Assignment 10

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Problem 1

Let $\{f_n\}$ be a sequence of functions defined on [a,b] and g be a continuous function on [a,b].

а

Prove that if $f_n \to f$ pointwise, then $g \cdot f_n \to g \cdot f$ pointwise.

Since g is continuous, we know it is bounded, so the sup exists; let $c = \sup_{x \in [a,b]} |g|$. Then since $f_n \to f$ pointwise, we know that $|f_n - f| \le \varepsilon$ for some N. Thus we also know for any $n \ge N$, $c \cdot |f_n - f| \le c \cdot \varepsilon$. This lets us conclude $|c \cdot f_n - c \cdot f| \le c \cdot \varepsilon$ for any $\varepsilon > 0$. This implies that $c \cdot f_n \to c \cdot f$ pointwise. Since c is the sup of |g|, $|g \cdot f_n - g \cdot f| = |g||f_n - f| \le (\sup_{x \in [a,b]} |g|)|f_n - f| = c \cdot |f_n - f|$. This implies that $g \cdot f_n \to g \cdot f$ pointwise as well.

See also Corollary 18.5 in the lecture notes.

b

Prove that if $f_n \to f$ uniformly, then $g \cdot f_n \to g \cdot f$ uniformly.

Since g is continuous, we know it is bounded, so the sup exists; let $c = \sup_{x \in [a,b]} |g|$. Then since $f_n \to f$ uniformly, we know that $|f_n - f| \le \varepsilon$ for some N not dependent on x. Thus we also know for any $n \ge N$, $c \cdot |f_n - f| \le c \cdot \varepsilon$. This lets us conclude $|c \cdot f_n - c \cdot f| \le c \cdot \varepsilon$ for any $\varepsilon > 0$. This implies that $c \cdot f_n \to c \cdot f$ uniformly. Since c is the sup of |g|, $|g \cdot f_n - g \cdot f| = |g||f_n - f| \le (\sup_{x \in [a,b]} |g|)|f_n - f| = c \cdot |f_n - f|$. This implies that $g \cdot f_n \to g \cdot f$ uniformly as well.

See also Corollary 18.5 in the lecture notes.

 \mathbf{c}

If we assume further that $f_n(x) (n \ge 1)$ are bounded functions and $f_n \to f$ in the sup norm, does $g \cdot f_n \to g \cdot f$ in the sup norm? If so, prove it. Otherwise, give a counter example.

It does, because $\|g\cdot f_n-g\ f\|_{\infty}\leq (sup_{x\in[a,b]}|g|)\|f_n-f\|_{\infty}$. Since g is continuous, we know it is bounded, so the sup exists; let $c=sup_{x\in[a,b]}|g|$. Then since $f_n\to f$ in the sup norm, we know that $|f_n-f|\leq \varepsilon$ for some N. Thus we also know for any $n\geq N$, $c\cdot |f_n-f|\leq c\cdot \varepsilon$. This lets us conclude $|c\cdot f_n-c\cdot f|\leq c\cdot \varepsilon$ for any $\varepsilon>0$. This implies that $c\cdot f_n\to c\cdot f$ in the sup norm. Since c is the sup of |g|, $|g\cdot f_n-g\cdot f|=|g||f_n-f|\leq (sup_{x\in[a,b]}|g|)|f_n-f|=c\cdot |f_n-f|$. This implies that $g\cdot f_n\to g\cdot f$ in the sup norm as well.

See also Corollary 18.5 in the lecture notes.

Problem 2

Prove that $f_n(x) = \left(x - \frac{1}{n}\right)^2$ converges uniformly on any finite interval. Hint: $f_n \to x^2$. Consider some finite interval that is (WLOG) [a,b]. Then when we take $f(x) = x^2$ we can see that

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

We will first prove that for any $\varepsilon_1 \geq 0$ we can select a sufficiently large N_1 such that $\frac{2}{n}|x| \leq \varepsilon_1, \forall n \geq N_1$ and for any $\varepsilon_2 \geq 0$ we can select a sufficiently large N_2 such that $\frac{1}{n^2} \leq \varepsilon_2, \forall n \geq N_2$.

It is clear that for any $\varepsilon_1 \geq 0$ we can select a sufficiently large N_1 such that $\frac{2}{n}|x| \leq \varepsilon_1, \forall n \geq N_1$. On the interval [a,b], we can take the constant $c=\max(|a|,|b|)$ to see that we must select a value for N such that $\forall n \geq N$. $\frac{2}{n}|x| \leq \frac{2\cdot c}{n} \leq \varepsilon_1$. Clearly any $N \geq \frac{2\cdot c}{\varepsilon_1}$ suffices.

It is similarly clear that for any $\varepsilon_2 \geq 0$ we can select a sufficiently large N_2 such that $\frac{1}{n^2} \leq \varepsilon_2, \forall n \geq N_2$. In this case we must simply select $N \geq \sqrt{\frac{1}{\varepsilon_2}}$.

Now, we know that for any ε we can select $\varepsilon_1, \varepsilon_2$ such that $\varepsilon = \varepsilon_1 + \varepsilon_2$ and take $N = \max(N_1, N_2)$ which is sufficient to show that $|f_n(x) - f(x)| \le \varepsilon, \forall n \ge N$. This lets us conclude that $f_n(x) = \left(x - \frac{1}{n}\right)^2$ converges uniformly on the interval [a, b].

Problem 3

Let f and g be continuous functions on [a, b].

 \mathbf{a}

Use the triangle inequality to prove that

$$|\|f\|_{\infty} - \|g\|_{\infty}| \le \|f - g\|_{\infty}$$

Note that

$$||f||_{\infty} = ||f - g + g||_{\infty}$$

$$\leq ||f - g||_{\infty} + ||g||_{\infty}$$

which implies that $\|f\|_{\infty} - \|g\|_{\infty} \le \|f - g\|_{\infty}$. And by symmetry we can take the absolute value to see that $\|f\|_{\infty} - \|g\|_{\infty} | \le \|f - g\|_{\infty}$.

See also Lemma 17.4 in the lecture notes.

b

Suppose $f_n \to f$ in the sup norm. Prove that $||f_n||_{\infty} \to ||f||_{\infty}$

Since $f_n \to f$ in the sup norm we know that $||f_n(x) - f(x)||_{\infty} \to 0$. This means that for any $\varepsilon > 0$ we know that for any $n \ge N$ we have $||f_n(x) - f(x)|| \le \varepsilon$ for some N. But by part a we know that $||f_n(x) - f(x)|| \ge ||f_n||_{\infty} - ||f||_{\infty}|$, so we can use the same N such such that for any $n \ge N$ we know that $||f_n||_{\infty} - ||f||_{\infty}| \le \varepsilon$ for every $n \ge N$.

See also Corollary 18.6 in the lecture notes.