^{-1}(A_n)$, it follows that the support of f is σ -finite. \square