# • Functional sequence is a sequence of different functions defined on some interval $\Delta$ :

- o Example:  $f_n(x) = x^n, x \in \Delta$ 
  - $f_1(x) = x$ ,  $f_2(x) = x^2$ , and so on...
- $\circ$  Calculating the limit of the functional sequence means getting the limit function f(x)
  - Limit function is a single function that the sequence converges to, letting  $n \to \infty$ 
    - For the above example if  $\Delta = [0, 1]$ , then
    - $f(x) = \begin{cases} 0 & 0 \le x < 1 \\ 1 & x = 1 \end{cases}$

#### • Pointwise convergence:

- o The functional sequence  $f_n(x)$  converges pointwise if  $\lim_{n\to\infty} f_n(x) = f(x) \ \forall x\in \Delta$
- $\circ \quad \forall x \in \Delta, \forall \varepsilon > 0, \exists \, n \geq \, \, N \; s. \, t \, |f_n(x) \, f(x)| < \varepsilon$
- $\circ$  For any point we choose in the interval, we can find its own epsilon (If we can find some value for epsilon for all x's in  $\Delta$  then convergence is uniform).

## • Uniform convergence:

- $\lor \forall \epsilon > 0, \exists n \geq N, \forall x \in \Delta \text{ s.t } |f_n(x) f(x)| < \epsilon$
- o For any epsilon we choose, there is a starting point after which the functional sequence is bounded (will not exceed some fixed value  $\epsilon$ )
- $\circ$  There is one neighborhood "tube" that bound the functional sequence for all points in  $\Delta$
- $\circ$  To use the above definition, we need to find the supremum of  $|f_n(x) f(x)|$  and prove that it's a fixed value.

# • Useful properties of uniform convergence:

- If  $f_n(x)$  converges uniformly to f(x),  $x \in \Delta = [a, b]$ ,  $f_n(x)$  is continuous  $\forall n$ , then
  - f(x) is also continuous  $\forall x \in \Delta$

  - In the same way we can swap taking limit and first derivative.

### • Functional series: An infinite series of functions.

- o  $\sum_{n=1}^{\infty} a_n(x)$  converges to S(x) if the functional sequence of partial sums S<sub>n</sub>(x) =  $\sum_{k=1}^{n} a_k(x)$  converges to S(x).
- All properties of functional sequence apply to series.

# • Cauchy criterion of convergence of $\sum_{k=1}^{\infty} a_k(x)$

- $\circ \quad \forall \epsilon > 0 \; \exists \, \mathbf{N} \colon \forall \, \mathbf{n} \geq \mathbf{N}, \; \forall \, \mathbf{p} \geq 0 \Rightarrow \big| \sum_{k=n}^{n+p} a_k(x) \, \big| < \epsilon$
- o For any small epsilon we choose we can always find a starting point N that, starting from it, the partial sums of any length p are all bounded from above and below by epsilon.
- $\circ\quad Useful \ for \ proving \ that \ convergence \ is \ not \ uniform.$
- $\sum_{k=1}^{\infty} a_k(x)$  does not converge uniformly  $\Leftrightarrow \exists \epsilon > 0$ ,  $\forall N: \exists n \geq N, \exists p \geq 0 \exists x \in \Delta: |\sum_{k=n}^{n+p} a_k(x)|$   $\geq \epsilon$
- o **Practically**, If  $\lim_{n\to\infty} \sup_{x\in\Delta} |f_n(x)-f(x)| \neq 0$  then series doesn't converge uniformly, otherwise, we don't know and we have to use another test.

#### Weierstrass M-test:

- The series  $\sum_{n=1}^{\infty} a_n(x)$  converges uniformly and absolutely if we know that  $|a_n(x)| \le b_n \ \forall n \in \mathbb{N}$  and  $\sum_{n=1}^{\infty} b_n$  converges.
- $\circ$  We can find  $b_n$  by taking the derivative of  $a_n$  with respect to x, and find which x yields the absolute max, we set x to that value in  $a_n$  and that will be  $b_n$ .

#### • Uniform convergence of functional series:

- $\circ$  We fix x to some value in  $\Delta$  and check that the series converges pointwise using any test from last semester (divergence/limit/root/ratio/Cauchy/...).
- o If series diverges, then it cannot converge uniformly.
- O If it converges -pointwise- we need to check convergence of its max series (Weierstrass) which we can get using first derivative test (finding critical points of x by taking the derivative of  $f_n(x)$  with respect to x and substitute x with the point that yields absolute max of  $a_n$  the result will be the series  $b_n$ ), if  $b_n$  converges then  $a_n$  converges uniformly.

# • Dirichlet's test for uniform convergence:

- o If we have the series  $\sum a_n(x)b_n(x)$ ,  $x \in \Delta$  and we know that:
  - Partial sums of  $a_n$  are uniformly bounded, that is  $|\sum a_n(x)| \le M$
  - $b_n(x)$  is monotonic,  $b_n(x)$  converges uniformly to 0
- $\circ$  Then the original series converges uniformly on  $\Delta$