

$$g(x) = x f(x) \text{ if } x \text{ max of } x = \frac{1}{n}$$

$$\Rightarrow g(x) = \frac{1}{n} \left(1 - \frac{1}{n} \right) = \frac{1}{n} \left(\frac{n-1}{n} \right)$$

$$\Rightarrow \sup_{x \in [0,1]} \left| \frac{1}{n} \left(\frac{n-1}{n} \right) - 0 \right| = \frac{1}{n}$$

$$\leq \frac{1}{n} \rightarrow 0$$

So f_n converges uniformly to f on $[0,1]$

Ex 1.8:

$$f(x) = \begin{cases} nx, & 0 \leq x \leq \frac{1}{n} \\ 0, & \frac{1}{n} < x \leq 1 \end{cases}$$

Pointwise limit



when $x=0 \Rightarrow f_n(0)=0, \forall n \in \mathbb{N}$

when $x>0 \Rightarrow \exists N \in \mathbb{N}$ such that $\frac{1}{N} < x$

then for every $n \geq N$ we have

$$\frac{1}{n} \leq \frac{1}{N} < x$$

$$\Rightarrow \forall n \geq N, f_n(x) = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} f_n(x) = 0$$

So $f_n \rightarrow 0$ on $[0,1]$

Uniform convergence:

$$\sup_{x \in [0,1]} |f_n(x) - 0| = \sup_{x \in [0,1]} f_n(x) = f_n\left(\frac{1}{n}\right) = 1$$

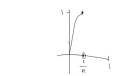


$\Rightarrow$ the convergence is not uniform

Ex 1.9:

$$f_n(x) = \begin{cases} nx, & 0 \leq x \leq \frac{1}{n} \\ 0, & \frac{1}{n} < x \leq 1 \end{cases}$$

Pointwise limit



when $x=0 \Rightarrow f_n(0)=0, \forall n \in \mathbb{N}$

when $x>0$ by Archimedean property

$\exists N \in \mathbb{N}$ such that $\frac{1}{N} < x$

$\forall n \geq N, \frac{1}{n} < x$

$$\Rightarrow \lim_{n \rightarrow \infty} f_n(x) = 0, \forall x \in [0,1]$$

$$\text{So } f_n \rightarrow 0$$

Uniform convergence:

$$\sup_{x \in [0,1]} |f_n(x) - 0| = \sup_{x \in [0,1]} f_n(x) = f_n\left(\frac{1}{n}\right) = 1$$

So f_n is not converging uniformly

Ex 1.10:

if $f_n \xrightarrow{u} f$ on D and $f_n \xrightarrow{u} f$ on E

then $f_n \xrightarrow{u} f$ on $D \cup E$

Sol.:

$$\sup_{x \in D \cup E} |f_n(x) - f(x)| \leq$$

$$= \max \left(\sup_{x \in D} |f_n - f|, \sup_{x \in E} |f_n - f| \right)$$

Since $\sup_{x \in D} |f_n - f| \rightarrow 0$ and $\sup_{x \in E} |f_n - f| \rightarrow 0$

it follows that $\sup_{x \in D \cup E} |f_n - f| \rightarrow 0$

Ex 1.14:

$$f(x) = \frac{x^2}{1+x^2}, \quad x \in [0, 2]$$

Pointwise limit:

$$\text{where } x \in (0, 1) \Rightarrow \lim_{n \rightarrow \infty} f_n(x) = 0$$

$$\text{where } x = 1 \Rightarrow \lim_{n \rightarrow \infty} f_n(1) = \frac{1}{2}$$

$$\text{where } x \in (1, 2] \Rightarrow \lim_{n \rightarrow \infty} f_n(x) = 1$$

$$f_n(x) = \frac{1}{1 + \left(\frac{x}{n}\right)^2} \rightarrow \frac{1}{1+0} = 1$$

