

Exercise : 24 : Uniform Convergence

(24.1)

$$\text{let } f_n(x) = \frac{1 + 2 \cos^2 nx}{\sqrt{n}}$$

Prove carefully that (f_n) converges uniformly to 0 on \mathbb{R}

Solⁿ

$$\lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} \frac{1 + 2 \cos^2 nx}{\sqrt{n}}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} + 2 \lim_{n \rightarrow \infty} \frac{\cos^2 nx}{\sqrt{n}}$$

$$= 0 + 0$$

$\Rightarrow f_n \longrightarrow 0$ pointwise on \mathbb{R}

Uniform:

maximum of $f_n(x)$

$$\frac{d}{dx} \left(\frac{1 + 2 \cos^2 nx}{\sqrt{n}} \right) = 0$$

$$\Rightarrow \frac{1}{\sqrt{n}} \left(0 + 2 \frac{d}{dx} \cos^2 nx \right) = 0$$

$$\Rightarrow \frac{d}{dx} \cos^2 nx = 2 \cos nx \cdot -\sin nx \cdot n = 0$$

$$\Rightarrow 2 \sin nx \cos nx = 0$$

$$\Rightarrow \sin 2nx = 0$$

$$2nx = m\pi \quad \forall m \in \mathbb{N}_0$$

$$x = \frac{m\pi}{2n}$$

take $m=0$ for maximum.

$$\Rightarrow x=0$$

$$f_n(0) = \frac{1 + 2 \cos^2 0}{\sqrt{n}} = \frac{3}{\sqrt{n}}$$

$$\lim_{n \rightarrow \infty} \sup_{x \in \mathbb{R}} |f_n(x) - f(x)|$$

$$= \lim_{n \rightarrow \infty} \frac{3}{5n} = 0$$

Hence

$f_n \longrightarrow 0$ uniformly on \mathbb{R}

24.2

for $x \in [0, \infty)$, let $f_n(x) = \frac{x}{n}$

(a) find $f(x) = \lim_{n \rightarrow \infty} f_n(x)$

$$\lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} \frac{x}{n}$$

$$= x \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$$f(x) = 0$$

$\Rightarrow f_n(x) \longrightarrow 0$ pointwise on $[0, \infty)$

(b) Determine whether $f_n \rightarrow f$ uniformly on $[0, 1]$

Solⁿ

for $x \in [0, 1]$

$f_n(x)$ has maximum at $x=1$

$$\sup_{x \in [0, 1]} |f_n(x) - f(x)| = \frac{1}{n}$$

$$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} \sup_{x \in [0, 1]} |f_n(x) - f(x)| = 0$$

$\Rightarrow f_n(x) \longrightarrow 0$ uniformly on $[0, 1]$

(c) Determine whether $f_n \rightarrow f$ uniformly on $[0, \infty)$

$$\sup_{x \in [0, \infty)} |f_n(x) - f(x)| = +\infty$$

$$\Rightarrow \lim_{n \rightarrow \infty} +\infty = +\infty$$

$\Rightarrow f_n$ do not converge uniformly
on $[0, \infty)$

24.3

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

(a) $\lim_{n \rightarrow \infty} \frac{1}{1+x^n}$

for $|x| > 1$ $\lim_{n \rightarrow \infty} x^n = +\infty$ or $-\infty$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{1}{1+x^n} = 0$$

for $x = 1$

$$\lim_{n \rightarrow \infty} \frac{1}{2} = \frac{1}{2}$$

for $|x| < 1$

$$\lim_{n \rightarrow \infty} x^n = 0$$

$$\lim_{n \rightarrow \infty} \frac{1}{1+x^n} = 1$$

for $x = -1$

$$\lim_{n \rightarrow \infty} \frac{1}{1+x^n} \text{ is not defined}$$

(b) determine whether $f_n \rightarrow f$ uniformly
on $[0,1]$

$$\sup_{x \in [0,1]} |f_n(x) - f(x)|$$

$$\Rightarrow \sup_{x \in [0,1]} \left| \frac{1}{1+x^n} - 1 \right|$$

$$\frac{d}{dx} \left(1 - \frac{1}{1+x^n} \right) = 0$$

$$-1 \cdot \frac{-1 \cdot n x^{n-1}}{(1+x^n)^2} = 0$$

$$\Rightarrow \frac{n x^{n-1}}{(1+x^n)^2} > 0$$

$$\Rightarrow \text{maximum at } x=1$$

$$f_n(1) = \frac{1}{2}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \sup_{x \in [0,1]} |f_n(x) - f(x)|$$

