Beals, page 25 \#5: Set $g_{n}(x)=\inf _{j \geq n} f_{j}(x)$. Then for all $n \in$ and $x \in$,

- $\liminf f_{n}(x)=\lim g_{n}(x)$,
- $0 \leq g_{n}(x) \leq f_{n}(x)$,
- $g_{n+1}(x) \geq g_{n}(x)$

The second and third items allow us to apply the monotone convergence theorem to $g_{n}$ and obtain

$$
\int \liminf f_{n}=\int \lim g_{n}=\lim \int g_{n}=\liminf \int g_{n} \leq \liminf \int f_{n} .
$$