$f_n \rightarrow f$ on $[0, 2]$ where

$$f(x) = \begin{cases} 0, & x \in [0, 1) \\ \frac{1}{2}, & x = 1 \\ 1, & x \in (1, 2] \end{cases}$$

$f(x)$ is discontinuous at $x=1$

and for all n , f_n continuous on $[0, 2]$

then $f_n \not\rightarrow f$ on $[0, 2]$

Ex 1.15:

$$f_n(x) = \begin{cases} \frac{1}{n}, & x \in \mathbb{Q} \\ 0, & x \in \mathbb{Q}^c \end{cases}$$

f_n is discontinuous at each point of $\mathbb{R}$

Indeed, let $x_0 \in \mathbb{R}$

Since $\mathbb{Q}$ and $\mathbb{Q}^c$ are dense in $\mathbb{R}$

there exist two sequences (x_k) of rational

numbers, and (y_k) of irrational numbers

$$\text{s.t. } (x_k) \rightarrow x_0 \text{ and } (y_k) \rightarrow x_0$$

so if f is cont. at x_0

$$\text{then } f(x_0) = \lim_{k \rightarrow \infty} f(x_k) = \frac{1}{n} \neq 0 = \lim_{k \rightarrow \infty} f(y_k) = 0 \quad \text{impossible}$$

$$\text{By } \left| \frac{1}{n} \right| = \frac{1}{n} \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\text{so } f_n \rightarrow 0 \text{ on } \mathbb{R}$$

$$\text{where } f \equiv 0 \text{ (on } \mathbb{R})$$

Ex 1.16: $f \in C([0, 1])$

$$f_n(x) = f\left(x + \frac{1}{n}\right), \quad x \in [0, 1]$$

Show that f_n converge uniformly

$$\text{iff } f(0) = 0$$

Pointwise limit:

$$\lim_{n \rightarrow \infty} f_n(x) = \begin{cases} 0, & x \in [0, 1] \\ f(0), & x = 1 \end{cases} = f(x)$$

$$\text{so } f_n \rightarrow f \text{ on } [0, 1] \Rightarrow f \text{ cont. at } x=1$$

$$\left(f_n(1) - f(1) \right) = f(0) - f(1) = 0$$

$$\left(f_n(x) - f(x) \right) = f\left(x + \frac{1}{n}\right) - f(x) \rightarrow 0$$

$$\text{as } f \text{ is continuous at } x=1, \text{ then } \exists \eta > 0 \text{ (} \eta < 1 \text{)}$$

$$\text{Pointwise } \forall x \in [0, 1], \forall \epsilon > 0$$

$$\left[\begin{array}{l} \exists \eta > 0 \\ \exists \delta > 0 \text{ s.t. } |x - 1| < \delta \Rightarrow |f(x) - f(1)| < \epsilon \\ \text{or } |x - 1| < \delta \Rightarrow |f(x) - f(1)| < \epsilon \end{array} \right]$$

$$\text{on } [0, 1] \quad f \text{ is continuous at } x=1$$

$$\exists \delta > 0, \forall x \in [0, 1], \forall \epsilon > 0$$

$$\exists N \in \mathbb{N}, \forall n \geq N, \forall x \in [0, 1], \forall \epsilon > 0$$

$$\left| f_n(x) - f(x) \right| < \epsilon$$

$$\Rightarrow \sup_{x \in [0, 1]} |f_n(x) - f(x)| < \epsilon$$

$$\Rightarrow \sup_{x \in [0, 1]} |f_n(x) - f(x)| \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\Rightarrow \sup_{x \in [0, 1]} |f_n(x) - f(x)| < \epsilon$$

$$\Rightarrow \sup_{x \in [0, 1]} |f_n(x) - f(x)| < \epsilon$$

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$$|f_n(x) - f(x)| < \epsilon$$

