

The Cauchy criterion: "for $\epsilon > 0$ if $\exists N \in \mathbb{N}$ ($N \equiv N(\epsilon)$) \rightarrow $|a_n - a_m| < \epsilon \quad \forall n, m \geq N$."

$$|a_n - a_m| < \varepsilon \quad \forall n, m \geq N$$

$$\Leftrightarrow \{a_n\} \text{ is convergent.}$$

$d(a_m, a_m) < \epsilon$
↑
usual metric
of \mathbb{R}^n .

* metric structure i.e., completeness of \mathbb{R} plays
THE role. [i.e.: \mathbb{R}_u is complete.]

Aim: Consider $\{f_n\} \subseteq \mathcal{F}(\underbrace{S}_{\text{Subset of } \mathbb{R}})$: a seqn. of fn's.

Set of fn's: $S \rightarrow \mathbb{R}$

Figure out Convergency of $\{f_n\}$, i.e. explain $f_n \rightarrow f$ for some $f \in \mathcal{F}(S)$.

[?? But what about metallic structure like IR_u in Fe ?]
The real question!!

Obs: $\forall x \in S, \{f_n(x)\} \subseteq \mathbb{R}_u$. Here we can certainly talk about convergency of $\underbrace{\{f_n(x)\}}_{\subseteq \mathbb{R}_u} \forall x \in S$.

Known as pointwise Convergence.

Def: $\{f_n\}$ converges pointwise (on the set S) to f if

$$\lim_{n \rightarrow \infty} f_n(x) = f(x) \quad \forall x \in S.$$

We write $f_n \xrightarrow{\text{pointwise}} f$ & say: f is the pointwise limit of $\{f_n\}$.

Obs: Given $\{f_n\}$ s.t. $f \in \mathcal{F}_c(S)$, $f_n \xrightarrow{\text{point}} f$

$$\Leftrightarrow \text{Für } \varepsilon > 0, x \in S \quad \exists N \equiv N(\varepsilon, x) \in \mathbb{N} : \forall n \geq N$$

$$|f_n(x) - f(x)| < \varepsilon \quad \forall n \geq N.$$

$$\Leftrightarrow \text{Für } \varepsilon > 0, x \in S, \exists N \equiv N(\varepsilon, x) \in \mathbb{N} : \forall n, m \geq N, |f_n(x) - f_m(x)| < \varepsilon$$

②

Remark: ① If $\{f_n(x)\}$ is Cauchy, $\forall x \in S$, then we can safely define
 $f(x) := \lim_{n \rightarrow \infty} f_n(x) \quad \forall x$.

② The notion of pointwise convergence is still not well done:
 # We must talk about closedness of $\{f_n\}$!!
 i.e. A METRIC flavour of / among functions !!
How to get?

To the least: one may think about getting rid of x for $N(\epsilon, x)$ in the pointwise defn:

Def: Let $\{f_n\} \cup \{f\} \subseteq \mathcal{F}(S)$. We say that $f_n \xrightarrow{\text{uni}} f$ (i.e. f_n converges to f) (on S) if for $\epsilon > 0 \exists N \equiv N(\epsilon) \in \mathbb{N}$
 $\rightarrow \exists \quad |f_n(x) - f(x)| < \epsilon \quad \forall n \geq N, \forall x \in S$.

We say, f is the uniform limit of $\{f_n\}$.

This indicates the following:

Def: For $f, g \in \mathcal{F}(S)$, define

Sup metric $d(f, g) := \sup_{x \in S} |f(x) - g(x)|$.

Sup norm $\|f\|_\infty := \sup_{x \in S} |f(x)|$.

Depending on S & f , d or $\|\cdot\|_\infty$ will carry good meaning !!

For instance: $d(\cdot, \cdot)$ is a metric (complete) on $C[a, b]$ or $B[a, b]$.

Fact: $f_n \xrightarrow{\text{uni}} f \iff f_n \rightarrow f$ in $\|\cdot\|_\infty$
 i.e., $d(f_n, f) \rightarrow 0$.

\therefore d is THE METRIC which can take the role of distance
among functions!

eg:

~~$f_n \rightarrow x$~~

~~$x \in \mathbb{R}$~~

Obs: Suppose $f_n \xrightarrow{\text{unif}} f$. Then $f_n \xrightarrow{\text{point.}} f$. i.e. **unif \Rightarrow pointwise**.

