

## MATH 531 HOMEWORK 9

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**Page 316, Ex. 2.** Determine which of the following sequences converge (pointwise or uniformly) as  $k \rightarrow \infty$ . Check the continuity of the limit in each case.

- (1)  $(\sin x)/k$  on  $\mathbb{R}$
- (2)  $1/(kx + 1)$  on  $(0, 1)$
- (3)  $x/(kx + 1)$  on  $(0, 1)$
- (4)  $x/(1 + kx^2)$  on  $\mathbb{R}$
- (5)  $(1, (\cos x)/k^2)$ , a sequence of functions from  $\mathbb{R}$  to  $\mathbb{R}^2$

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- (1) This converges uniformly to the zero function. We know  $|\sin x| \leq 1$ , so for all  $x$ ,

$$\left| \frac{\sin x}{k} \right| = \frac{|\sin x|}{k} \leq \frac{1}{k}.$$

Fix  $\varepsilon > 0$ , then set  $K = 1/\varepsilon$ . Then by the inequality we just derived,  $|f_k(x)| < \varepsilon$  for all  $x$  when  $k > K$ . Thus  $f_k$  converges uniformly to the zero function, which is continuous.

- (2) Fix  $x$ , then  $1/(kx + 1)$  clearly converges to 0, which is a continuous limit. The convergence is only pointwise. To see this, fix  $0 < \varepsilon < 1$ . Then  $1/(kx + 1) \geq \varepsilon$  when

$$x \leq \frac{\frac{1}{\varepsilon} - 1}{k}.$$

Note that this value is in  $(0, 1)$  since  $0 < \varepsilon < 1$ , so we can find an  $x$  satisfying this inequality.

- (3) This converges uniformly to the zero function. For  $0 < x < 1$ , we have the inequality

$$\left| \frac{x}{kx + 1} \right| = \frac{x}{kx + 1} = \frac{1}{k + \frac{1}{x}} < \frac{1}{k + 1}.$$

Fix  $\varepsilon > 0$ , then set  $K = (1/\varepsilon) - 1$ . Then by the above inequality,  $|f_k(x)| < \varepsilon$  for all  $x$  when  $k > K$ . Thus  $f_k$  converges uniformly to the zero function, which is continuous.

- (4) Fix  $x$ , then since

$$\frac{x}{1 + kx^2} = \frac{1}{\frac{1}{x} + kx},$$

we clearly have pointwise convergence to 0, which is a continuous limit. Now since

$$\frac{d}{dx} \left( \frac{x}{1 + kx^2} \right) = \frac{1 - kx^2}{(1 + kx^2)^2},$$

the maximum and minimum values of this function satisfy  $x = \pm 1/\sqrt{k}$ . Then for all  $x$ , we have

$$\left| \frac{x}{1+kx^2} \right| \leq \frac{1}{2\sqrt{k}}.$$

Fix  $\varepsilon > 0$ . If we choose any  $k > (1/(2\varepsilon))^2$ , then

$$\left| \frac{x}{1+kx^2} \right| < \varepsilon,$$

for all  $x$ , so we also have uniform convergence to the zero function.

- (5) We claim that this converges uniformly to the constant function  $(1, 0)$ , which is a continuous limit. For all  $x \in \mathbb{R}$ , we have

$$\left\| \left(1, \frac{\cos x}{k^2}\right) - (1, 0) \right\| = \left| \frac{\cos x}{k^2} \right| \leq \frac{1}{k^2}.$$

Fix  $\varepsilon > 0$ . If we choose  $k > \sqrt{1/\varepsilon}$ , then the above norm is less than  $\varepsilon$  for all  $x$ . Thus we have uniform convergence.

**Page 317, ex. 3.** Determine which of the following real series  $\sum_{k=1}^{\infty} g_k$  converge (pointwise or uniformly). Check the continuity of the limit in each case.

- (1)  $g_k(x) = \begin{cases} 0, & x \leq k \\ (-1)^k, & x > k. \end{cases}$
- (2)  $g_k(x) = \begin{cases} 1/k^2, & |x| \leq k \\ 1/x^2, & |x| > k. \end{cases}$
- (3)  $g_k(x) = \left(\frac{(-1)^k}{\sqrt{k}}\right) \cos(kx)$  on  $\mathbb{R}$ .
- (4)  $g_k(x) = x^k$  on  $(0, 1)$ .

