Chapter 7: Sequences and Series of Functions

Author: Meng-Gen Tsai Email: plover@gmail.com

Exercise 7.1. Prove that every uniformly convergent sequence of bounded functions is uniformly bounded.

Proof (Cauchy criterion). Let $\{f_n\}$ be a uniformly convergent sequence of bounded functions.

- (1) Since f_n is bounded, there exists M_n such that $|f_n(x)| \leq M_n$.
- (2) Since $\{f_n\}$ converges uniformly, given 1 > 0 there exists an integer N such that

$$|f_n(x) - f_m(x)| \le 1$$
 whenever $n, m \ge N$

(Theorem 7.8 (Cauchy criterion for uniformly convergence)). Especially,

$$|f_n(x)| \le |f_n(x) - f_N(x)| + |f_N(x)| \le 1 + M_N$$
 whenever $n \ge N$.

(3) Thus, $\{f_n\}$ is uniformly bounded by $M = \max\{M_1, \dots, M_{N-1}, M_N + 1\}$.

Exercise 7.2. If $\{f_n\}$ and $\{g_n\}$ converge uniformly on a set E, prove that $\{f_n+g_n\}$ converge uniformly on E. If, in addition, $\{f_n\}$ and $\{g_n\}$ are sequences of bounded functions, prove that $\{f_ng_n\}$ converges uniformly on E.

Proof. Let $f_n \to f$ uniformly and $g_n \to g$ uniformly.

(1) Show that $\{f_n + g_n\}$ converges uniformly. Given $\varepsilon > 0$. Since $f_n \to f$ uniformly and $g_n \to g$ uniformly, there exist two integers N_1 and N_2 such that

$$|f_n(x) - f(x)| \le \frac{\varepsilon}{2}$$
 whenever $n \ge N_1, x \in E$
 $|g_n(x) - g(x)| \le \frac{\varepsilon}{2}$ whenever $n \ge N_2, x \in E$.

Take $N = \max\{N_1, N_2\}$, we have

$$|(f_n(x) + g_n(x)) - (f(x) + g(x))|$$

$$= |(f_n(x) - f(x)) + (g_n(x) - g(x))|$$

$$\leq |f_n(x) - f(x)| + |g_n(x) - g(x)|$$

$$\leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$

$$= \varepsilon$$

whenever $n \geq N$, $x \in E$. Hence $f_n + g_n \to f + g$ uniformly on E.

- (2) Show that $\{f_ng_n\}$ converges uniformly if, in addition, $\{f_n\}$ and $\{g_n\}$ are sequences of bounded functions. Given $\varepsilon > 0$.
 - (a) By Exercise 7.1, both $\{f_n\}$ and $\{g_n\}$ are uniformly bounded. So there exist M_1 and M_2 such that

$$|f_n(x)| \leq M_1$$
 and $|g_n(x)| \leq M_2$

for all n and $x \in E$. Also, $|f(x)| \le M_1 + 1$ and $|g(x)| \le M_2 + 1$.

(b) Since $f_n \to f$ uniformly and $g_n \to g$ uniformly, there exist two integers N_1 and N_2 such that

$$|f_n(x) - f(x)| \le \frac{\varepsilon}{2(M_2 + 1)}$$
 whenever $n \ge N_1, x \in E$
 $|g_n(x) - g(x)| \le \frac{\varepsilon}{2(M_1 + 1)}$ whenever $n \ge N_2, x \in E$.

(Note that each denominator of $\frac{\varepsilon}{2(M_j+1)}$ (j=1,2) is well-defined and positive!) Take $N=\max\{N_1,N_2\}$, we have

$$|f_n(x)g_n(x) - f(x)g(x)|$$

$$= |[f_n(x) - f(x)]g_n(x) + f(x)[g_n(x) - g(x)]|$$

$$\leq |f_n(x) - f(x)||g_n(x)| + |f(x)||g_n(x) - g(x)|$$

$$\leq \frac{\varepsilon}{2(M_2 + 1)} \cdot M_2 + (M_1 + 1) \cdot \frac{\varepsilon}{2(M_1 + 1)}$$

$$< \varepsilon$$

whenever $n \geq N$, $x \in E$. Hence $f_n g_n \to fg$ uniformly on E.

