

# Math 118B HW4

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**Question 1** Let  $g : [0, 1] \rightarrow \mathbb{R}$  be a continuous function with  $g(1) = 0$ . Show that the sequence  $f_n : [0, 1] \rightarrow \mathbb{R}$  defined as  $f_n(x) = x^n g(x)$  converges uniformly to zero.

**Pf:**

Intuitively, we'll break this into two parts: A region containing 1 (where  $x^n$  is not converging to 0), and the other region by some choice of  $\delta > 0$ .

Before starting, fix an arbitrary  $\epsilon > 0$  for all purposes.

**Behaviors around  $x = 1$ :**

Given that  $g$  is continuous at 1, then for the chosen  $\epsilon > 0$ , there exists  $\delta > 0$  (for simplicity, choose  $\delta < 1$ ), such that for all  $x \in [0, 1]$ ,  $|x - 1| < \delta$  implies  $|g(x) - g(1)| = |g(x)| < \epsilon$ .

Which, because  $x \in [0, 1]$ , then for all  $n \in \mathbb{N}$ ,  $|x^n| \leq 1$ , showing that  $|f_n(x)| = |x^n g(x)| \leq |g(x)| < \epsilon$ .

So, for all  $n \in \mathbb{N}$  and all  $x \in (1 - \delta, 1] = [0, 1] \cap B_\delta(1)$ ,  $|f_n(x)| < \epsilon$ .

**Behaviors for the rest of the regions:**

Since for all  $x \in (1 - \delta, 1]$  is well-behaved, the rest to consider is all  $x \in [0, 1 - \delta]$ .

First, since  $g$  is continuous on  $[0, 1]$  a compact set, then  $g([0, 1]) \subseteq \mathbb{R}$  is also compact, showing that  $g$  is bounded. Hence, there exists  $M > 0$ , such that all  $x \in [0, 1]$  satisfies  $|g(x)| \leq M$ .

Then, from the previous construction,  $0 < \delta < 1$ , hence  $0 < (1 - \delta) < 1$ , showing that  $\lim_{n \rightarrow \infty} (1 - \delta)^n = 0$ . Therefore, since  $\frac{\epsilon}{M} > 0$ , there exists  $N$ , such that  $n \geq N$  implies  $|(1 - \delta)^n| = (1 - \delta)^n < \frac{\epsilon}{M}$ .

Now, notice that for all  $x \in [0, 1 - \delta]$ , since  $0 \leq x \leq (1 - \delta)$ , then for all  $n \in \mathbb{N}$ ,  $0 \leq x^n \leq (1 - \delta)^n$ .

Hence, for all  $n \geq N$  and all  $x \in [0, 1 - \delta]$ , we can conclude the following:

$$|f_n(x)| = |x^n g(x)| = |x^n| \cdot |g(x)| \leq x^n \cdot M \leq (1 - \delta)^n \cdot M < \frac{\epsilon}{M} \cdot M = \epsilon$$

Now, for the  $N$  constructed in the second part, for any  $n \geq N$ , for all  $x \in [0, 1]$ , there are two cases:

First, if  $x \in (1 - \delta, 1]$ , then from the first part,  $|f_n(x)| < \epsilon$ .

Else, if  $x \in [0, 1 - \delta]$ , then from the second part, since  $n \geq N$ , we have  $|f_n(x)| < \epsilon$  again.

Hence,  $\epsilon$  is an upper bound of the set  $\{|f_n(x)| \mid x \in [0, 1]\}$ , showing that  $\sup_{x \in [0, 1]} |f_n(x)| = \|f_n\|_\infty < \epsilon$ .

So, for all  $\epsilon > 0$ , there exists  $N$ , with  $n \geq N$  implies  $\|f_n\|_\infty < \epsilon$ , showing that  $f_n$  converges to 0 uniformly.

## 2 (Part b not done)

**Question 2** Let  $f_n : \mathbb{R} \rightarrow \mathbb{R}$  be defined as  $f_n(x) = 1/(1 + n^2x^2)$ ,  $n \in \mathbb{Z}^+$ .

(a) For what values of  $x$  does the series  $\sum f_n$  converge pointwise?

(b) For what values of  $x$  does the series  $\sum f_n$  converge uniformly?