- (1) Fix  $x$ , then the series is

$$\sum_{k=1}^{\infty} g_k(x) = \sum_{k=1}^K (-1)^k + \sum_{k=K+1}^{\infty} 0,$$

where  $K$  is the largest natural number less than  $x$  (0 if no such natural number exists). If  $K$  is even, then this sum is 0, but if  $K$  is odd, then this sum is  $-1$ . Thus for different values of  $x$ ,  $g_k$  converges to different functions. Thus  $\sum_{k=1}^{\infty} g_k$  does not converge anywhere.

- (2) Clearly  $g_k(x) \leq 1/k^2$ , and  $\sum_{k=1}^{\infty} 1/k^2$  converges because it is a  $p$ -series with  $p = 2 > 1$ . Thus by the Weierstrass- $M$  test,  $\sum_{k=1}^{\infty} g_k$  converges uniformly.

Each  $g_k$  is clearly continuous, so each partial sum  $\sum_{k=1}^n g_k$  is also continuous. Then since the convergence of the partial sums is uniform, the limit  $\sum_{k=1}^{\infty} g_k$  is itself continuous.

- (3) The alternating sum  $\sum_{k=1}^{\infty} (-1)^k$  is clearly bounded, and the sequence  $\cos(kx)/\sqrt{k}$  converges uniformly to the zero function, so by the Dirichlet test we have that  $\sum_k g_k(x)$  converges uniformly. Since each  $g_k$  is continuous and the convergence is uniform, the limit function must be continuous.

- (4) Since  $x \in (0, 1)$ , then  $|x| < 1$ , so

$$\sum_{k=0}^{\infty} x^k = \frac{1}{1-x}.$$

This shows convergence to a continuous limit, but we can show that the convergence is *not* uniform. Fix  $n \in \mathbb{N}$ , then

$$\left| \frac{1}{1-x} - \sum_{k=0}^n x^k \right| = \left| \frac{1}{1-x} - \frac{1-x^{n+1}}{1-x} \right| = \left| \frac{x^{n+1}}{1-x} \right| = \frac{x^{n+1}}{1-x}.$$

If  $x > 1/2$ , then the error between the partial sum and the limit  $x^{n+1}/(1-x)$  is greater than  $2x^{n+1}$ . So for fixed  $n$ , we can make the error larger than any  $\varepsilon < 2$  by selecting  $x \in (1/2, 1)$  such that  $s > (\varepsilon/2)^{1/(n+1)}$ . Thus the convergence is not uniform.

**Page 317, Ex. 4.** Let  $f_n : [1, 2] \rightarrow \mathbb{R}$  be defined by  $f_n(x) = x/(1+x)^n$ .

- (1) Prove that  $\sum_{n=1}^{\infty} f_n(x)$  is convergent for  $x \in [1, 2]$ .
- (2) Is it uniformly convergent?
- (3) Is  $\int_1^2 (\sum_{n=1}^{\infty} f_n(x)) dx = \sum_{n=1}^{\infty} \int_1^2 f_n(x) dx$ ?

- (1,2) We will use the Weierstrass- $M$  test to show (2), from which (1) clearly follows. Let  $M_n = 1/(2^{n-1})$ , then over  $[1, 2]$  we have the inequality

$$|f_n(x)| = f_n(x) = \frac{x}{(1+x)^n} \leq \frac{2}{2^n} = \frac{1}{2^{n-1}} = M_n.$$

Since the series  $\sum_{n=1}^{\infty} M_n = \sum_{n=1}^{\infty} 1/(2^{n-1}) = \sum_{n=0}^{\infty} (1/2)^n$  is a geometric series with  $|r| = 1/2 < 1$ , it converges. Thus by the Weierstrass- $M$  test, the series  $\sum_{n=1}^{\infty} f_n(x)$  converges uniformly.

- (3) Since each  $f_n$  is bounded and continuous on  $[1, 2]$ , each is Riemann integrable. Then the desired equality is a direct consequence of the uniform convergence of  $f_n$ .

