

Devoir 3:

Exercise (1).

Function succession:  $\{f_n\}$  where  $f_n: [0,1] \rightarrow \mathbb{R}$  continue and converge pointually to  $f: [0,1] \rightarrow \mathbb{R}$ .

Pointually Convergence  $\Rightarrow f(x) = \lim_{n \rightarrow \infty} f_n(x)$ , and it happens

when:  $\{f_n\}$ ,

$$\begin{aligned} & \text{--- (in our case)} \\ & \forall x \in [0,1], \forall \varepsilon > 0 \exists m \in \mathbb{N}: n \geq m \Rightarrow \\ & \Rightarrow |f_n(x) - f(x)| < \varepsilon \end{aligned}$$

i) If  $\{f_n\}$  converge uniformly to  $f \stackrel{?}{\Rightarrow} f$  continue.

The uniform converge happens when

$$\begin{aligned} & \forall \varepsilon > 0 \exists m \in \mathbb{N}: n \geq m \Rightarrow \\ & \Rightarrow |f_n(x) - f(x)| < \varepsilon \quad \forall x \in [0,1] \text{ (in our case)} \end{aligned}$$

Then, we can fix  $\varepsilon > 0$  and then the uniform convergence gives us a  $m \in \mathbb{N}$ :

$$|f_m(x) - f(x)| < \varepsilon/3 \quad \forall x \in [0,1]$$

Moreover, the continuity of  $f_n$  gives us that with ~~the~~ ~~the~~ ~~the~~ ~~the~~ ~~the~~ a fixed  $x_0 \in [0,1]$

$$|f_n(x) - f_n(x_0)| < \varepsilon/3 \quad \forall x \in [0,1]$$

Then fixed  $x_0 \in [0,1]$ ,  $\forall x \in [0,1]$ :

$$\begin{aligned} |f(x) - f(x_0)| & \leq |f(x) - f_m(x)| + |f_m(x) - f_m(x_0)| + |f_m(x_0) - f(x_0)| \leq \\ & \leq \varepsilon/3 + \varepsilon/3 + \varepsilon/3 = \varepsilon \Rightarrow x_0 \text{ is arbitrary in } [0,1] \end{aligned}$$

$\Rightarrow f$  is continuous in  $[0,1]$  □

ii) We know ~~that~~ from (i) that if  $\{f_n\}$  converge uniformly then  $f$  is continuous.

~~For~~ ~~and~~ Uniform convergence imply, in fact, pointwise convergence but the reciprocal is not true. To prove this (what brings us to the conclusion that pointwise convergence does not imply continuity) we will take a counter example:

$f_n(x) = x^n$ . We know that  $\forall x \in \mathbb{R} : |x| < 1$

$\{x^n\} \rightarrow 0$ . For  $\forall x \in \mathbb{R} : |x| > 1$   $\{x^n\} \rightarrow \infty$ .

For  $x = -1$   $\{-1^n\}$  does not converge and  $x = 1$   $\{1^n\} \rightarrow 1$

Then we can use  $] -1, 1 ]$  as the interval where  $\{f_n\}$  converge pointwise (to 0).

Let's prove that  $\{f_n\}$  does not converge uniformly to 0 in  $] -1, 1 ]$ :

Fix  $\epsilon = 1/3 \Rightarrow \exists m \in \mathbb{N} : |x^m| < 1/3 \forall x \in ] -1, 1 ]$

But if we take  $x = \frac{1}{m^{1/2}}$  then  $|x^m| = \frac{1}{2} > \frac{1}{3} !!!$

So pointwise convergence does not imply

uniform convergence. ~~But~~ But we can think

that this does not <sup>even</sup> prove that pointwise convergence  $\nRightarrow$  continuity. Let's take another example:

$f_n(x) = \cos(\pi x)^{2n}$ . The pointwise limit is

$$f(x) = \lim_{n \rightarrow \infty} \cos(\pi x)^{2n} \quad \left\{ \begin{array}{l} \cos(\pi x) = 1 \text{ if } x \in \mathbb{Z} \\ |\cos(\pi x)| < 1 \text{ if } x \in \mathbb{R} \setminus \mathbb{Z} \end{array} \right.$$

Then  $f(x) = \begin{cases} 1 & \text{if } x \in \mathbb{Z} \\ 0 & \text{if } x \in \mathbb{R} \setminus \mathbb{Z} \end{cases} \Rightarrow f \text{ not continuous}$

$$\lim_{n \rightarrow \infty} \underbrace{\cos(\pi x)^{2n}}_{-1 < < 1} = 0 \text{ if } x \in \mathbb{R} \setminus \mathbb{Z}$$

□

iii) First we will remember some definitions:

Rare sets:  $X$  endowed with  $d$  be a metric space:

$A \subseteq X$ , Then  $A$  is rare if  $\overline{X \setminus A} = X$

Meagre sets: Let  $X$  endowed with  $d$  be a metric space.

$A \subseteq X$ , then  $A$  is meagre if  $A \subseteq \bigcup_{n \in \mathbb{N}} A_n$  with  $A_n \subseteq X$  rare.