**Pf:**

(a) For  $x = 0$ , since for all  $n \in \mathbb{N}$ ,  $f_n(0) = 1/(1 + n^2 \cdot 0^2) = 1$ , then the series  $\sum_{n=1}^{\infty} f_n(0)$  diverges.

For  $x \neq 0$ , recall that  $\sum_{n=1}^{\infty} \frac{1}{n^2x^2}$  converges (since  $\sum_{n=1}^{\infty} \frac{1}{n^2}$  converges). Now, since for all  $n \in \mathbb{N}$ ,  $0 < n^2x^2 < (1 + n^2x^2)$ , then  $0 < \frac{1}{1+n^2x^2} < \frac{1}{n^2x^2}$ , hence for all  $N \in \mathbb{N}$ , we can conclude the following:

$$0 < \sum_{n=1}^N f_n(x) = \sum_{n=1}^N \frac{1}{1+n^2x^2} < \sum_{n=1}^N \frac{1}{n^2x^2}$$

Then, since the series  $\sum_{n=1}^{\infty} \frac{1}{n^2x^2}$  converges, while every term  $f_n(x) > 0$  (since  $n, x > 0$ ), then the above partial sum is bounded by the partial sum of  $\sum_{n=1}^{\infty} \frac{1}{n^2x^2}$ , implies that  $\sum_{n=1}^{\infty} f_n(x)$  converges.

Hence, all  $x \in \mathbb{R} \setminus \{0\}$  has  $\sum_{n=1}^{\infty} f_n(x)$  converges.

(b) Even though the series  $\sum_{n=1}^{\infty} f_n(x)$  converges pointwise on  $\mathbb{R} \setminus \{0\}$ , we can prove that it doesn't converge uniformly: Recall that the Weierstrass Theorem states that given a sequence of functions  $f_n : U \rightarrow \mathbb{R}$

However, for all  $r > 0$ , the series  $\sum_{n=1}^{\infty} f_n(x)$  would converge uniformly on the region  $(-\infty, -r] \cup [r, \infty)$ : Recall that the Weierstrass's Theorem (or Weierstrass M-Test) states that given a sequence of functions  $f_n : U \rightarrow \mathbb{R}$  (where  $U \subseteq \mathbb{R}$ ), let  $M_n = \sup_{x \in U} |f_n(x)|$  for all  $n \in \mathbb{N}$ , then  $\sum_{n=1}^{\infty} M_n$  converges implies  $\sum_{n=1}^{\infty} f_n(x)$  converges uniformly on  $U$ .

For all  $x \in (-\infty, -r] \cup [r, \infty)$ , since  $0 < r^2 \leq x^2$ , then for all  $n \in \mathbb{N}$ ,  $0 < (1 + r^2n^2) \leq (1 + n^2x^2)$ , showing that  $0 < \frac{1}{1+n^2x^2} \leq \frac{1}{1+n^2r^2}$ . Hence, we can conclude that  $0 < f_n(x) \leq f_n(r)$ , while  $r \in (-\infty, -r] \cup [r, \infty)$ , showing that  $f_n(r) = \sup |f_n(x)| = \max |f_n(x)|$  on the given region  $(-\infty, -r] \cup [r, \infty)$ .

Then, since  $\sum_{n=1}^{\infty} f_n(r)$  converges (since  $r \neq 0$ , which it satisfies the condition in **Part (a)**), then by Weierstrass's Theorem, since  $\sum_{n=1}^{\infty} \sup |f_n(x)|$  converges for the region  $(-\infty, -r] \cup [r, \infty)$ , then the series of functions  $\sum_{n=1}^{\infty} f_n(x)$  converges uniformly.

Hence, for any  $r > 0$ ,  $\sum_{n=1}^{\infty} f_n(x)$  converges uniformly on  $(-\infty, -r] \cup [r, \infty)$ .

In General, for all  $U \subseteq \mathbb{R}$ , if there exists  $r > 0$ , with  $U \subseteq (-\infty, -r] \cup [r, \infty)$ , then  $f_n$  converges uniformly on  $U$  (since the supremum is bounded by the set  $(-\infty, -r] \cup [r, \infty)$ ).