**Page 318, Ex. 12.** A function  $f : A \rightarrow \mathbb{R}$ , where  $A \subset \mathbb{R}^n$ , is called **lower semicontinuous** if whenever  $x_0 \in A$  and  $\lambda < f(x_0)$ , there is a neighborhood  $U$  of  $x_0$  such that  $\lambda < f(x)$  for all  $x \in U \cap A$ . **Upper semicontinuity** is defined similarly.

- (1) Show that  $f$  is continuous if and only if it is both upper and lower semicontinuous.
- (2) If the functions  $f_k$  are lower semicontinuous,  $f_k \rightarrow f$  pointwise, and  $f_{k+1}(x) \geq f_k(x)$ , then prove that  $f$  is lower semicontinuous.
- (3) In **b**, show that  $f$  need not be continuous even if the  $f_k$  are continuous.
- (4) Let  $f : [0, 1] \rightarrow \mathbb{R}$ , and let  $g(x) = \sup_{\delta > 0} \inf_{|y-x| < \delta} f(y)$ . Prove that  $g$  is lower semicontinuous.

- (1) **Forward:** Assume  $f$  is continuous, then for all  $U$  open in  $f(A)$ , the preimage  $f^{-1}(U)$  is open in  $A$ . Fix  $x_0 \in A$  and take  $\lambda < f(x_0)$ , then  $f(x_0) = \lambda + \varepsilon$  for some  $\varepsilon > 0$ . Now consider the epsilon ball around  $f(x_0)$ , which we denote by

$$V \doteq D(f(x_0), \varepsilon).$$

Since  $V$  is open and  $f$  is continuous, the preimage  $f^{-1}(V)$  is open in  $A$ . Since all points  $x$  in  $f^{-1}(V)$  satisfy  $\lambda < f(x)$ ,  $f$  is lower continuous. Similarly,  $f$  is upper continuous as well.

**Backward:** Assume  $f$  is both lower and upper semicontinuous. Consider any open set in  $f(A) \subset \mathbb{R}$ . Since the open sets in  $\mathbb{R}$  are just open intervals, we consider the arbitrary open set  $(a, b)$ .

Let  $f(x)$  be any element of  $(a, b)$ . Since  $f$  is lower semicontinuous, there is an open neighborhood  $U_a$  of  $x$  such that  $a$  is less than all elements of  $f(U_a)$ . Similarly, since  $f$  is upper semicontinuous, there is an open neighborhood  $U_b$  of  $x$  such that  $b$  is greater than all elements of  $f(U_b)$ .

Now consider  $U \doteq U_a \cap U_b$ . This new set is also open, since it is the finite intersection of open sets. Moreover, if  $y$  is in  $U$ , then  $a < f(y) < b$ , so  $y \in f^{-1}((a, b))$ . Thus  $U$  is an open neighborhood of  $x$  that lies in  $f^{-1}((a, b))$ . Since the original  $f(x)$  that we considered was arbitrary, this holds for all  $x \in f^{-1}((a, b))$ . Thus  $f^{-1}((a, b))$  is open and, subsequently,  $f$  is continuous.

- (2) Let  $x_0 \in A$  and let  $\lambda < f(x_0)$ . This means that  $\lambda = f(x_0) - \varepsilon$  for some  $\varepsilon > 0$ . Now since  $f_k$  converges pointwise to  $f$ , we can find a  $K \in \mathbb{N}$  such that  $|f_k(x_0) - f(x_0)| < \varepsilon$  when  $k > K$ . Take any such  $k > K$ , then  $\lambda < f_k(x_0)$  as well. Then since each  $f_k$  is lower semicontinuous, this means we have a neighborhood  $U$  of  $x_0$  such that every point  $x \in U$  satisfies  $\lambda < f_k(x)$ .

Furthermore, since  $f_k(x) < f_{k+1}(x)$  for all  $x$  and  $f_k$  converges pointwise to  $f$ , we know  $f_k(x) < f(x)$  for all  $k$  and for all  $x$ . Thus for every point  $x$  in our previously mentioned neighborhood  $U$  of  $x_0$ , we have

$$\lambda < f_k(x) < f(x).$$

We have found a satisfactory neighborhood for the limit function  $f$ , so  $f$  is lower semicontinuous.

