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Solution: For $n=1,2,\dots$,

define $A_n = \{x \in X : |f(x)| < n\}$

Clearly, $A_1 \subset A_2 \subset \dots$

and each A_n is measurable

each A_n is measurable

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(why?).³ Next, define $A_0 = \{x \in X : f(x) = 0\}$ and $A_1 = \{x \in X : |f(x)| = 1\}$. Then $X = A_0 \cup A_1$ is a disjoint union, and $\int_X |f| = \int_{A_0} |f| + \int_{A_1} |f| = \int_{A_1} 1 = \mu(A_1)$. (2)

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