

51. (Homework 5 - Chifan) Suppose $f \geq 0$ and f is integrable. If $\alpha > 0$ and $E_\alpha = \{x : f(x) > \alpha\}$ prove that $m(E_\alpha) \leq \frac{1}{\alpha} \int_{\mathbb{R}} f(x) dx$.

Since f is integrable,

$$\begin{aligned} \infty > \int_{\mathbb{R}} f(x) dx &\geq \int_{E_\alpha} f(x) dx \\ &\geq \alpha \int_{\mathbb{R}} \chi_{E_\alpha}(x) dx \\ &= \alpha m(E_\alpha) \end{aligned} \quad \left. \vphantom{\begin{aligned} \infty > \int_{\mathbb{R}} f(x) dx \\ &\geq \int_{E_\alpha} f(x) dx \\ &\geq \alpha \int_{\mathbb{R}} \chi_{E_\alpha}(x) dx \\ &= \alpha m(E_\alpha) \end{aligned}} \right\} \begin{array}{l} \text{this is legal} \\ \text{because } f \text{ is} \\ \text{nonnegative} \end{array}$$

$$\Rightarrow m(E_\alpha) \leq \frac{1}{\alpha} \int_{\mathbb{R}} f(x) dx //$$