**Question 3** Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a continuous function. Define  $f_n(x) = f(x + 1/n)$ ,  $n \in \mathbb{Z}^+$ .

- (a) Does the sequence  $\{f_n\}$  converge uniformly to  $f$  in  $\mathbb{R}$ ?  
 (b) Does the sequence  $\{f_n\}$  converge uniformly to  $f$  in any  $K \subset \mathbb{R}$  compact?

**Pf:**

- (a) Regardless of the continuous function  $f$ , since for all  $x \in \mathbb{R}$ , the sequence  $(x + 1/n)$  for  $n \in \mathbb{Z}^+$  satisfies  $\lim_{n \rightarrow \infty} (x + 1/n) = x$ , then  $\lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} f(x + 1/n) = f(x)$  (since  $f$  is continuous, which the limit of the function is the function of the limit). So, we can conclude that  $f_n(x)$  converges pointwise onto  $f$  for all  $x \in \mathbb{R}$ .

However, it's not true that  $f_n$  would converge uniformly to  $f$  in  $\mathbb{R}$ , and here is a counterexample: Take  $f(x) = x^2$  a continuous function, which for all  $n \in \mathbb{N}$ , all  $x \in \mathbb{R}$  satisfies:

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

Hence, for  $x > 0$ ,  $|f_n(x) - f(x)| = \frac{2x}{n} + \frac{1}{n^2}$ . Hence, for all  $M > 0$ , choose  $x = nM > 0$ , we have  $|f_n(x) - f(x)| = \frac{2nM}{n} + \frac{1}{n^2} > 2M > M$ , showing that the collection  $\{|f_n(x) - f(0)| \mid x \in \mathbb{R}\}$  is not bounded, which the supremum doesn't exist in  $\mathbb{R}$ . Therefore, the norm  $\|f_n - f\|_\infty$  is not even defined, which is not valid to talk about uniform convergence of  $f_n$ .

Hence, even though  $f_n$  converges to  $f$  pointwise on  $\mathbb{R}$ , it's not guaranteed that  $f_n$  converges to  $f$  uniformly on  $\mathbb{R}$ .

- (b) Given that  $K \subset \mathbb{R}$  is compact, then there exists  $m, M \in K$ , which  $m = \min(K)$  and  $M = \max(K)$ . Now, consider the set  $[m, M + 1] \subset \mathbb{R}$ : it is closed and bounded under standard topology, which is compact, hence the continuous function  $f$  is uniformly continuous on  $[m, M + 1]$ .

Also, for all  $x \in K$  and all  $n \in \mathbb{N}$ , since  $m \leq x \leq M$ , and  $0 < \frac{1}{n} \leq 1$ , then  $m \leq x + \frac{1}{n} \leq M + 1$ , hence  $x, (x + 1/n) \in [m, M + 1]$  (which also  $K \subseteq [m, M + 1]$ ).

Now, since  $f$  is uniformly continuous on  $[m, M + 1]$ , then for all  $\epsilon > 0$ , there exists  $\delta > 0$ , such that for all  $x, y \in [m, M + 1]$ ,  $|x - y| < \delta$  implies  $|f(x) - f(y)| < \epsilon$ . Then, for the given  $\epsilon > 0$ , choose  $N \in \mathbb{N}$  such that  $\frac{1}{N} < \delta$  based on Archimedean's Property, which for all  $n \geq N$  (with  $\frac{1}{n} \leq \frac{1}{N}$ ), the following is true:

$$\forall x \in K \subseteq [m, M + 1], \quad \left(x + \frac{1}{n}\right) \in [m, M + 1], \quad \left| \left(x + \frac{1}{n}\right) - x \right| = \frac{1}{n} \leq \frac{1}{N} < \delta$$

$$\left| \left(x + \frac{1}{n}\right) - x \right| < \delta \implies |f_n(x) - f(x)| = \left| f\left(x + \frac{1}{n}\right) - f(x) \right| < \epsilon$$

Hence, for all  $\epsilon > 0$ , there exists  $N$ , with  $n \geq N$  implies  $|f_n(x) - f(x)| < \epsilon$  for all  $x \in K$ , showing that for all  $n \geq N$ , since  $\epsilon$  is an upper bound for the set  $\{|f_n(x) - f(x)| \mid x \in K\}$ , then  $\sup_{x \in K} |f_n(x) - f(x)| = \|f_n - f\|_\infty \leq \epsilon$  on  $K$ .