Proof (Cauchy criterion).

(1) Show that $\{f_n + g_n\}$ converges uniformly. Given $\varepsilon > 0$. Since $\{f_n\}$ and $\{g_n\}$ converge uniformly, there exist two integers N_1 and N_2 such that

$$|f_n(x) - f_m(x)| \le \frac{\varepsilon}{2}$$
 whenever $n, m \ge N_1, x \in E$
 $|g_n(x) - g_m(x)| \le \frac{\varepsilon}{2}$ whenever $n, m \ge N_2, x \in E$.

Take $N = \max\{N_1, N_2\}$, we have

$$|(f_n(x) + g_n(x)) - (f_m(x) + g_m(x))|$$

$$= |(f_n(x) - f_n(x)) + (g_n(x) - g_m(x))|$$

$$\leq |f_n(x) - f_n(x)| + |g_n(x) - g_m(x)|$$

$$\leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2}$$

$$= \varepsilon$$

whenever $n, m \ge N$, $x \in E$. Hence $\{f_n + g_n\}$ converges uniformly on E.

- (2) Show that $\{f_ng_n\}$ converges uniformly if, in addition, $\{f_n\}$ and $\{g_n\}$ are sequences of bounded functions. Given $\varepsilon > 0$.
 - (a) By Exercise 7.1, both $\{f_n\}$ and $\{g_n\}$ are uniformly bounded. So there exist M_1 and M_2 such that

$$|f_n(x)| \leq M_1$$
 and $|g_n(x)| \leq M_2$

for all n and $x \in E$. Also, $|f(x)| \leq M_1 + 1$ and $|g(x)| \leq M_2 + 1$.

(b) Since $\{f_n\} \to f$ uniformly and $\{g_n\} \to g$ uniformly, there exist two integers N_1 and N_2 such that

$$|f_n(x) - f_m(x)| \le \frac{\varepsilon}{2(M_2 + 1)}$$
 whenever $n, m \ge N_1, x \in E$
 $|g_n(x) - g_m(x)| \le \frac{\varepsilon}{2(M_1 + 1)}$ whenever $n, m \ge N_2, x \in E$.

Take $N = \max\{N_1, N_2\}$, we have

$$\begin{split} &|f_n(x)g_n(x) - f_m(x)g_m(x)| \\ = &|[f_n(x) - f_m(x)]g_n(x) + f_m(x)[g_n(x) - g_m(x)]| \\ \leq &|f_n(x) - f_m(x)||g_n(x)| + |f_m(x)||g_n(x) - g_m(x)| \\ \leq &\frac{\varepsilon}{2(M_2 + 1)} \cdot M_2 + M_1 \cdot \frac{\varepsilon}{2(M_1 + 1)} \\ \leq &\varepsilon \end{split}$$

whenever $n \geq N$, $x \in E$. Hence $\{f_n g_n\}$ converges uniformly on E.

Exercise 7.3. Construct sequences $\{f_n\}$, $\{g_n\}$ which converge uniformly on some set E, but such that $\{f_ng_n\}$ does not converge uniformly on E (of course, $\{f_ng_n\}$ must converge on E).

We provides some examples here.

Proof $(f_n(x) = x + \frac{1}{n}).$

- (1) Define $\{f_n(x)\}\$ on $E = \mathbb{R}$ by $f_n(x) = x + \frac{1}{n}$ and f(x) = x. Clearly, $\{f_n(x)\}$ converges to f(x) pointwise.
- (2) Show that $\{f_n\}$ converges uniformly. Given $\varepsilon > 0$. There exists an integer $N \geq \frac{1}{\varepsilon}$ such that

$$|f_n(x) - f(x)| = \frac{1}{n} \le \frac{1}{N} \le \varepsilon$$

whenever $n \geq N$ and $x \in E$. Hence $\{f_n\} \to f$ uniformly.

(3) Show that $\{f_n^2\}$ does not converge uniformly. Clearly, $\{f_n(x)^2\}$ converges to $f(x)^2$ pointwise. Hence

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

as $n \to \infty$ (by considering $x = n^2 \in E$). Hence $\{f_n^2\}$ does not converge uniformly (Theorem 7.9).

