

Problem R-3B. Let f be a nonnegative, integrable function on $[0, 1]$ and let $0 < c < 1$ be a constant. Assume that

$$\int_E f \leq c \cdot m(E)$$

for each Lebesgue measurable set $E \subseteq [0, 1]$. Prove that $f \leq 1$ a.e. on $[0, 1]$.

Let $G = \{x \in [0, 1] \mid f(x) > 1\}$. Assume for contradiction that $m(G) > 0$. Then by Chebyshev's inequality,

$$m(G) \leq \int_{[0, 1]} f$$

$$\leq \int_G f \quad (\text{as } f \text{ is nonnegative})$$

$$\leq c \cdot m(G) \quad (\text{given})$$

$$< m(G) \quad (\text{as } 0 < c < 1) \quad \text{↯}$$

Therefore $m(G) = 0$ and we have shown the result.