Hence,  $f_n$  converges to  $f$  uniformly on  $K$ , given that  $K$  is compact.

**Question 4** Let  $f_n : [-1, 1] \rightarrow \mathbb{R}$  be defined as  $f_n(x) = xe^{-nx^2}$ ,  $n \in \mathbb{Z}^+$ .

(a) Find the point-wise limit of the sequence  $\{f_n\}$ .

(b) Is the convergence uniform?

(c) Is  $f$  differentiable? If so, find:

$$f'(0), \quad \lim_{n \rightarrow \infty} f'_n(0)$$

**Pf:**

(a) First, if  $x = 0$ , then  $f_n(0) = 0 \cdot e^{-n \cdot 0^2} = 0$ , so  $\lim_{n \rightarrow \infty} f_n(0) = 0$ .

Else, if  $x \neq 0$ , since  $x \in [-1, 1]$ , then  $|x| \leq 1$ ; hence, for all  $n \in \mathbb{N}$ ,  $|f_n(x)| = |xe^{-nx^2}| \leq e^{-nx^2} = (e^{x^2})^{-n}$  (while  $x^2 > 0$ , hence  $e^{x^2} > 1$ ).

Hence, this implies  $\lim_{n \rightarrow \infty} (e^{x^2})^{-n} = 0$ . So, for all  $\epsilon > 0$ , there exists  $N$ , with  $n \geq N$  implies  $|(e^{x^2})^{-n}| = (e^{x^2})^{-n} < \epsilon$ . Hence, for  $n \geq N$ , we have  $|f_n(x)| \leq (e^{x^2})^{-n} < \epsilon$ , showing that  $\lim_{n \rightarrow \infty} f_n(x) = 0$ .

So, we can conclude that for all  $x \in [-1, 1]$ ,  $\lim_{n \rightarrow \infty} f_n(x) = 0$ , which  $f_n(x)$  converges pointwise to  $f(x) = 0$ .

(b) Our claim is that the above convergence is in fact a uniform convergence.

We'll again break it into two parts: region containing 0, and the region not containing 0. Similarly, we'll choose an arbitrary  $\epsilon > 0$  for all purposes (and for simplicity, let  $\epsilon < 1$ ).

**Behavior about 0:**

Notice that since for all  $x \in [-1, 1]$ , since for all  $n \in \mathbb{N}$ ,  $-nx^2 \leq 0$ , then  $e^{-nx^2} \leq 1$ . Hence, we have  $|f_n(x)| = |xe^{-nx^2}| \leq |x|$ .

Hence, for all  $x \in [-1, 1]$  satisfying  $|x| < \epsilon$  (or  $x \in (-\epsilon, \epsilon)$ ), we have the following:

$$\forall n \in \mathbb{N}, \quad |f_n(x)| \leq |x| < \epsilon$$

**Behavior for the Remaining Region:**

Now, for all  $x \in [-1, -\epsilon] \cup [\epsilon, 1]$  (the remaining region  $[-1, 1] \setminus (-\epsilon, \epsilon)$ ), since  $|x| \geq \epsilon$ , then  $x^2 \geq \epsilon^2$ . Hence, for all  $n \in \mathbb{N}$ , we have  $-nx^2 \leq -n\epsilon^2$ , or  $e^{-nx^2} \leq e^{-n\epsilon^2}$ .

Since  $|x| \leq 1$ , we have  $|f_n(x)| = |xe^{-nx^2}| \leq e^{-nx^2} \leq e^{-n\epsilon^2}$ . Then, let  $N = \frac{-\ln(\epsilon)}{\epsilon^2}$ . For all positive integer  $n > N = \frac{-\ln(\epsilon)}{\epsilon^2}$ , the following is true:

$$n\epsilon^2 > -\ln(\epsilon), \quad -n\epsilon^2 < \ln(\epsilon), \quad e^{-n\epsilon^2} < \epsilon$$

Hence, for all  $n > N$ , every  $x \in [-1, -\epsilon] \cup [\epsilon, 1]$  satisfies  $|f_n(x)| \leq e^{-n\epsilon^2} < \epsilon$ .