- (3) Consider  $f_k : [0, \infty) \rightarrow \mathbb{R}$ , a modification of the well-known sigmoid function given by

$$f_k(x) \doteq \frac{1}{1 + e^{-kx}}.$$

The function  $f_k$  is continuous for all  $k$ , so each  $f_k$  is also necessarily lower semicontinuous. Additionally, since  $x$  is nonnegative, we have

$$f_{k+1}(x) = \frac{1}{1 + e^{-(k+1)x}} \geq \frac{1}{1 + e^{-kx}} = f_k(x).$$

All that's left is to show that  $f_k$  converges to a discontinuous function. When  $x = 0$ ,  $f_k(x) = 1/2$  for all  $k$ , so the pointwise limit of  $f_k$  at the point 0 is the constant function  $f(x) = 1/2$ .

When  $x$  is nonzero, we claim that  $f_k$  converges to the constant function 1. Fix  $x \neq 0$ , then

$$|1 - f_k(x)| = \left| 1 - \frac{1}{1 + e^{-kx}} \right| = \left| \frac{e^{-kx}}{1 + e^{-kx}} \right| = \left| \frac{1}{e^{kx} + 1} \right| = \frac{1}{e^{kx} + 1},$$

so for fixed  $x$ , we can choose  $k$  large enough to make  $f_k(x)$  arbitrarily close to 1. This shows that  $f_k$  converges pointwise to the discontinuous function

$$f(x) = \begin{cases} 1 & x > 0 \\ \frac{1}{2} & x = 0. \end{cases}$$

(4) Fix  $x_0 \in [0, 1]$  and take any  $\lambda$  such that  $\lambda < g(x_0)$ , then for some  $\varepsilon > 0$  we have

$$\begin{aligned} \lambda + \varepsilon &= g(x_0) \\ &= \sup_{\delta > 0} \inf_{y \in D(x_0, \delta)} f(y). \end{aligned}$$

Since the supremum is necessarily a limit point, we can construct a sequence  $\{\delta_n\}$  such that

$$g_n \doteq \inf_{y \in D(x_0, \delta_n)} f(y)$$

converges to  $g(x_0)$ . Since this sequence converges to  $g(x_0)$ , we can find  $N \in \mathbb{N}$  such that  $|g_n(x_0) - g(x_0)| < \varepsilon$  when  $n > N$ . Take any  $n < N$ , then since  $g(x_0)$  is  $\varepsilon$  away from  $\lambda$ , we must have  $\lambda < g_n(x_0)$  as well. Expanding  $g_n(x_0)$  shows that

$$\lambda < g_n(x_0) = \inf_{y \in D(x_0, \delta_n)} f(y),$$

so  $\lambda < g_n(x)$  for all  $x \in D(x_0, \delta_n)$ .

Now since  $g(x_0)$  is the supremum of the sequence  $\{g_n(x_0)\}$ , we know  $g_n(x) \leq g(x)$  for all  $n$  and for all  $x$  in the epsilon balls  $\{D(x_0, \delta_n)\}_n$ . Combining this with the previous inequality gives

$$\lambda < g_n(x) \leq g(x)$$

for all  $x \in D(x_0, \delta_n)$ , so we have found a satisfactory open set and  $g$  is consequently lower semicontinuous.

**Page 318, Ex. 15.** Let  $g_k \in \mathbb{R}^n$  and let  $f_k$  be a subsequence of  $g_k$ . Prove that if  $\sum g_k$  converges absolutely, then  $\sum f_k$  converges absolutely as well. Find a counterexample if  $\sum g_k$  is just convergent.

Since  $\sum g_k$  converges absolutely, we know  $\sum |g_k| \rightarrow L$  for some  $L$ . Since  $|f_k|$  is a subsequence of  $|g_k|$  and each term of  $|g_k|$  is non-negative, we know

$$0 \leq \sum_{k=1}^n |f_k| \leq \sum_{k=1}^n |g_k|$$

for all  $n$ . Then by the comparison test,  $|f_k|$  also converges, so  $f_k$  is absolutely convergent.

Now consider the subsequence  $f_k = 1/(2k)$  of the sequence  $\{g_k\} = \{-1, \frac{1}{2}, -\frac{1}{3}, \frac{1}{4}, \dots\}$ . The series  $\sum_k g_k$  converges by the alternating series test, but it does **not** converge absolutely, as the series  $\sum_k |g_k| = \sum_k 1/k$  is the harmonic series, which is known not to converge.