$$|f_n(x) - f(x)| < \epsilon$$

$$- \epsilon < f(x) - f_n(x) < \epsilon$$

$$f_n(x) - \epsilon < f(x) < f_n(x) + \epsilon$$

$$f_n(x) - \epsilon < f(x)$$

$$\begin{aligned} |f_n(x) - f(x)| &= \left| \sum_{k=1}^n m_k \Delta x_k - \sum_{k=1}^n m_k \Delta x_k \right| \\ &= \sum_{k=1}^n (m_k - \epsilon) \Delta x_k \leq \sum_{k=1}^n \epsilon \Delta x_k \\ &\leq \epsilon \sum_{k=1}^n \Delta x_k \\ &\leq \epsilon (b-a) \end{aligned}$$

$$\leq \epsilon (b-a)$$

$$f'_n(x) = 1 - \underbrace{\cos(nx)}_0$$

$$f'_n(x) - 1 = -\frac{\cos(nx)}{n}$$

$$-1 \leq \cos(nx) \leq 1$$

$$| \geq -\cos(nx) \geq -1$$

$$0 < -\frac{1}{n} \geq \frac{-\cos(nx)}{n} \geq \frac{-1}{n} \rightarrow 0$$

$$f_n(x) = \frac{x}{1+nx}$$

$$\left(\frac{f}{g}\right)' = \frac{f'g - g'f}{g^2}$$

$$\sup_{x \in [0,1]} |f'_n(x)| = 0$$

$$f'_n(x) = \frac{1+nx - nx}{(1+nx)^2} = \frac{1}{(1+nx)^2} > 0$$

So f_n is increasing on $[0,1]$

$$\Rightarrow f_n(1) \geq f_n(x)$$

$$x \in [0,1]$$

$$\sup_{x \in [0,1]} f_n(x) = \frac{1}{1+n} \rightarrow 0 \text{ as } n \rightarrow \infty$$

Exercices: Uniform convergence of sequences

Ex 1: $f_n(x) = \frac{\sin(nx)}{n^2}$, $x \in (0,1)$

Point wise limit

$$\lim_{n \rightarrow \infty} \frac{\sin(nx)}{n^2} = 0$$

$$f_n(0) = 0$$

$$\forall n \in \mathbb{N} \quad \left| \frac{\sin(nx)}{n^2} \right| \leq \frac{1}{n^2}$$

$$\frac{1}{n^2} < \frac{1}{n} \quad \forall n \in \mathbb{N}$$

$$\lim_{n \rightarrow \infty} \frac{1}{n^2} = 0$$

By Weierstrass theorem, $f_n \rightarrow 0$ uniformly

Uniform convergence

$$g_n(x) = \frac{1}{n^2}$$

$$f_n(x) = \frac{\sin(nx)}{n^2}$$

$$f_n(x) = \frac{\sin(nx)}{n^2} \leq \frac{1}{n^2} \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\left(\sup_{x \in [0,1]} |f_n(x)| \right) \leq \frac{1}{n^2} \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\lim_{n \rightarrow \infty} \frac{1}{n^2} = 0$$

$$\sup_{x \in [0,1]} |f_n(x)| \leq \frac{1}{n^2} \rightarrow 0$$

$$\sup_{x \in [0,1]} |f_n(x)| \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\Rightarrow \lim_{n \rightarrow \infty} \sup_{x \in [0,1]} |f_n(x)| = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} \sup_{x \in [0,1]} |f_n(x)| = 0$$

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Ex 1.4

$$f_n(x) = \frac{x}{n+1}$$

Uniform Convergence:

$$f_n(0) = 0$$

$$\text{for } x \neq 0, f_n(x) \leq \frac{x}{n+1} \leq \frac{1}{n}$$

$$\text{for } x \in [0, 1]$$

$$|f_n(x)| \leq \frac{1}{n}$$

$$\forall \epsilon > 0 \exists N \in \mathbb{N} \text{ s.t. } \forall n \geq N, \forall x \in [0, 1], |f_n(x)| < \epsilon$$