So, given arbitrary  $\epsilon > 0$ , using the  $N$  proposed in the second part, for all  $n \geq N$ , there are two cases:

First, if  $x \in (-\epsilon, \epsilon)$ , then by the first part, we get  $|f_n(x)| < \epsilon$ .

Else, if  $x \in [-1, -\epsilon] \cup [\epsilon, 1]$ , then by the second part,  $|f_n(x)| < \epsilon$  again.

Hence,  $\epsilon$  is an upper bound of the collection  $\{|f_n(x)| \mid x \in [-1, 1]\}$ , showing that  $\sup_{x \in [-1, 1]} |f_n(x)| = \|f_n\|_\infty < \epsilon$ .

Since for all  $\epsilon > 0$ , there exists  $N$ , with  $n \geq N$  implies  $\|f_n\|_\infty < \epsilon$ , then  $f_n(x)$  converges to  $f(x) = 0$  uniformly on  $[-1, 1]$ .

(c) Since  $f(x) = 0$ , it is differentiable. And,  $f'(0) = 0$ .

Then, with  $f_n(x) = xe^{-nx^2}$ , its derivative  $f'_n(x) = e^{-nx^2} + xe^{-nx^2} \cdot (-2nx) = e^{-nx^2}(1 - 2nx^2)$ . Which,  $f'_n(0) = e^{-n \cdot 0^2}(1 - 2n \cdot 0^2) = e^0 \cdot 1 = 1$ . Hence,  $\lim_{n \rightarrow \infty} f'_n(0) = 1$ , so  $1 = \lim_{n \rightarrow \infty} f'_n(0) \neq f'(0) = 0$ .

## 5

**Question 5** Let  $f_n : [-1, 1] \rightarrow \mathbb{R}$  be a sequence of functions uniformly bounded, i.e.

$$\exists M > 0 \quad \text{s.t.} \quad \sup_{x \in [-1, 1], n \in \mathbb{N}} |f_n(x)| \leq M$$

Define:

$$f(x) = \sup_{n \in \mathbb{N}} f_n(x)$$

Give an example showing that in general  $F$  is not a continuous function.

Assuming that the  $f_n$ s are differentiable and  $f'_n$  are uniformly bounded, i.e.

$$\exists K > 0 \quad \text{s.t.} \quad \sup_{x \in [-1, 1], n \in \mathbb{N}} |f'_n(x)| \leq K$$

Prove that  $F$  is continuous.

**Pf:**

**Example of Not continuous  $F$ :**

For all  $n \in \mathbb{N}$ , define  $f_n : [-1, 1] \rightarrow \mathbb{R}$  as follow:

$$f_n(x) = \begin{cases} \frac{1}{n} & x \in \mathbb{Q} \cap [-1, 1] \\ 0 & x \in \mathbb{Q}^C \cap [-1, 1] \end{cases}$$

Which, for all  $x \in [-1, 1]$  and all  $n \in \mathbb{N}$ , if  $x \in \mathbb{Q}$ , then  $|f_n(x)| = |\frac{1}{n}| \leq 1$ ; similarly, if  $x \in \mathbb{Q}^C$ , then  $|f_n(x)| = |0| \leq 1$ . Hence, the sequence  $f_n$  is uniformly bounded.

Yet, if consider  $F(x) = \sup_{n \in \mathbb{N}} f_n(x)$ , these are the cases:

First, if  $x \in \mathbb{Q}$ , then for all  $n \in \mathbb{N}$ , we have  $f_n(x) = \frac{1}{n}$ . Hence,  $F(x) = \sup_{n \in \mathbb{N}} \{\frac{1}{n}\} = 1$ .

Else, if  $x \in \mathbb{Q}^C$ , then for all  $n \in \mathbb{N}$ , we have  $f_n(x) = 0$ . Hence,  $F(x) = 0$ .

So,  $F(x)$  is in fact the indicator function:

$$F(x) = \begin{cases} 1 & x \in \mathbb{Q} \cap [-1, 1] \\ 0 & x \in \mathbb{Q}^C \cap [-1, 1] \end{cases}$$

Which is continuous nowhere on  $[-1, 1]$ .

