

Question

Show that if $f : \mathbf{R}^n \rightarrow \mathbf{R}$ is measurable, so is $\frac{1}{f}$ (where $\frac{1}{0} = +\infty$).

Answer

$$\{x \mid \frac{1}{f}(x) < c\} = \begin{cases} \{x \mid \frac{1}{c} < f(x) < 0\} & \text{if } c < 0 \\ \{x \mid -\infty < f(x) < 0\} & \text{if } c = 0 \\ \{x \mid -\infty \leq f(x) < 0\} \cup \{x \mid f(x) > \frac{1}{c}\} & \text{if } c > 0 \end{cases}$$