

Q4a: By the Weierstrass Approximation Theorem, for each $\varepsilon > 0$, there exists some polynomial $p(x)$ where $|p(x) - f(x)| < \varepsilon$. We first claim that for such an ε and $p(x)$,

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

Let $\varepsilon > 0$ be given, let $p(x)$ be such that $|p(x) - f(x)| < \varepsilon$, then we evaluate that

$$\lim_{x \rightarrow \infty} \left| \int_0^1 x^n f(x) - x^n p(x) dx \right| \leq \lim_{n \rightarrow \infty} \int_0^1 x^n |p(x) - f(x)| dx < \lim_{n \rightarrow \infty} \int_0^1 x^n \varepsilon dx = \varepsilon \lim_{n \rightarrow \infty} \left[\frac{x^{n+1}}{n+1} \right] \Big|_{x=0}^{x=1} = 0$$

Thus these limits are equal. To find $\lim_{x \rightarrow \infty} \int_0^1 x^n f(x)$ it suffices to compute $\lim_{x \rightarrow \infty} \int_0^1 x^n p(x)$. Let $p(x) = \sum_{k=0}^m a_k x^k$. We compute:

$$\begin{aligned} \lim_{x \rightarrow \infty} \int_0^1 x^n p(x) dx &= \lim_{x \rightarrow \infty} \int_0^1 x^n \sum_{k=0}^m a_k x^k dx \\ &= \lim_{x \rightarrow \infty} \sum_{k=0}^m a_k \int_0^1 x^{n+k} dx \\ &= \lim_{x \rightarrow \infty} \sum_{k=0}^m a_k \left[\frac{x^{n+k+1}}{n+k+1} \right] \Big|_{x=0}^{x=1} \\ &= \lim_{x \rightarrow \infty} \sum_{k=0}^m a_k \frac{1}{n+k+1} \\ &= 0 \end{aligned}$$

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

Q4b: By Q5, for each ε there exists a polynomial $p(x)$ such that $|p(x) - f(x)| < \varepsilon$ and $p(1) = f(1)$. We claim that

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

By a similar computation to 4a, we see that

$$\lim_{n \rightarrow \infty} n \int_0^1 x^n |p(x) - f(x)| dx < \lim_{n \rightarrow \infty} n \int_0^1 x^n \varepsilon dx = \varepsilon \left[\frac{x^{n+1}}{n+1} \right] \Big|_{x=0}^{x=1} = \varepsilon$$

The limits can be made within epsilon of each other, hence they are equal. Let $p(x) = \sum_{k=0}^m a_k x^k$. We now will evaluate $\lim_{n \rightarrow \infty} n \int_0^1 x^n p(x) dx$ as :

$$\begin{aligned} \lim_{n \rightarrow \infty} n \int_0^1 x^n p(x) dx &= \lim_{n \rightarrow \infty} n \int_0^1 x^n \sum_{k=0}^m a_k x^k dx \\ &= \lim_{n \rightarrow \infty} n \sum_{k=0}^m a_k \int_0^1 x^{n+k} dx \\ &= \lim_{n \rightarrow \infty} n \sum_{k=0}^m a_k \left[\frac{x^{n+k+1}}{n+k+1} \right] \Big|_{x=0}^{x=1} \\ &= \lim_{n \rightarrow \infty} \sum_{k=0}^m a_k \frac{n}{n+k+1} \\ &= \sum_{k=0}^m a_k \\ &= p(1) \end{aligned}$$

Therefore this limit converges to $p(1) = f(1)$.