Proof $(f_n(x) = \frac{1}{x}, g_n(x) = \frac{1}{n}).$

- (1) Let E = (0,1). Let $\{f_n(x)\}$ on E be $f_n(x) = \frac{1}{x}$ and $\{g_n(x)\}$ on E be $g_n(x) = \frac{1}{n}$. Clearly, $\{f_n(x)\}$ converges to $f(x) = \frac{1}{x}$ pointwise and $\{g_n(x)\}$ converges to g(x) = 0 pointwise.
- (2) Show that $\{f_n\}$ converges uniformly. Given $\varepsilon > 0$. There exists an integer N = 1 such that

$$|f_n(x) - f(x)| = 0 \le \varepsilon$$

whenever $n \geq N$ and $x \in E$. Hence $\{f_n\} \to f$ uniformly.

(3) Show that $\{g_n\}$ converges uniformly. Given $\varepsilon > 0$. There exists an integer $N \geq \frac{1}{\varepsilon}$ such that

$$|g_n(x) - g(x)| = \frac{1}{n} \le \frac{1}{N} \le \varepsilon$$

whenever $n \geq N$ and $x \in E$. Hence $\{g_n\} \to g$ uniformly.

(4) Show that $\{f_ng_n\}$ does not converge uniformly. Clearly, $\{f_n(x)g_n(x)\}$ converges to f(x)g(x) = 0 pointwise. Hence

$$\sup_{x \in E} |f_n(x)g_n(x) - 0| = \sup_{x \in E} \left| \frac{1}{nx} \right| \to \infty$$

as $n \to \infty$ (by considering $x = \frac{1}{n^2} \in E$). Hence $\{f_n g_n\}$ does not converge uniformly (Theorem 7.9).

Proof (Exercise 9.2 in Tom M. Apostol, Mathematical Analysis, 2nd edition).

(1) Let $E = [\alpha, \beta] \subseteq \mathbb{R}$ be a bounded interval. Define two sequences $\{f_n\}$ and $\{g_n\}$ on E as follows:

$$f_n(x) = x\left(1 + \frac{1}{n}\right) \text{ if } x \in \mathbb{R}, n = 1, 2, \dots,$$

$$g_n(x) = \begin{cases} \frac{1}{n} & \text{if } x = 0 \text{ or if } x \text{ is irrational,} \\ b + \frac{1}{n} & \text{if } x \text{ is rational} \neq 0, \text{ say } x = \frac{a}{b}, b > 0. \end{cases}$$

Here we assume that gcd(a, b) = 1. Clearly, f(x) = x and

$$g(x) = \begin{cases} 0 & \text{if } x = 0 \text{ or if } x \text{ is irrational,} \\ b & \text{if } x \text{ is rational} \neq 0, \text{ say } x = \frac{a}{b}, b > 0. \end{cases}$$

Let $M = \max\{|\alpha|, |\beta|\} \ge 0$.

(2) Show that $\{f_n\}$ converges uniformly. Given $\varepsilon > 0$. There exists an integer $N \geq \frac{M}{\varepsilon}$ such that

$$|f_n(x) - f(x)| = \frac{|x|}{n} \le \frac{M}{N} \le \varepsilon$$

whenever $n \geq N$ and $x \in E$. Hence $\{f_n\} \to f$ uniformly.

(3) Show that $\{g_n\}$ converges uniformly. Given $\varepsilon > 0$. There exists an integer $N \geq \frac{1}{\varepsilon}$ such that

$$|g_n(x) - g(x)| = \frac{1}{n} \le \frac{1}{N} \le \varepsilon$$

whenever $n \geq N$ and $x \in E$. Hence $\{g_n\} \to g$ uniformly.