**$f'_n$  are uniformly bounded implies  $F$  is continuous:**

Given that  $f'_n$  are uniformly bounded:

$$\exists K > 0, \quad \sup_{x \in [-1, 1], n \in \mathbb{N}} |f'_n(x)| \leq K$$

Then, for all distinct  $x, y \in [-1, 1]$  (WLOG, assume  $x < y$ ) and all  $n \in \mathbb{N}$ , since  $f_n$  is differentiable, then by Mean Value Theorem, there exists  $c \in (x, y)$ , such that the following is true:

$$\left| \frac{f_n(x) - f_n(y)}{x - y} \right| = |f'_n(c)| \leq K, \quad |f_n(x) - f_n(y)| \leq K|x - y|$$

This proves that all  $f_n$  are Lipschitz Continuous.

Now, for all  $x_0 \in [-1, 1]$  and all  $\epsilon > 0$ , consider  $F(x_0)$  and  $\delta = \frac{\epsilon}{2K} > 0$ . Which, the following statements are true:

- First, since  $\frac{\epsilon}{2} > 0$ , and  $F(x_0) = \sup_{n \in \mathbb{N}} f_n(x_0)$ , then since  $F(x_0) - \frac{\epsilon}{2}$  is no longer an upper bound, then there exists  $n \in \mathbb{N}$ , such that  $F(x_0) - \frac{\epsilon}{2} < f_n(x_0) \leq F(x_0)$ .

Which, for all  $x \in [-1, 1]$  satisfying  $|x - x_0| < \delta = \frac{\epsilon}{2K}$ , by Lipschitz Continuity proven before:  $|f_n(x) - f_n(x_0)| \leq K|x - x_0| < K \cdot \frac{\epsilon}{2K} = \frac{\epsilon}{2}$ . Hence, the following is true:

$$-\frac{\epsilon}{2} < f_n(x) - f_n(x_0) < \frac{\epsilon}{2}, \quad f_n(x_0) - \frac{\epsilon}{2} < f_n(x)$$

Hence, since  $f_n(x) \leq F(x)$  by definition, then  $f_n(x_0) - \frac{\epsilon}{2} < f_n(x) \leq F(x)$ . Combining with the previous inequality, we get:

$$F(x_0) - \frac{\epsilon}{2} < f_n(x_0), \quad F(x_0) - \epsilon < f_n(x_0) - \frac{\epsilon}{2} < F(x)$$

- Then, based on the same  $x$  chosen above (with  $|x - x_0| < \delta = \frac{\epsilon}{2K}$ ), we'll prove that  $F(x) < F(x_0) + \epsilon$ : Suppose the contrary, that  $F(x) \geq F(x_0) + \epsilon$ , then  $F(x) - \frac{\epsilon}{2} \geq F(x_0) + \frac{\epsilon}{2}$ . Since  $F(x) = \sup_{n \in \mathbb{N}} f_n(x)$ , then since  $F(x) - \frac{\epsilon}{2}$  is no longer an upper bound of the set, there exists  $m \in \mathbb{N}$ , such that  $F(x) - \frac{\epsilon}{2} < f_m(x) \leq F(x)$ .

Which, based on the Lipschitz Continuity, we can conclude the following:

$$|f_m(x_0) - f_m(x)| < K|x_0 - x| < K \cdot \frac{\epsilon}{2K} = \frac{\epsilon}{2}$$

$$-\frac{\epsilon}{2} < f_m(x_0) - f_m(x) < \frac{\epsilon}{2}, \quad f_m(x) - \frac{\epsilon}{2} < f_m(x_0) < f_m(x) + \frac{\epsilon}{2}$$

Then, the following inequalities are true:

$$F(x) - \frac{\epsilon}{2} < f_m(x), \quad F(x) - \epsilon < f_m(x) - \frac{\epsilon}{2}, \quad f_m(x_0) \leq F(x_0)$$

$$F(x) - \epsilon < f_m(x) - \frac{\epsilon}{2} < f_m(x_0) \leq F(x_0), \quad F(x) < F(x_0) + \epsilon$$

However, recall that  $F(x) \geq F(x_0) + \epsilon$  is our initial assumption, which contradicts with the above inequality.