The series  $\sum_k f_k$  is

$$\sum_{k=1}^{\infty} f_k = \frac{1}{2} \sum_{k=1}^{\infty} \frac{1}{k},$$

which is the harmonic series multiplied by a constant. Since the harmonic series diverges,  $\sum_k f_k$  also diverges, so  $\sum_k g_k$  being convergent but not absolutely convergent is not enough to guarantee that  $\sum_k f_k$  is absolutely convergent. In fact, we have shown that  $\sum_k f_k$  need not converge at all.

**Page 318, Ex. 17.** Let  $\sum_{n=0}^{\infty} a_n$  be a convergent, not absolutely convergent, real series. Given any number  $x$ , show that there is a rearrangement  $\sum b_n$  of the series that converges to  $x$ .

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First we deconstruct  $\sum_n a_n$  into its positive and negative terms, then we use these two new series to construct a rearrangement of  $\sum_n a_n$  that converges to a given, arbitrary real number  $x$ . Since zero terms do not affect the convergence of a series, we assume that  $a_n \neq 0$  for all  $n$ .

**Deconstruction of  $\sum_n a_n$ :** First we show that  $\{a_n\}$  has infinite positive and infinite negative terms. Assume that  $\{a_n\}$  has only finite positive terms, then the sum of all its positive terms is finite. Since the series  $\sum_n a_n$  converges, this means that the sum of all its negative terms must converge. However, if  $\{q_n\}$  is a sequence of negative terms and  $\sum_n q_n$  converges to some value  $q$ , then

$$\sum_{n=1}^{\infty} |q_n| = -\sum_{n=1}^{\infty} q_n = -q,$$

so  $\sum_n a_n$  is absolutely convergent. This is a contradiction, so  $\{a_n\}$  must have infinitely many positive terms. Similarly, it must also have infinitely many negative terms.

Denote the positive elements of  $\{a_n\}$  by  $\{p_n\}$ , and the negative elements by  $\{q_n\}$ . We now show that the two series  $\sum_n p_n$  and  $\sum_n q_n$  both diverge, which we can do by case analysis.

If both series converge, i.e.  $\sum_n p_n \rightarrow p$  and  $\sum_n q_n \rightarrow q$ , then

$$\sum_n |a_n| = \sum_n p_n + \sum_n |q_n| = \sum_n p_n - \sum_n q_n$$

converges to  $p - q$ . This shows that  $\sum_n a_n$  is absolutely convergent, which is a contradiction. The next case to consider is either series diverging. In this case,  $\sum_n a_n$  would also diverge, so this cannot be possible either. The only remaining possibility is that both series diverge.

**Rearrangement into  $\sum_n b_n$ :** Let  $x$  be any real number, then take just enough terms (in order) from  $\{p_n\}$  such that their sum is greater than  $x$ , i.e. find  $k_1$  such that

$$\sum_{i=1}^{k_1-1} p_i \leq x < \sum_{i=1}^{k_1} p_i.$$

Denote the sum up to  $p_{k_1}$  by  $b_1$ , and note that  $b_1$  differs from  $x$  by at most  $p_{k_1}$ . Now add terms from  $\{q_n\}$  (in order) to this summation until it is less than  $x$ , i.e. find  $k_2$  such that

$$\sum_{i=1}^{k_1} p_i + \sum_{i=1}^{k_2} q_i < x < \sum_{i=1}^{k_1} p_i + \sum_{i=1}^{k_2-1} q_i.$$

Denote this second sum up through  $q_{k_2}$  by  $b_2$ , and note that  $b_2$  differs from  $x$  by at most  $|q_{k_2}|$ . Continuing this process indefinitely, we construct a sequence of sums  $\{b_n\}$  such that  $b_n$  differs from  $x$  by at most either  $p_n$  or  $|q_n|$ .