- (4) Show that $\{f_ng_n\}$ does not converge uniformly.
 - (a) Clearly, $\{f_n(x)g_n(x)\}\$ converges to f(x)g(x) pointwise where

$$f(x)g(x) = \begin{cases} 0 & \text{if } x = 0 \text{ or if } x \text{ is irrational,} \\ a & \text{if } x = \frac{a}{b} \text{ is rational} \neq 0, b > 0. \end{cases}$$

(b) Note that

$$f_n(x)g_n(x) = \begin{cases} \frac{x}{n} \left(1 + \frac{1}{n}\right) & \text{if } x = 0 \text{ or if } x \text{ is irrational,} \\ \left(a + \frac{x}{n}\right) \left(1 + \frac{1}{n}\right) & \text{if } x = \frac{a}{b} \text{ is rational } \neq 0, b > 0. \end{cases}$$

Therefore,

$$f_n(x)g_n(x) - f(x)g(x) = \begin{cases} \frac{x}{n} \left(1 + \frac{1}{n}\right) & \text{if } x = 0 \text{ or if } x \text{ is irrational,} \\ \frac{x}{n} \left(1 + b + \frac{1}{n}\right) & \text{if } x = \frac{a}{b} \text{ is rational} \neq 0, b > 0. \end{cases}$$

(c) Hence

$$\sup_{x \in E} |f_n(x)g_n(x) - f(x)g(x)| \ge \sup_{x \in E \cap \mathbb{Q}} |f_n(x)g_n(x) - f(x)g(x)|$$

$$= \sup_{x \in E \cap \mathbb{Q}} |a| \left(\frac{1}{n} + \frac{1}{bn} + \frac{1}{bn^2}\right)$$

$$\ge \sup_{x \in E \cap \mathbb{Q}} |a| \left(\frac{1}{n}\right)$$

$$= \sup_{x \in E \cap \mathbb{Q}} \frac{|a|}{n}.$$

(d) Given any irrational number $\gamma \in E$, there exists a sequence

$$\left\{ r_m = \frac{a_m}{b_m} \right\}$$

of nonzero rational numbers in E such that $\lim r_m = \gamma$. Show that $\{a_m\}$ is unbounded. If it is true, we can find $x_n = r_{m_n} = \frac{a_{m_n}}{b_{m_n}}$ such that $|a_{m_n}| \geq n^2$ and

$$\sup_{x \in E} |f_n(x)g_n(x) - f(x)g(x)| \ge \sup_{x \in E \cap \mathbb{Q}} \frac{|a|}{n} \ge \frac{n^2}{n} = n \to \infty$$

as $n \to \infty$.

(e) (Reductio ad absurdum) If $\{a_m\}$ were bounded, then there exists a **constant** subsequence of $\{a_{m_k}\}$ such that $\lim a_{m_k} = a \in \mathbb{Z}$. Since $\lim_{m \to \infty} r_m = \gamma$, $\lim_{k \to \infty} r_{m_k} = \gamma$ or

$$\lim_{k\to\infty}b_{m_k}=\lim_{k\to\infty}\frac{a_{m_k}}{r_{m_k}}=\frac{a}{\gamma}$$

(it is well-defined since r_{m_k} and γ cannot be zero). Since all b_{m_k} are positive integers, the limit $\lim b_{m_k} = b$ is a positive integer too, or $b = \frac{a}{\gamma} \in \mathbb{Z}^+$, or $\gamma = \frac{a}{b} \in \mathbb{Z}$, which is absurd.

Therefore, $\{f_ng_n\}$ does not converge uniformly.

Exercise 7.4. Consider

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

For what values of x does the series converge absolutely? On what intervals does it converge uniformly? On what intervals does it fail to converge uniformly? Is f continuous whenever the series converges? Is f bounded?

Proof. Clearly, f(x) is defined on $\mathbb{R} - \{-1, -\frac{1}{4}, -\frac{1}{9}, \ldots\}$.

(1)

PLACEHOLDER

Exercise 7.5. PLACEHOLDER

Exercise 7.6. Prove that the series

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

converges uniformly in every bounded interval, but does not converge absolutely for any value of x.

Proof (Dirichlet's test). Given any bounded interval $E = [\alpha, \beta] \subseteq \mathbb{R}$. Write $f_n(x) = (-1)^n$ on E and $g_n(x) = \frac{x^2 + n}{n^2}$ on E.