So, our assumption must be false, we must have  $F(x) < F(x_0) + \epsilon$ .

Combining both inequality, we can conclude that  $F(x_0) - \epsilon < F(x) < F(x_0) + \epsilon$ , showing that  $|F(x) - F(x_0)| < \epsilon$ .

Hence, for all  $x \in [-1, 1]$ ,  $\epsilon > 0$ , there exists  $\delta > 0$ , with  $|x - x_0| < \delta$  implies  $|F(x) - F(x_0)| < \epsilon$ , showing that  $F(x)$  is continuous on  $[-1, 1]$ .

## 6

**Question 6** Find the value of  $\sum_{k=1}^{\infty} k^2/3^k$ .

**Pf:**

**The Series Absolutely Converges:**

Let  $a_k = \frac{k^2}{3^k}$  for all  $k \in \mathbb{N}$ , then the following is true:

$$\lim_{k \rightarrow \infty} \frac{|a_{k+1}|}{|a_k|} = \lim_{n \rightarrow \infty} \left| \frac{(k+1)^2}{3^{k+1}} \cdot \frac{3^k}{k^2} \right| = \lim_{n \rightarrow \infty} \frac{1}{3} \left| \frac{(k+1)^2}{k^2} \right| = \frac{1}{3}$$

Then, since  $\lim_{k \rightarrow \infty} \frac{|a_{k+1}|}{|a_k|} = \frac{1}{3} < 1$ , then by Ratio Test, the series absolutely converges.

**Value of the Limit:**

Recall that for all  $k \in \mathbb{N}$ , the sum  $\sum_{n=1}^k (2n-1) = k^2$ . Hence, the partial sum of the given series can also be rewrite as the following:

$$\forall N \in \mathbb{N}, \quad \sum_{k=1}^N \frac{k^2}{3^k} = \sum_{k=1}^N \left( \sum_{n=1}^k \frac{2n-1}{3^k} \right)$$

Which, interchanging the summation, we get the following:

$$\sum_{k=1}^N \left( \sum_{n=1}^k \frac{2n-1}{3^k} \right) = \sum_{n=1}^N \left( \sum_{k=n}^N \frac{(2n-1)}{3^k} \right) = \sum_{n=1}^N (2n-1) \left( \sum_{k=n}^N \frac{1}{3^k} \right)$$

For the second partial sum, since  $n \geq 1$ , it satisfies the following equation:

$$\sum_{k=n}^N \frac{1}{3^k} = \sum_{k=0}^N \frac{1}{3^k} - \sum_{k=0}^{n-1} \frac{1}{3^k} = \frac{1 - 1/3^{N+1}}{1 - 1/3} - \frac{1 - 1/3^n}{1 - 1/3} = \frac{1/3^n - 1/3^{N+1}}{2/3} = \frac{3}{2} \left( \frac{1}{3^n} - \frac{1}{3^{N+1}} \right) \quad (1)$$

Plug back into the equation, we get:

$$\begin{aligned} \sum_{n=1}^N (2n-1) \left( \sum_{k=n}^N \frac{1}{3^k} \right) &= \sum_{n=1}^N (2n-1) \cdot \frac{3}{2} \left( \frac{1}{3^n} - \frac{1}{3^{N+1}} \right) = \sum_{n=1}^N \left( \frac{(2n-1)}{2 \cdot 3^{n-1}} - \frac{(2n-1)}{2 \cdot 3^N} \right) \\ &= \sum_{n=1}^N \frac{(2n-1)}{2 \cdot 3^{n-1}} - \sum_{n=1}^N \frac{(2n-1)}{2 \cdot 3^N} = \sum_{n=1}^N \frac{2n}{2 \cdot 3^{n-1}} - \sum_{n=1}^N \frac{1}{2 \cdot 3^{n-1}} - \frac{N^2}{2 \cdot 3^N} \end{aligned}$$

$$\begin{aligned}
&= \sum_{n=1}^N \frac{n}{3^{n-1}} - \sum_{n=0}^{N-1} \frac{1}{2 \cdot 3^n} - \frac{N^2}{2 \cdot 3^N} = \sum_{n=1}^N \frac{n}{3^{n-1}} - \frac{1}{2} \cdot \frac{1 - 1/3^N}{1 - 1/3} - \frac{N^2}{2 \cdot 3^N} \\
&= \sum_{n=1}^N \frac{n}{3^{n-1}} - \frac{3}{4} \left( 1 - \frac{1}{3^N} \right) - \frac{N^2}{2 \cdot 3^N} \quad (2)
\end{aligned}$$