Cauchy's criterion:  $X$  a metric space.  $\{x_n\}$  is a Cauchy sequence whenever  $\forall \epsilon > 0 \exists n_* \in \mathbb{N}$  such that if  $m, n \in \mathbb{N}$  and  $m > n \geq n_*$  then  $d(x_m, x_n) \leq \epsilon$

We will use this definitions and concepts along the solution.

First, Fixed a  $k \in \mathbb{N} \setminus \{0\}$ ,  $p, q \in \mathbb{N}$  Telle que we can define the following sets:

$$A(k, p, q) = \{x \in [0, 1] : |f_p(x) - f_q(x)| \leq 1/n\}$$

$$B(k, p) = \bigcap_{q \geq p} A(k, p, q)$$

$$A = \bigcap_{k \in \mathbb{N} \setminus \{0\}} \bigcup_{p \in \mathbb{N}} \text{int}(B(k, p))$$

We know that for every  $x \in A$   $f$  is continuous. The set where  $f$  is not continuous  $[0, 1] \setminus A$  is meagre, ~~and this proves that the set is meagre~~ if  $[0, 1] \setminus A$  is meagre. We know that:

$$[0, 1] \setminus A = [0, 1] \setminus \bigcap_{k \in \mathbb{N} \setminus \{0\}} \bigcup_{p \in \mathbb{N}} \text{int}(B(k, p)) = \bigcup_{k \in \mathbb{N} \setminus \{0\}} \left( [0, 1] \setminus \bigcup_{p \in \mathbb{N}} \text{int}(B(k, p)) \right)$$

As the union is numerable, we just have to prove.

$$[0, 1] \setminus \bigcup_{p \in \mathbb{N}} \text{int}(B(k, p)) \text{ is meagre } \forall k \in \mathbb{N} \setminus \{0\}$$

We also, by definition, know that  $[0,1] \setminus \bigcup_{p \in \mathbb{N}} \text{int}(B(k,p))$  is measure 0 if it is content in  $\bigcup_{n \in \mathbb{N}} A_n$  where each set  $A_n$  is rare. If we are able to prove that  $[0,1] = \bigcup_{p \in \mathbb{N}} B(k,p)$  then

$$[0,1] \setminus \bigcup_{p \in \mathbb{N}} \text{int}(B(k,p)) = \bigcup_{p \in \mathbb{N}} B(k,p) \setminus \bigcup_{p \in \mathbb{N}} \text{int}(B(k,p)) \subset \bigcup_{p \in \mathbb{N}} \underbrace{(B(k,p) \setminus \text{int}(B(k,p)))}_{\text{rare}}$$

This set is rare cause  $B(k,p)$  is closed

~~cause  $\text{int}(B(k,p)) \neq B(k,p)$~~

Then we just have to prove that

$$[0,1] = \bigcup_{p \in \mathbb{N}} B(k,p)$$

⊃

$[0,1] \supset \bigcup_{p \in \mathbb{N}} B(k,p)$  Trivially, as  $B(k,p)$  is defined as:

$$B(k,p) = \bigcap_{q' \geq p} A(k,p,q') \text{ and } A(k,p,q') \subset [0,1]$$

⊂ As  $\{f_n\}$  converge pointually ~~we~~ we know that for every  $x \in [0,1]$   $\{f_n(x)\}$  converge.

And ~~we~~ Therefore,  $\{f_n(x)\}$  satisfies Cauchy's criterion, that, as we defined before, says ~~that~~:

$$\forall x \in [0,1] \quad \exists n_* \in \mathbb{N} : \exists m, n \in \mathbb{N} : m > n \geq n_* \text{ then } |f_m(x) - f_n(x)| \leq \varepsilon.$$

On the other hand, if  $x \in \bigcup_{p \in \mathbb{N}} B(k,p) \Rightarrow \exists p \in \mathbb{N} :$

$$\forall q' \geq p \quad |f_p(x) - f_{q'}(x)| \leq 1/k \text{ because of}$$

the definition of  $B(k,p)$  and  $A(k,p,q)$ .



So, finally, if we take  $\epsilon = 1/k$ ,  $n^* = n = p$   
 $m = p$ , then in the Cauchy's condition then:

$\forall x \in [0,1] \quad \exists p \in \mathbb{N}: \forall q \in \mathbb{N}$  such that  $q > p$  then

$$|f_q(x) - f_p(x)| \leq 1/k \quad \text{that is exactly}$$

the definition of  $\bigcup_{p \in \mathbb{N}} B(k, p)$ .

So, then,  $[0,1] \subset \bigcup_{p \in \mathbb{N}} B(k, p) \Rightarrow$

$$\Rightarrow [0,1] \subseteq \bigcup_{p \in \mathbb{N}} B(k, p).$$

What means that  $[0,1] \setminus \bigcup_{p \in \mathbb{N}} \text{int}(B(k, p))$  is meagre

and what ~~mean~~ implies that ~~is~~ its numerable union is meagre and what, finally, implies that  $[0,1] \setminus A$  is meagre. Then, being  $D$ :

$$D = \{ x \in [0,1] : f \text{ is not continuous in } x \}$$

$D \subset [0,1] \setminus A$  is meagre

□