$$= \lim_{n \rightarrow \infty} \frac{1}{2}$$

$$= \frac{1}{2}$$

$\Rightarrow f_n(x)$ does not converge uniformly on $[0,1]$

(c) Determine whether $f_n \rightarrow f$ uniformly
on $[0, \infty)$

Ans:

f_n is continuous function
on $[0, \infty)$

f is discontinuous at
 $x=1$

$\Rightarrow f$ does not converge uniformly

24.4 Repeat for $f_n(x) = \frac{x^n}{1+x^n}$

(a) for $|x| < 1$

$$\lim_{n \rightarrow \infty} x^n = 0$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{x^n}{1+x^n} = 0$$

for $x=1$

$$\lim_{n \rightarrow \infty} \frac{x^n}{1+x^n} = \frac{1}{2}$$

for $x > 1$

$$\lim_{n \rightarrow \infty} x^n = +\infty$$

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{x^n}{1+x^n} &= \lim_{n \rightarrow \infty} \frac{1}{1+\frac{1}{x^n}} \\ &= 1 \end{aligned}$$

$$\Rightarrow f(x) = \begin{cases} 0 & \forall x \in [0, 1) \\ \frac{1}{2} & x = 1 \\ 1 & x > 1 \end{cases}$$

b.c

f is discontinuous even though f_n 's are continuous

$\Rightarrow f$ does not converge uniformly

24.5

Repeat for $f_n(x) = \frac{x^n}{n+x^n}$

for $0 < x < 1$

$$\lim_{n \rightarrow \infty} x^n = 0$$

$$\lim_{n \rightarrow \infty} \frac{1}{\frac{n}{x^n} + 1} = 0$$

for $x = 1$

$$\lim_{n \rightarrow \infty} \frac{1}{n+1} = 0$$

for $x > 1$

$$\lim_{n \rightarrow \infty} \frac{1}{\frac{n}{x^n} + 1} = 1$$

$$f(x) = \begin{cases} 0 & x \in [0, 1] \\ 1 & x > 1 \end{cases}$$

⑥ Determine whether $f_n \rightarrow f$
uniformly on $[0, 1]$

$$\sup_{x \in [0, 1]} |f_n(x) - f(x)| = \sup_{x \in [0, 1]} |f_n(x)|$$

\Rightarrow again it's a monotonic increasing
function on $[0, 1]$

\Rightarrow max at $x=1$

$$\Rightarrow f_n(1) = \frac{1}{n+1}$$

$$\Rightarrow \lim_{n \rightarrow \infty} \frac{1}{n+1} = 0$$

$\Rightarrow f_n(x) \longrightarrow f$ uniformly over $[0, 1]$

(c) for $x \in [0, \infty)$

f is discontinuous

$\Rightarrow f$ do not converge uniformly

(24.6) Let $f_n(x) = \left(x - \frac{1}{n}\right)^n$ for $x \in [0, 1]$

(a) Pointwise?

$$\lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} \left(x - \frac{1}{n}\right)^n$$

$$= \lim_{n \rightarrow \infty} \left(x^2 + \frac{1}{n} - \frac{2x}{n}\right)$$

$$= x^2$$

$$\lim_{n \rightarrow \infty} f_n(x) = x^2 \quad \text{Yes, it}$$

Converges pointwise

⑥ Does (f_n) converge uniformly on $[0,1]$

$$\sup_{x \in [0,1]} |f_n(x) - f(x)|$$
$$= \sup_{x \in [0,1]} \left| \left(x - \frac{1}{n}\right)^2 - x^2 \right|$$

$$\Rightarrow \left| x^2 + \frac{1}{n^2} - \frac{2x}{n} - x^2 \right|$$

$$\Rightarrow \left| \frac{1}{n^2} - \frac{2x}{n} \right| = \frac{2x}{n} - \frac{1}{n^2}$$

$$\frac{d}{dx} \left(\frac{2x}{n} - \frac{1}{n^2} \right) = \frac{2}{n} \quad (\text{Linear})$$

$$\text{Maximum at } x=1 \quad f_n(1) = \left(1 - \frac{1}{n}\right)^2$$

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

$$= \frac{2}{n} - \frac{1}{n^2}$$
$$\lim_{n \rightarrow \infty} \frac{2}{n} - \frac{1}{n^2} = 0$$