Now since  $\sum_{n=0}^{\infty} a_n$  converges in the first place, we know  $a_n \rightarrow 0$ , so we have  $p_n \rightarrow 0$  and  $q_n \rightarrow 0$ . Fix  $\varepsilon > 0$ , then we can find  $N$  such that  $p_{k_N} < \varepsilon/2$  and  $|q_{k_N}| < \varepsilon/2$ . Thus for  $n > N$ , when  $n$  is odd we have

$$|b_n - x| \leq |b_n - p_n| + |p_n - x| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon,$$

and similarly when  $n$  is even we have

$$|b_n - x| \leq |b_n - q_n| + |q_n - x| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon.$$

Thus  $b_n$  converges to  $x$ . Since  $b_n$  was constructed using terms from  $\{p_n\}$  and  $\{q_n\}$  in order, we know that we use all terms of  $\{a_n\}$  in this process, i.e. this is a proper rearrangement of  $\{a_n\}$ .

**Page 318, Ex. 18.** Give an example of a sequence of discontinuous functions  $f_k$  converging uniformly to a limit function  $f$  that is continuous. \_\_\_\_\_

Let  $f(x) = 0$  for all  $x \in \mathbb{R}$ , and for  $k \in \mathbb{N}$ , define  $f_k(x)$  by

$$f_k(x) = \begin{cases} \frac{1}{k} & \text{if } x > 1 \\ 0 & \text{otherwise.} \end{cases}$$

Since  $1/k > 0$  for all  $k \in \mathbb{N}$ , every  $f_k(x)$  has a discontinuity at the point  $x = 1$ , but we claim that  $f_k$  converges uniformly to the continuous function  $f$ .

We must show that for all  $\varepsilon > 0$ , there is a  $K \in \mathbb{N}$  such that  $|f(x) - f_k(x)| < \varepsilon$  for all  $x \in \mathbb{R}$  when  $k > K$ . Note that when  $x \leq 1$ ,  $f_k(x) = f(x)$  for all  $k$ , so the inequality is trivial in this case. Thus we consider only the case when  $x > 1$ , and the  $K$  that we find in this case will clearly also apply when  $x \leq 1$ .

Fix  $\varepsilon > 0$ , then for all  $x \in \mathbb{R}$ ,  $|f(x) - f_k(x)| = 1/k$ . Let  $K$  be any natural number larger than  $1/\varepsilon$ , then  $|f(x) - f_k(x)| < \varepsilon$  when  $k > K$ . Since this holds for all  $x$ ,  $f_k$  converges to  $f$  uniformly. Thus we have a sequence of discontinuous functions that converges uniformly to a continuous function.

**Page 319, Ex. 20.** Construct the function  $g(x)$  by letting  $g(x) = |x|$  if  $x \in [-1/2, 1/2]$  and extending  $g$  so that it becomes periodic. Define

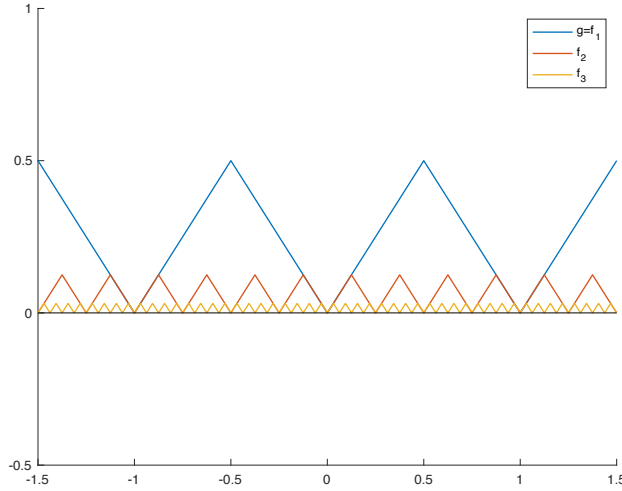
$$f(x) = \sum_{n=1}^{\infty} \frac{g(4^{n-1}x)}{4^{n-1}}.$$

- (1) Sketch  $g$  and the first few terms in the sum.
- (2) use the Weierstrass  $M$  test to show that  $f$  is continuous.
- (3) Prove that  $f$  is differentiable at **no** point.

- (1) Define a sequence of functions  $\{f_k\}$  by

$$f_k = \frac{g(4^{n-1}x)}{4^{n-1}},$$

then  $f(x) = \sum_{n=1}^{\infty} f_n(x)$ . The first three functions in this sequence are sketched below. Note that  $g(x)$  is equal to  $f_1(x)$ . The pattern in this image continues for further  $f_n$ .