Proof: Easy: as $|f_n(x) - f(x)| < \varepsilon \quad \forall x \in S, n \geq N$
 $\Rightarrow |f_n(x) - f(x)| < \varepsilon \quad \forall n \geq N \quad \forall x \in S.$

Q: " \Leftarrow " ? **No. (A big No.)**

However: **pointwise limit is the f_n to look for** for uniform convergence !!

eg: ① $f_n(x) = x^n, \quad \forall n \geq 0 \quad x \in [0, 1] = S.$

i.e. pointwise is the 1st BUT NOT the last step.

Now $\forall x \in [0, 1), \quad x^n \rightarrow 0.$

if $x=1$, then $f_n(x) = f_n(1) = 1^n \rightarrow 1.$

So $f_n \xrightarrow{p} f$, where $f(x) = \begin{cases} 0 & \forall x \in [0, 1) \\ 1 & x = 1 \end{cases}$

Obs: ② Here $\{f_n\} \subseteq C[0, 1]$. But the pointwise limit $f \notin C[0, 1]$. \Rightarrow point. is NOT good for $C[0, 1]$!!

pointwise \nRightarrow respecting cont. \Rightarrow bdd

② $d(f_n, f) = \sup_{x \in [0, 1]} |f_n(x) - f(x)| = 1 \quad \forall n$
 $\Rightarrow f_n \not\xrightarrow{u} f$ but $f_n \xrightarrow{p} f$.
 [": $f \equiv 0$ on $[0, 1)$
 $\& |x^n| \leq 1$

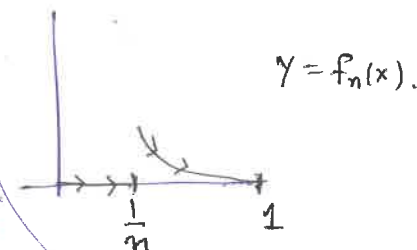
② For $\forall n \in \mathbb{N}$,
 let define

$f_n(x) = \begin{cases} 0 & 0 < x \leq \frac{1}{n} \\ \frac{1}{x} & \frac{1}{n} \leq x \leq 1 \end{cases}$

$f_n \in \mathcal{F}((0, 1])$.

Here $\lim_{n \rightarrow \infty} f_n(x) = \frac{1}{x} \quad \forall x \in (0, 1]$. (fixed)

i.e. $f_n \xrightarrow{p} f$, where $f(x) = \frac{1}{x}, x \in (0, 1]$



Clearly, $|f_n(x)| \leq n \quad \forall n, \forall x \in (0, 1]$

$\Rightarrow \{f_n\}$ is a bdd Seq_n but the pointwise limit f is NOT.

\therefore Pointwise limit does not respect bddness.

(4)

Uniform does!!

Remark: However, if $\{f_n\}$ be s.t. $f_n \xrightarrow{u} f$ & $\{f_n\}$ are bdd, then f is also bdd. Let $\varepsilon > 0$. $\therefore \exists N$ s.t. $|f_n(x) - f(x)| < \varepsilon \quad \forall n \geq N, \forall x \in S$.

$$\therefore |f(x)| \leq |f_N(x) - f(x)| + |f_N(x)|.$$

$$< \varepsilon + |f_N(x)|$$

$$\leq \varepsilon + \sup_{x \in S} |f_N(x)| < \infty.$$

$$\forall x \in S.$$

$\Rightarrow f$ is bdd.

\therefore Unif. Conv. is good with bddness!!

Q: what about integration, diff. (etc) under uniform/pointwise??

(3) Suppose $f_n \xrightarrow{p} f$, $f_n \in \mathcal{R}[a,b]$. NO.

$$\stackrel{?}{\Rightarrow} f \in \mathcal{R}[a,b] \quad ? \quad \text{or} \quad \lim \int f_n = \int \lim f_n = \int f.$$

Ans: point: \times
unif: \checkmark .

interchanging limits?

$$\text{let } f_n(x) = nx(1-x^2)^n, \quad x \in [0,1].$$

$$\text{Clearly, } f_n \in C[0,1] \subseteq \mathcal{R}[0,1].$$

Now for $x \in (0,1)$,

$$\begin{aligned} 0 \leq f_{n+1}(x) &= nx(1-x^2)^n (n+1)x(1-x^2)^{n+1} \\ &= \{nx(1-x^2)^n\} \times \left\{ \frac{n+1}{n}(1-x^2) \right\} \\ &= f_n(x) \left\{ \frac{n+1}{n}(1-x^2) \right\}. \end{aligned}$$

$$\Rightarrow 0 \leq \frac{f_{n+1}(x)}{f_n(x)} = \frac{n+1}{n}(1-x^2) \rightarrow (1-x^2) < 1 \text{ as } x \in (0,1).$$

$$\Leftarrow \left[\lim_{n \rightarrow \infty} \frac{f_{n+1}}{f_n} < 1 \Rightarrow a_n \rightarrow 0 \right]$$

$$\Rightarrow \lim_{n \rightarrow \infty} f_n(x) = 0 \quad \forall x \in [0,1].$$

