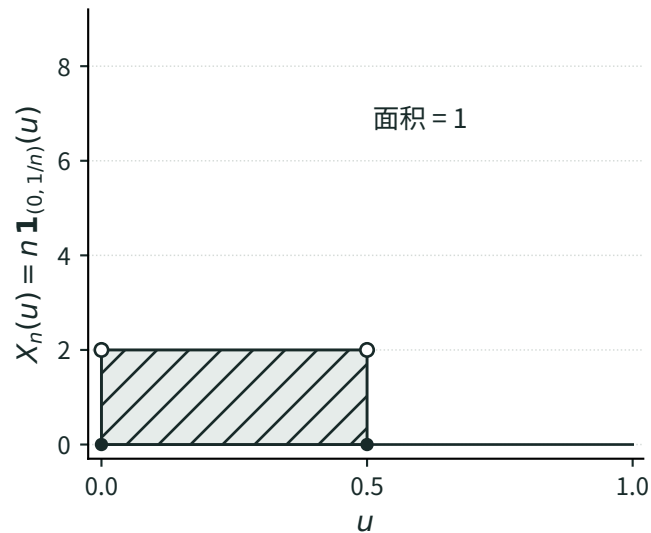
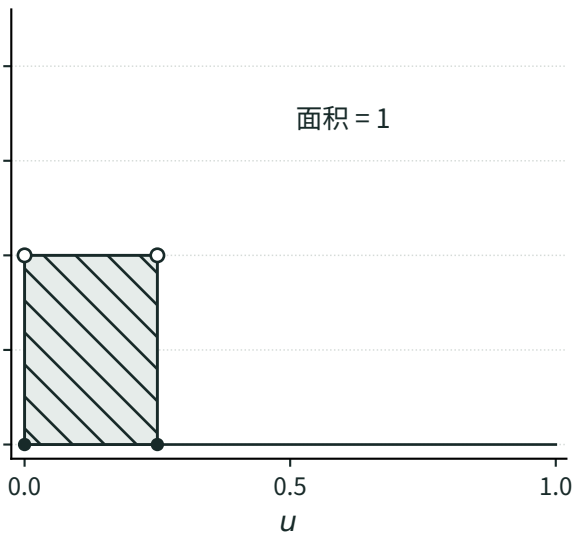


越来越高，越来越窄，面积始终为1

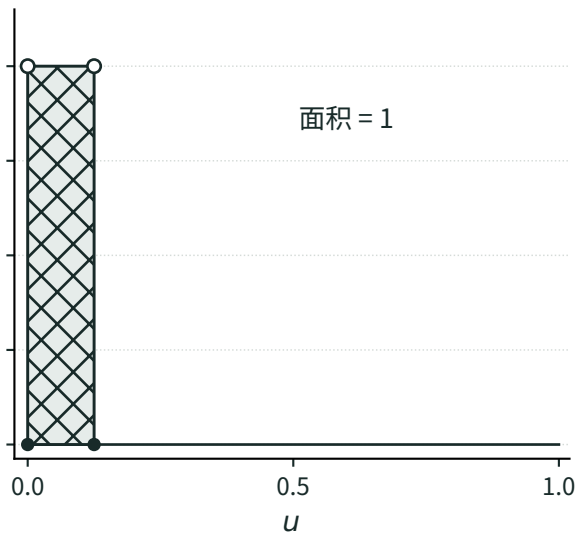
$n = 2, \quad |(0, 1/n)| = 0.5$



$n = 4, \quad |(0, 1/n)| = 0.25$



$n = 8, \quad |(0, 1/n)| = 0.125$



$X_n \rightarrow 0$ 几乎处处，但 $\mathbb{E}X_n = 1$ 。任意 $K \geq 0$ ， $\sup_n \mathbb{E}[X_n \mathbf{1}_{\{X_n > K\}}] = 1$ ，故不一致可积。