- (1) The partial sums $F_n(x)$ of $\sum f_n(x)$ form a uniformly bounded sequence.
- (2) $g_1(x) \ge g_2(x) \ge \cdots$ since

$$g_{n+1}(x) = \frac{x^2}{(n+1)^2} + \frac{1}{n+1} < \frac{x^2}{n^2} + \frac{1}{n} = g_n(x).$$

(3) Write $M = \max\{|\alpha|, |\beta|\}$. Since

$$|g_n(x)| = \frac{x^2}{n^2} + \frac{1}{n} \le \frac{M^2}{n^2} + \frac{1}{n} \to \infty$$

as $n \to \infty$, $\lim_{n \to \infty} g_n(x) = 0$. By Dirichlet's test (Exercise 7.11), $\sum_{n=1}^{\infty} f_n(x) g_n(x) = \sum_{n=1}^{\infty} (-1)^n \frac{x^2 + n}{n^2}$ converges.

(4)

$$\sum |f_n(x)| = \sum \frac{x^2 + n}{n^2}$$

$$\geq \sum \frac{n}{n^2}$$

$$= \sum \frac{1}{n} \to \log n + \gamma$$

(Exercise 8.9). Hence $\sum (-1)^n \frac{x^2+n}{n^2}$ does not converge absolutely for any value of x

Exercise 7.7. For n = 1, 2, 3, ..., x real, put

$$f_n(x) = \frac{x}{1 + nx^2}.$$

Show that $\{f_n\}$ converges uniformly to a function f, and that the equation

$$f'(x) = \lim_{n \to \infty} f'_n(x)$$

is correct if $x \neq 0$, but false if x = 0.

 $f_n(x)$ is defined on \mathbb{R} .

Proof.

(1) Since

$$|f_n(x)| = \left|\frac{x}{1+nx^2}\right| \le \frac{|x|}{\sqrt{n}|x|} = \frac{1}{\sqrt{n}} \to \infty$$

as $n \to \infty$, $f_n \to 0$ uniformly (Theorem 7.9).

(2) Clearly, f'(x) = 0. Since

$$f'_n(x) = \frac{1 - nx^2}{(1 + nx^2)^2},$$

$$\lim_{n \to \infty} f'_n(x) = \begin{cases} 1 & (x = 0), \\ 0 & (x \neq 0). \end{cases}$$

So that the equation

$$f'(x) = \lim_{n \to \infty} f'_n(x)$$

is correct if $x \neq 0$, but false if x = 0.

Note. $f'_n(x)$ does not converge uniformly by considering

$$\lim_{n \to \infty} f'_n \left(\frac{1}{n} \right) = \lim_{n \to \infty} \frac{1 - \frac{1}{n}}{(1 + \frac{1}{n})^2} = 1.$$

Exercise 7.8. If

$$I(x) = \begin{cases} 0 & (x \le 0), \\ 1 & (x > 0), \end{cases}$$

if $\{x_n\}$ is a sequence of distinct points of (a,b), and if $\sum |c_n|$ converges, prove that the series

$$f(x) = \sum_{n=1}^{\infty} c_n I(x - x_n) \qquad (a \le x \le b)$$

converges uniformly, and that f is continuous for every $x \neq x_n$.

Proof.

(1) Define $f_n(x) = c_n I(x - x_n)$ on (a, b). So $|f_n(x)| = |c_n||I(x - x_n)| \le |c_n| \qquad (x \in (a, b), n = 1, 2, 3, \ldots).$

Since $\sum |c_n|$ converges, $f = \sum f_n$ converges uniformly (Theorem 7.10).

- (2) Given any $p \in (a, b)$ with $p \neq x_n$ for all $n = 1, 2, 3, \ldots$ So each $I(x x_n)$ is continuous at x = p, and thus each partial sum $\sum_{n=1}^{N} f_n(x)$ is continuous.
- (3) By Theorem 7.11

$$\lim_{x \to p} f(x) = \lim_{x \to p} \sum_{n=1}^{\infty} f_n(x)$$

$$= \lim_{N \to \infty} \left(\lim_{x \to p} \sum_{n=1}^{N} f_n(x) \right)$$

$$= \lim_{N \to \infty} \sum_{n=1}^{N} f_n(p)$$

$$= \sum_{n=1}^{\infty} f_n(p)$$

$$= f(p).$$

f(x) is continuous at x = p too.

