

MAT157: Analysis I — Tutorial 21

Topics: Series of functions and uniform convergence.

Question 1. Let (f_n) be a sequence of functions on I for which $\sum_n f_n(x)$ is uniformly Cauchy on I . Prove that

$$\lim_{n \rightarrow \infty} \sup_{x \in I} |f_n(x)| = 0$$

Hint: Use question 2 from last week and mimic the proof of the test for divergence done in lecture.

Question 2. Here we will study the relationship between series convergence and integration.

- (a) Let (f_n) be a sequence of integrable functions on $[a, b]$, for which $\sum_{n=1}^{\infty} f_n(x) \rightarrow f(x)$ uniformly on $[a, b]$. Prove that f is integrable and

$$\int_a^b f(x) \, dx = \sum_{n=1}^{\infty} \int_a^b f_n(x) \, dx$$

- (b) Show that $\int_0^{\pi} \left(\sum_{n=1}^{\infty} \frac{n \sin(nx)}{e^n} \right) \, dx = \frac{2e}{e^2 - 1}$.

Question 3. Here we will formulate a relationship between series convergence and differentiation.

- (a) Let (f_n) be a sequence of differentiable functions on $[a, b]$. Using the result of Assignment 16 Question 2, formulate conditions on (f_n) to guarantee that we can write

$$\frac{d}{dx} \left(\sum_{n=1}^{\infty} f_n(x) \right) = \sum_{n=1}^{\infty} f'_n(x)$$

- (b) Find an expression for $\frac{d}{dx} \left(\sum_{n=1}^{\infty} \frac{1}{n^2} \arctan \left(\frac{x}{n} \right) \right)$ on $[1, 10]$.