[Note: if $x=0,1$, then $f_n(x) = 0 \quad \forall n$]

$$\Rightarrow f_n \xrightarrow{p} f \text{ where } f \equiv 0.$$

$$\text{Now } \int_0^1 f_n(x) dx = n \int_0^1 x(1-x^2)^n dx \\ = n \int_0^1 \frac{1}{2} t^n dt.$$

$$1-x^2 \rightarrow t \\ 2x dx = -dt \\ [0,1] \rightarrow [1,0].$$

$$= \frac{1}{2} \frac{n}{n+1} \rightarrow \frac{1}{2} \text{ as } n \rightarrow \infty.$$

$$\therefore \lim_{n \rightarrow \infty} \int_0^1 f_n(x) dx \rightarrow \frac{1}{2} \neq \int_0^1 \lim_{n \rightarrow \infty} f_n(x) = 0.$$

Q: What if $f_n \xrightarrow{u} f$? Ans: Yes: wait.

(4). Convergence vs derivatives:

derivative vs. pointwise? $\rightarrow X$
 ——— uniform? $\rightarrow X$.

$$\text{Set } f_n(x) = \frac{\sin(nx)}{\sqrt{n}}.$$

$$\text{Now } |f_n(x)| = \frac{1}{\sqrt{n}} |\sin(nx)| \leq \frac{1}{\sqrt{n}} \quad \forall x \in \mathbb{R}, n \in \mathbb{N}.$$

$$\downarrow \\ 0 \text{ as } n \rightarrow \infty$$

$$\Rightarrow |f_n(x) - 0| \leq \frac{1}{\sqrt{n}} \rightarrow 0 \text{ as } n \rightarrow \infty \quad \forall x \in \mathbb{R}.$$

RHS is x free
 \Rightarrow unif. conv.

$\Rightarrow \left\{ \frac{\sin(nx)}{\sqrt{n}} \right\}$ is uniformly convergent (it converges to the zero f_n) on \mathbb{R} . Set $f \equiv 0$ on \mathbb{R} .

In particular $\lim_{n \rightarrow \infty} f_n = 0$ (uniform)

$$\& \lim_{n \rightarrow \infty} f_n(x) = f(x) \quad \forall x \in \mathbb{R}. \quad [\because \text{unif.} \Rightarrow \text{point.}]$$

$$\parallel \forall x \in \mathbb{R}. \checkmark$$

$$\text{Now } f'_n(x) = \sqrt{n} \cos(nx) \Rightarrow \{f'_n\} \text{ does not even}$$

Converge pointwise [For instance: $f'_n(0) = \sqrt{n} \forall n$]

But f' exists & $f' \equiv 0$. So, in particular:

$$\underline{f_n \xrightarrow{u} f} \text{ but } \underline{f'_n \not\xrightarrow{p} f'} \quad (\Rightarrow f'_n \not\xrightarrow{u} f').$$

(6)

Some theory: But before that, we note again: Let $\{f_n\} \cup \{f\} \subseteq \mathcal{F}(S)$, $S \subseteq \mathbb{R}$.

Then

$$\begin{array}{ccc} f_n & \xrightarrow{u} & f \\ \Downarrow \Uparrow & & \\ f_n & \xrightarrow{p} & f \end{array} \iff M_n \rightarrow 0, \text{ where } M_n = d(f_n, f) = \sup_{x \in S} |f_n(x) - f(x)|$$

Cauchy criterion

$$\iff \text{For } \varepsilon > 0, \exists N \in \mathbb{N} \cdot \forall m, n \geq N, |f_n(x) - f_m(x)| < \varepsilon \quad \forall x \in S.$$

↓ Proof

" \Rightarrow " let $\varepsilon > 0$. As $f_n \xrightarrow{u} f \iff M_n \rightarrow 0$, $\exists N \cdot \forall n \geq N$.

$$|f_n(x) - f(x)| < \frac{\varepsilon}{2} \quad \forall x \in S, \quad \forall n \geq N.$$

$$\Rightarrow |f_n(x) - f_m(x)| < \varepsilon \quad \forall x \in S, \quad \forall m, n \geq N.$$

" \Leftarrow " $\because \mathbb{R}$ is complete, $\lim_{n \rightarrow \infty} f_n(x) := f(x)$ defines a fn f on S .

