

Proposition 2.20:
If $f \in L^+(X, \mu)$ and $\int f < +\infty$,
then

$$\{x \in X \mid f(x) = +\infty\}$$

is null and:

$$\{x \in X \mid f(x) > 0\}$$

is σ -finite.

Proof:

For every $n \in \mathbb{N}$:

$$n \chi_{f^{-1}(\infty)} \leq f$$

and so:

$$n \mu(f^{-1}(\infty)) \leq \int f < +\infty$$

$$\forall n \in \mathbb{N}$$

This implies $\mu(f^{-1}(\infty)) = 0$,
and proves the first part.

We can write:

$$\{x \in X \mid f(x) > 0\} = \bigcup_{n=1}^{+\infty} f^{-1}([1/n, +\infty)) \cup f^{-1}(0)$$

we already know that $f^{-1}(0)$ is null.

And we have:

$$\frac{1}{n} \mu(f^{-1}([1/n, +\infty))) = \int_{f^{-1}([1/n, +\infty))} \frac{1}{n} \leq$$

$$\leq \int_{f^{-1}([1/n, +\infty))} f \leq \int f < +\infty$$

Hence:

$$\mu(f^{-1}([1/n, +\infty))) \leq n \int f < +\infty$$

which proves that

$$\{x \in X \mid f(x) > 0\}$$

is a countable union of finite measure subsets.