- (2) In order to apply the Weierstrass- $M$  test, we need to find  $M_n$  such that
- (a)  $|f_n(x)| \leq M_n$  for all  $x \in \mathbb{R}$  and
  - (b)  $\sum_{n=1}^{\infty} M_n$  converges.

Since  $0 \leq g(x) \leq 1/2$  for all  $x$ , we can derive the bound

$$|f_n(x)| = \left| \frac{g(4^{n-1}x)}{4^{n-1}} \right| \leq \frac{1}{2 \cdot 4^{n-1}} \leq \frac{1}{4^{n-1}}.$$

Then we if let  $M_n = \frac{1}{4^{n-1}}$ , condition (a) is satisfied. Now the infinite series  $\sum_{n=1}^{\infty} M_n$  evalutes to

$$\sum_{n=1}^{\infty} M_n = \sum_{n=1}^{\infty} \frac{1}{4^{n-1}} = \sum_{n=0}^{\infty} \left(\frac{1}{4}\right)^n,$$

which converges since it is a geometric series with  $|r| = 1/4 < 1$ . Thus by the Weierstrass- $M$  test,  $\sum_{n=1}^{\infty} f_n$  converges uniformly to  $f$ . Since each  $f_n$  is continuous, this means  $f$  is also continuous.

- (3) Fix  $x$ , then we can find an integer  $k$  such that

$$\frac{k}{4^{m-1}} \leq x \leq \frac{k+1}{4^{m-1}}.$$

Denote the left fraction by  $\alpha_{m-1}$  and the right fraction by  $\beta_{m-1}$ , then we have  $\beta_{m-1} - \alpha_{m-1} = 1/4^m$ . Since this approaches 0 as  $m$  increases and since  $x$  is sandwiched between the sequence of  $\alpha_m$  and  $\beta_m$ , the derivative of  $f$  at  $x$  can be written

$$\begin{aligned} f'(x) &= \lim_{m \rightarrow \infty} \frac{f(\beta_{m-1}) - f(\alpha_{m-1})}{\beta_{m-1} - \alpha_{m-1}} \\ &= \lim_{m \rightarrow \infty} \frac{\sum_{n=1}^{\infty} (1/4)^{n-1} [g(4^{n-1} \frac{k+1}{4^{m-1}}) - g(4^{n-1} \frac{k}{4^{m-1}})]}{\beta_{m-1} - \alpha_{m-1}} \\ &= \lim_{m \rightarrow \infty} \frac{\sum_{n=1}^{\infty} (1/4)^{n-1} [g(4^{n-m}(k+1)) - g(4^{n-m}k)]}{\beta_{m-1} - \alpha_{m-1}}. \end{aligned}$$

In order to simplify this rather unwieldy expression, we consider how the term  $G_{n,m} \doteq g(4^{n-m}(k+1)) - g(4^{n-m}k)$  changes for different values of  $n$  and  $m$ .



When  $n \geq m$ ,  $4^{n-m}(k+1)$  and  $4^{n-m}k$  are both integers, i.e. they are roots of  $g$ , so  $G_{n,m} = 0$ . When  $n < m$ ,  $4^{n-m}(k+1)$  and  $4^{n-m}k$  lie within consecutive integers, so their difference is just  $G_{n,m} = 4^{n-m}$ .

Thus we can rewrite our expression for the derivative as

$$\begin{aligned} f'(x) &= \lim_{m \rightarrow \infty} \frac{\sum_{n=1}^m (1/4)^{n-1} 4^{n-m} + \sum_{n=m+1}^{\infty} 0}{\beta_{m-1} - \alpha_{m-1}} \\ &= \lim_{m \rightarrow \infty} \frac{\sum_{n=1}^m 4^{-m+1}}{1/4^m} \\ &= \lim_{m \rightarrow \infty} \frac{4^{-m+1}m}{1/4^m} \\ &= \lim_{m \rightarrow \infty} 4m. \end{aligned}$$

This clearly diverges, so  $f$  cannot be differentiable at  $x$ . Since  $x$  was arbitrary, this shows that  $f$  is nowhere differentiable.