Now, for the first summation of the term in (2), it can be rewrite as:

$$\sum_{n=1}^N \frac{n}{3^{n-1}} = \sum_{n=1}^N \left( \sum_{l=1}^n \frac{3}{3^n} \right) = \sum_{l=1}^N \left( \sum_{n=l}^N 3 \cdot \frac{1}{3^n} \right)$$

Which, based on the equation derived in (1), we get:

$$\begin{aligned}
\sum_{l=1}^N \left( \sum_{n=l}^N 3 \cdot \frac{1}{3^n} \right) &= \sum_{l=1}^N \left( 3 \cdot \frac{3}{2} \left( \frac{1}{3^l} - \frac{1}{3^{N+1}} \right) \right) = \frac{9}{2} \left( \sum_{l=1}^N \frac{1}{3^l} - \sum_{l=1}^N \frac{1}{3^{N+1}} \right) \\
&= \frac{9}{2} \left( \frac{3}{2} \left( \frac{1}{3} - \frac{1}{3^{N+1}} \right) - \frac{N}{3^{N+1}} \right) = \frac{9}{4} - \frac{9}{4} \cdot \frac{1}{3^N} - \frac{9}{2} \cdot \frac{N}{3^{N+1}} \quad (3)
\end{aligned}$$

Plug (3) back into (2), we get:

$$\begin{aligned}
\sum_{n=1}^N \frac{n}{3^{n-1}} - \frac{3}{4} \left( 1 - \frac{1}{3^N} \right) - \frac{N^2}{2 \cdot 3^N} &= \left( \frac{9}{4} - \frac{9}{4} \cdot \frac{1}{3^N} - \frac{9}{2} \cdot \frac{N}{3^{N+1}} \right) - \frac{3}{4} \left( 1 - \frac{1}{3^N} \right) - \frac{N^2}{2 \cdot 3^N} \\
&= \left( \frac{9}{4} - \frac{3}{4} \right) - \left( \frac{9}{4} - \frac{3}{4} \right) \frac{1}{3^N} - \frac{3}{2} \cdot \frac{N}{3^N} - \frac{N^2}{2 \cdot 3^N} \\
&= \frac{3}{2} - \frac{3}{2} \cdot \frac{1}{3^N} - \frac{3}{2} \cdot \frac{N}{3^N} - \frac{N^2}{2 \cdot 3^N}
\end{aligned}$$

So, connect back to the initial expression, the  $N^{th}$  partial sum of the series is given by:

$$\sum_{k=1}^N \frac{k^2}{3^k} = \frac{3}{2} - \frac{3}{2} \cdot \frac{1}{3^N} - \frac{3}{2} \cdot \frac{N}{3^N} - \frac{N^2}{2 \cdot 3^N}$$

Now, recall that  $\lim_{N \rightarrow \infty} \frac{1}{3^N} = 0$ ,  $\lim_{N \rightarrow \infty} \frac{N}{3^N} = 0$ , and  $\lim_{N \rightarrow \infty} \frac{N^2}{3^N} = 0$ . Hence,  $\lim_{N \rightarrow \infty} \sum_{k=1}^N \frac{k^2}{3^k}$  is given by:

$$\lim_{N \rightarrow \infty} \sum_{k=1}^N \frac{k^2}{3^k} = \lim_{N \rightarrow \infty} \left( \frac{3}{2} - \frac{3}{2} \cdot \frac{1}{3^N} - \frac{3}{2} \cdot \frac{N}{3^N} - \frac{N^2}{2 \cdot 3^N} \right) = \frac{3}{2}$$

Hence, we can conclude the following:

$$\sum_{k=1}^{\infty} \frac{k^2}{3^k} = \frac{3}{2}$$