Exercise 7.9. PLACEHOLDER

Exercise 7.10. PLACEHOLDER

Exercise 7.11 (Dirichlet's test). Suppose $\{f_n\}$, $\{g_n\}$ are defined on E, and

- (a) $\sum f_n(x)$ has uniformly bounded partial sums;
- (b) $g_n(x) \to 0$ uniformly on E;
- (b) $g_1(x) \ge g_2(x) \ge g_3(x) \ge \cdots$ for every $x \in E$.

Prove that $\sum f_n(x)g_n(x)$ converges uniformly on E. (Hint: Compare with Theorem 3.42.)

Theorem 3.42 (Dirichlet's test). Suppose

- (a) the partial sums A_n of $\sum a_n$ form a bounded sequence;
- (b) $b_0 \ge b_1 \ge b_2 \ge \cdots$;
- (c) $\lim_{n\to\infty} b_n = 0$.

Then $\sum a_n b_n$ converges.

Proof (Theorem 3.42). Let $F_n(x) = \sum_{k=1}^n f_k(x)$. Choose M such that $|F_n(x)| \le M$ for all n, all $x \in E$. Given $\varepsilon > 0$, there is an integer N such that $g_N(x) \le \frac{\varepsilon}{2(M+1)}$ for all $x \in E$. For $N \le p \le q$, we have

$$\left| \sum_{n=p}^{q} f_n(x) g_n(x) \right|$$

$$= \left| \sum_{n=p}^{q-1} F_n(x) (g_n(x) - g_{n+1}(x)) + F_q(x) g_q(x) - F_{p-1}(x) g_p(x) \right|$$

$$\leq M \left| \sum_{n=p}^{q-1} (g_n(x) - g_{n+1}(x)) + g_q(x) + g_p(x) \right|$$

$$= 2M g_p(x)$$

$$\leq 2M g_N(x)$$

$$\leq E$$

for all $x \in E$. Uniformly convergence now follows from the Cauchy criterion (Theorem 7.8). Note that the first inequality in the above chain depends of course on the fact that $g_n(x) - g_{n+1}(x) \ge 0$. \square

Exercise 7.12. PLACEHOLDER

Exercise 7.13. PLACEHOLDER

Exercise 7.14. PLACEHOLDER

Exercise 7.15. PLACEHOLDER

Exercise 7.16. PLACEHOLDER

Exercise 7.17. PLACEHOLDER

Exercise 7.18. PLACEHOLDER

Exercise 7.19.

PLACEHOLDER

Exercise 7.20. If f is continuous on [0,1] and if

$$\int_0^1 f(x)x^n dx = 0 \qquad (n = 0, 1, 2, ...),$$

prove that f(x) = 0 on [0,1]. (Hint: The integral of the product of f with any polynomial is zero. Use the Weierstrass theorem to show that $\int_0^1 f^2(x)dx = 0$.)

Proof.

(1) Since $\int_0^1 f(x)x^n dx = 0$ for all n = 0, 1, 2, ...,

$$\int_0^1 f(x)P(x)dx = 0 \text{ for all } P(x) \in \mathbb{R}[x].$$

(2) By Theorem 7.26 (Stone-Weierstrass Theorem), there exists a sequence of $P_n(x) \in \mathbb{R}[x]$ such that

$$P_n(x) \to f(x)$$

uniformly on [0,1]. Since f(x) is continuous on the compact set [0,1], f(x) is bounded on [0,1]. Hence

$$f(x)P_n(x) \to f^2(x)$$

uniformly on [0,1].

(3) Since each $f(x)P_n(x)$ is continuous, $f(x)P_n(x) \in \mathcal{R}$ on [0,1] (Theorem 6.8). By Theorem 7.16,

$$\int_{0}^{1} f^{2}(x)dx = \lim_{n \to \infty} \int_{0}^{1} f(x)P_{n}(x)dx = \lim_{n \to \infty} 0 = 0.$$

(4) Since $f^2(x)$ is continuous, $f^2(x) = 0$ or f(x) = 0 by (3) and Exercise 6.2.

Exercise 7.21. PLACEHOLDER

Exercise 7.22. PLACEHOLDER

Exercise 7.23. PLACEHOLDER

Exercise 7.24. PLACEHOLDER

Exercise 7.25. PLACEHOLDER

Exercise 7.26. PLACEHOLDER