MTH 312 HW 1

Brandyn Tucknott

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6.2.3 For each $n \in \mathbb{N}$ and $x \in [0, \infty)$, let

$$g_n(x) = \frac{x}{1+x^n}$$
 and $h_n(x) = \begin{cases} 1, & \text{if } x \ge \frac{1}{n} \\ nx, & \text{if } 0 \le x \le \frac{1}{n} \end{cases}$

Answer the following questions about the sequences (g_n) and (h_n) :

(a) Find the pointwise limit on $[0, \infty)$. Solution.

$$\lim_{n \to \infty} g_n(x) = g(x) = \begin{cases} x, & 0 \le x < 1 \\ \frac{1}{2}, & x = 1 \\ 0, & 1 < x < \infty \end{cases}$$
$$\lim_{n \to \infty} h_n(x) = h(x) = \begin{cases} 1, & x > 0 \\ 0, & x = 0 \end{cases}$$

(b) Explain how we know that the convergence cannot be uniform on $[0, \infty)$. Solution.

For (g_n) , as $n \to \infty$, the rate at which different "sections" converge to their part in g(x) is not equal. In particular, smaller x converges exponentially faster than other portions of the sequence, making uniform convergence impossible.

For (h_n) , as $n \to \infty$, nx becomes more and more "uncontained". Because of this, it cannot be that the sequence (h_n) is uniformly continuous.

(c) Choose a smaller set over which the convergence is uniform and supply an argument to show that this is indeed the case.

Solution.

For both functions, consider instead the set (1, 2).

For the sequence (g_n) , we have the new pointwise limit $\lim_{n\to\infty} g_n(x) = g(x) = 0$. Then for arbitrary $\epsilon > 0$, choose $N > \frac{\ln \frac{1-\epsilon}{\epsilon}}{\ln 2} = \log_2 \frac{1-\epsilon}{\epsilon}$

$$|g_n(x) - g(x)| = \left| \frac{x}{1 + x^n} - 0 \right| = \frac{x}{1 + x^n} \le \frac{1}{1 + x^n} < \frac{1}{1 + 2^n} < \frac{1}{1 + 2^{(\log_2 \frac{1 - \epsilon}{\epsilon})}} = \frac{1}{1 + \frac{1 - \epsilon}{\epsilon}} = \epsilon$$

Similarly for the sequence (h_n) , we have the new pointwise limit $\lim_{n\to\infty} h_n(x) = h(x) = 1$. Then for arbitrary $\epsilon > 0$, we have that

$$|h_n(x) - h(x)| = |1 - 1| = 0 < \epsilon$$
, so $N \in \mathbb{N}$ works (independent of ϵ in this case)

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6.2.9 Assume (f_n) and (g_n) are uniformly convergent sequences of functions.

(a) Show that $(f_n + g_n)$ is a uniformly convergent sequence of functions.

Proof. Note first that $(f_n + g_n) \to f + g$. Now let $\frac{\epsilon}{2} > 0$, and choose $N = \max(N_{f_n}, N_{g_n})$. Then for all $n \geq N$, we have that

$$|(f_n + g_n) - (f + g)| = |f_n - f + g_n - g| \le |f_n - f| + |g_n - g| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

We conclude that $(f_n + g_n)$ is uniformly convergent by definition of uniform convergence.

(b) Give an example to show that the product $(f_n g_n)$ may not converge uniformly.

Proof. Consider $(f_n) = \frac{1}{n}, (g_n) = x$. Then the pointwise limit on the interval $[0, \infty)$ of both functions are

$$f_n \to f = 0$$
, and $g_n \to g = x$

It is obvious that f_n, g_n are uniformly convergent to f, g respectively. However, on the domain $[0, \infty)$, $(f_n \cdot g_n) = \frac{x}{n}$ is not uniformly convergent (although the pointwise limit does exist).

(c) Prove that if there exists M > 0 such that $|f_n|, |g_n| \leq M$ for all $n \in \mathbb{N}$, then $(f_n g_n)$ does converge uniformly.

Proof. Let $A \subset \mathbb{R}$. Since $(f_n), (g_n)$ converge uniformly, there exists N_1, N_2 such that

$$\sup_{x \in A} |f_n(x) - f(x)| < \frac{\epsilon}{2M}, \text{ for } n \ge N_1$$

$$\sup_{x \in A} |g_n(x) - g(x)| < \frac{\epsilon}{2M}, \text{ for } n \ge N_2$$

(these definitions come from Baby Rudin 3rd edition, which I occasionally use as a secondary text)

Let $\epsilon > 0$ be arbitrary, and choose $N = \max(N_1, N_2)$. Then for all $n \geq N$,

$$|f_n g_n - fg| = |f_n g_n - f_n g + f_n g - fg| \le |f_n g_n - f_n g| + |f_n g - fg| \le |f_n| |g_n - g| + |g| |f_n - f| < |f_n g_n - fg| \le |f_n$$

$$<|f_n|\frac{\epsilon}{2M}+|g|\frac{\epsilon}{2M}=\frac{\epsilon}{2M}\left(|f_n|+|g|\right)<\frac{\epsilon}{2M}\cdot 2M=\epsilon$$

Since this is true for any $x \in A$, definitionally $(f_n g_n)$ converges uniformly.

6.2.10 Assume $f_n \to f$ pointwise on [a,b] and the limit function f continuous on [a,b]. If each f_n is increasing (but not necessarily continuous), show $f_n \to f$ uniformly.

Proof. Let $\epsilon > 0$. Define $O_n = \{x \in [a,b] : |f_n(x) - f(x)| < \epsilon\}$. Then O_n is open relative to [a,b], with $\bigcup_{n \in \mathbb{N}} O_n = [a,b]$, hence O_n is an open cover for [a,b]. Since [a,b] is compact, by the Heine-Borel Theorem, there is a finite subcover of [a,b] such that

$$[a, b] = O_{n_1} \cup ... \cup O_{n_k}$$
, where $n_1 < ... < n_k$

Recall however, that (f_n) is monotone increasing, so

$$O_{n_1} \subset O_{n_2} \subset \ldots \subset O_{n_k} \longrightarrow [a,b] = O_{n_k}$$

Then by definition of O_{n_k} ,

$$[a,b] = \{x \in [a,b] : |f_{n_k}(x) - f(x)| < \epsilon\}$$

We conclude that for $\epsilon > 0$, choose $N = n_k$. For all $n \ge N$, we know that $|f_n(x) - f(x)| < \epsilon$ for arbitrary $x \in [a, b]$. Then by definition, $f_n \to f$ uniformly.