$f_n(x) = \left(x - \frac{1}{n}\right)^2$ uniformly converges
on $x \in [0,1]$

24.7

$$f_n(x) = x - x^n \quad x \in [0, 1]$$

$$(a) \quad \lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} x - x^n$$

$$\Rightarrow x - \lim_{n \rightarrow \infty} x^n = x \quad \text{for } x \in [0, 1) \\ x - 1 \quad \text{for } x = 1$$

$$f(x) = \begin{cases} x & \forall x \in [0, 1) \\ x - 1 & \text{for } x = 1 \end{cases}$$

(b) f_n does not converge uniformly
because f is discontinuous

24.8

$$f_n(x) = \sum_{k=0}^n x^k = 1 + x^2 + x^3 + \dots + x^n$$

$$\lim_{n \rightarrow \infty} f_n(x) = \sum_{k=0}^{\infty} x^k = \frac{1}{1-x} \quad \text{for } |x| < 1$$

$$\text{for } x=1 \quad f(1)=\infty$$

$$\Rightarrow f(x) = \begin{cases} \frac{1}{1-x} & |x| < 1 \\ \infty & x=1 \end{cases}$$

⑥ on $x \in [0,1]$

$$\sup_{x \in [0,1]} |f_n(x) - f(x)|$$

24.9

$$f_n(x) = nx^n(1-x) \text{ for } x \in [0,1]$$

(a) find $f(x) = \lim f_n(x)$

$$\lim f_n(x) = \lim nx^n(1-x)$$

$$= \lim nx^n - \lim n \cdot x^{n+1}$$

$$= \lim \frac{n}{\left(\frac{1}{x}\right)^n} - \lim \frac{n}{\left(\frac{1}{x}\right)^{n+1}}$$

$\left(\frac{1}{x}\right)^n$ grows exponentially

$$\Rightarrow \lim_{n \rightarrow \infty} nx^n(1-x) = 0$$

$\forall [0,1]$

(b) Does $f_n \rightarrow f$ uniformly on $[0,1]$?

$$\sup_{x \in [0,1]} |f_n(x) - f(x)|$$

$$= \sup_{x \in [0,1]} |nx^n(1-x)|$$

$$\frac{d}{dx} nx^n(1-x) = n \left[nx^{n-1} - (n+1)x^n \right]$$

$$\Rightarrow nx^{n-1} = (n+1)x^n \quad = 0$$

$$\Rightarrow x = \frac{n}{n+1}$$

$$f_n\left(\frac{n}{n+1}\right) = n \cdot \frac{n^n}{(n+1)^n} \left(1 - \frac{n}{n+1}\right)$$

$$= \frac{n^{n+1}}{(n+1)^n} \left(\frac{1}{n+1}\right)$$

$$= \left(\frac{n}{n+1}\right)^{n+1}$$

$$\lim_{n \rightarrow \infty} \left(\frac{n}{n+1}\right)^{n+1} = \lim_{n \rightarrow \infty} \left(\frac{1}{1 + \frac{1}{n}}\right)^{n+1}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{\left(1 + \frac{1}{n}\right)^{n+1}} = \frac{1}{e}$$

Do not converge uniformly

24.10 (a) Prove that if $f_n \rightarrow f$ uniformly on a set S , and if $g_n \rightarrow g$ uniformly on set S , then $f_n + g_n \rightarrow f + g$ uniformly on set S .

Solⁿ

$f_n \rightarrow f$ uniformly on set S

$g_n \rightarrow g$ uniformly on set S

$$\Rightarrow \lim_{n \rightarrow \infty} \sup_{x \in S} |f_n(x) - f(x)| = 0$$

$$\lim_{n \rightarrow \infty} \sup_{x \in S} |g_n(x) - g(x)| = 0$$

then

$$\lim_{n \rightarrow \infty} \sup_{x \in S} |f_n(x) - f + g_n(x) - g|$$

$$\stackrel{Q.E.D.}{=} \lim_{n \rightarrow \infty} \sup_{x \in S} |f_n(x) - f| = 0$$

$$+ \lim_{n \rightarrow \infty} \sup_{x \in S} |g_n(x) - g| = 0$$

$$\Rightarrow f_n + g_n \longrightarrow f + g \text{ uniformly on } S$$