

1. Let $E \subseteq \mathbb{R}$ and assume $\{f_n\}$ and $\{g_n\}$ are two sequences that converge uniformly on E . Prove that $\{f_n + g_n\}$ converges uniformly on E . We know from the limit laws that $\{f_n g_n\}$ will converge pointwise on E , but show that $\{f_n g_n\}$ need not converge uniformly on E . What additional assumptions on $\{f_n\}$ and $\{g_n\}$ are needed to make the convergence uniform? Be sure to justify.
2. Suppose for every $n \geq 1$ that $\{f_n\}$ are twice differentiable functions on $[a, b]$ such that both $\{f_n\}$ and $\{f'_n\}$ converge uniformly on $[a, b]$. Prove or disprove that $\{f''_n\}$ converges uniformly on $[a, b]$.
3. Let $g : (0, \infty) \rightarrow \mathbb{R}$ and for every $n \geq 1$, $f_n : (0, \infty) \rightarrow \mathbb{R}$. For every $0 < t < T < \infty$, assume that $g \in \mathcal{R}_{\text{loc}}[t, T]$ and for every $n \geq 1$, $f_n \in \mathcal{R}_{\text{loc}}[t, T]$. If for every $n \geq 1$, $|f_n| \leq g$, $f_n \rightarrow f$ uniformly on every compact subset of $(0, \infty)$ and $g \in \mathcal{R}(0, \infty)$, prove that

$$\lim_{n \rightarrow \infty} \int_0^\infty f_n = \int_0^\infty f.$$

4. Prove that the series

$$\sum_{n=1}^{\infty} (-1)^n \frac{x^2 + n}{n^2}$$

converges uniformly on every bounded interval, but does not converge absolutely for any value of x . (This shows the necessity to have both uniform convergence and absolute convergence and one doesn't necessarily imply the other.)

5. Define the function χ on \mathbb{R} by, $\chi(x) = 1$ if $x > 0$ and $\chi(x) = 0$ if $x \leq 0$. Suppose the series $\sum c_n$ converges absolutely and let $\{x_n\}$ be a sequence of distinct points in (a, b) . Formally define the function f on $[a, b]$ by:

$$f(x) = \sum_{n=1}^{\infty} c_n \chi(x - x_n).$$

Prove that f is well-defined and real-valued on $[a, b]$ and is continuous for every $x \neq x_n$.