$\Rightarrow f_n$ uniformly convergent

$$f'_n(x) = \frac{n+1 - (n+1)x}{(n+1)^2} = \frac{1}{n+1} > 0$$

$\Rightarrow f_n$ is increasing and $f_n(1) = 1$

$$\forall \epsilon > 0 \exists \delta > 0 \text{ s.t. } |x - 1| < \delta \Rightarrow |f_n(x) - 1| < \epsilon$$

$$\Rightarrow \forall \epsilon > 0 \exists \delta > 0 \text{ s.t. } |x - 1| < \delta \Rightarrow |f_n(x) - 1| < \epsilon$$

Ex 1.5

$$f_n(x) = \frac{x^2}{n+1}$$

pointwise limit:

$$\lim_{n \rightarrow \infty} \frac{x^2}{n+1} = \begin{cases} x^2, & x \in [0, 1] \\ 0, & x > 1 \end{cases}$$

$$= x^2, \quad x \in [0, 1]$$

$$\int_0^1 f_n(x) dx = \int_0^1 \frac{x^2}{n+1} dx = \frac{1}{n+1} \int_0^1 x^2 dx = \frac{1}{n+1} \cdot \frac{1}{3} = \frac{1}{3(n+1)}$$

Uniform Convergence:

$$|f_n(x) - f(x)| = \left| \frac{x^2}{n+1} - x^2 \right|$$

$$= \left| \frac{x^2 - (n+1)x^2}{n+1} \right|$$

$$= \frac{x^2}{n+1}, \quad x \in [0, 1]$$

$$\forall \epsilon > 0 \exists N \in \mathbb{N} \text{ s.t. } \forall n \geq N, \forall x \in [0, 1], |f_n(x) - f(x)| < \epsilon$$

$$\Rightarrow \forall \epsilon > 0 \exists N \in \mathbb{N} \text{ s.t. } \forall n \geq N, \forall x \in [0, 1], |f_n(x) - f(x)| < \epsilon$$

$$\Rightarrow \forall \epsilon > 0 \exists N \in \mathbb{N} \text{ s.t. } \forall n \geq N, \forall x \in [0, 1], |f_n(x) - f(x)| < \epsilon$$

$$\Rightarrow \lim_{n \rightarrow \infty} \sup_{x \in [0, 1]} |f_n(x) - f(x)| = 0$$

$$\Rightarrow f_n \text{ converges uniformly to } f \text{ on } [0, 1]$$

$$[f(x) = x^2, x \in [0, 1]]$$

Ex 1.6

$$f_n(x) = \frac{x^n}{n+1}, \quad x \in [0, 1]$$

pointwise limit:

$$\lim_{n \rightarrow \infty} \frac{x^n}{n+1} = \begin{cases} 0, & x \in [0, 1] \\ 0, & x > 1 \end{cases}$$

$$= 0, \quad x \in [0, 1]$$

$$\Rightarrow \int_0^1 f_n(x) dx = \int_0^1 \frac{x^n}{n+1} dx = \frac{1}{n+1} \int_0^1 x^n dx = \frac{1}{n+1} \cdot \frac{1}{n+1} = \frac{1}{(n+1)^2}$$

Uniform Convergence:

$$\sup_{x \in [0, 1]} |f_n(x) - f(x)| = \sup_{x \in [0, 1]} \left| \frac{x^n}{n+1} - 0 \right|$$

$$= \frac{1}{n+1} \sup_{x \in [0, 1]} x^n = \frac{1}{n+1}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \sup_{x \in [0, 1]} |f_n(x) - f(x)| = 0$$

$$\Rightarrow f_n \text{ converges uniformly to } f \text{ on } [0, 1]$$

$$\Rightarrow \lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx = \int_0^1 f(x) dx = \int_0^1 0 dx = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx = \int_0^1 f(x) dx = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx = \int_0^1 f(x) dx = 0$$

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