Claim: $f_n \xrightarrow{u} f$. But, for $\varepsilon > 0$, $\exists N \in \mathbb{N} \cdot \forall n \geq N$.

$$|f_m(x) - f_n(x)| < \varepsilon \quad \forall m, n \geq N, \quad x \in S.$$

\therefore For any $n \geq N$, taking $m \rightarrow \infty$, we have:

$$|f(x) - f_n(x)| < \varepsilon \quad \forall n \geq N, \quad x \in S.$$

eg: $f_n(x) = x^n, |x| \leq c, 0 < c < 1$.

Then $f_n \xrightarrow{p} 0$. Also $M_n = \sup_{|x| \leq c} |x|^n \leq c^n \rightarrow 0 \Rightarrow f_n \xrightarrow{u} 0$ on $[-c, c]$.

↑
x-free.

Thm (Continuity)

What's going on between pointwise \longleftrightarrow uniform Convergences?

For u.c. we need a fn $f: S \rightarrow \mathbb{R}$ s.t.: given $\varepsilon > 0 \exists N \in \mathbb{N}$

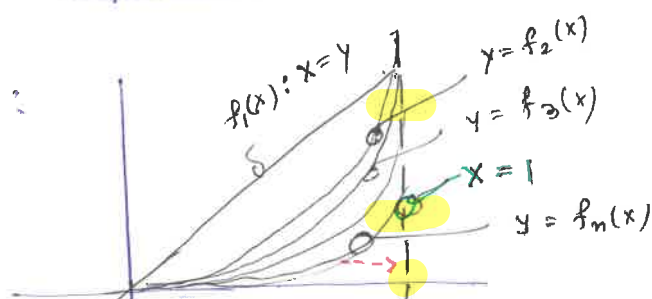
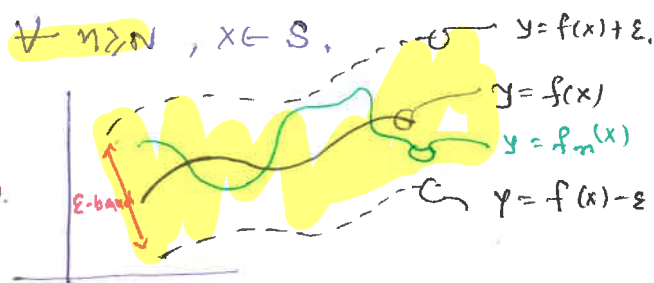
$$\text{s.t. } f(x) - \varepsilon < f_n(x) < f(x) + \varepsilon \quad \forall n \geq N, \quad x \in S.$$

i.e. $\{(x, f_n(x)) : x \in S\} \subseteq$ the band

$$\forall n \geq N.$$

S Clearly, $f(x) = x^n$ fails this band:

$$(at \ x = 1).$$



Continuity

Thm: Let $f_n, f: S \rightarrow \mathbb{R}, n \geq 1$, and let $f_n \xrightarrow{u} f$. If $x_0 \in S$ & f_n is Cont. at $x_0 \forall n$, then f is also Cont. at x_0 .

So, $\lim_{x \rightarrow x_0} \lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} \lim_{x \rightarrow x_0} f_n(x)$.

Proof: ~~Let $x_0 \in S$~~
 Let $x_0 \in \text{int } S$
 or $x_0 \in S \cap S'$
 or, just take $S = [a, b]$
 [Limit point / or: just do it as in subspace metric. BTW: All results works as is for f_n 's $f_n: (X, d) \rightarrow \mathbb{R}$ metric space.]

Let $\varepsilon > 0$. $\exists N \in \mathbb{N} - \emptyset$. $|f_N(x) - f(x)| < \frac{\varepsilon}{3} \quad \forall x \in S$. — (*)

$\therefore f_N$ is Cont. at x_0 . $\exists \delta > 0 - \emptyset$. $|f_N(x) - f_N(x_0)| < \frac{\varepsilon}{3}$
 $S = S(x_0, \varepsilon, N) \quad \forall |x - x_0| < \delta$.
 $x \in S$.

$\therefore |f(x) - f(x_0)| \leq |f(x) - f_N(x)| + |f_N(x) - f_N(x_0)| + |f_N(x_0) - f(x_0)|$
 $< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} \quad \forall |x - x_0| < \delta$.
 $< \varepsilon/3 + \varepsilon/3 + \varepsilon/3 \quad \forall |x - x_0| < \delta$.

$\Rightarrow f$ is Cont. at x_0 . \square

Cor: If $f_n \in \text{Cont}[0, 1] = C[0, 1]$ & $f_n \xrightarrow{u} f \Rightarrow f \in \text{Cont}[0, 1] = C[0, 1]$.

Converse is not true: $S = (-1, 1)$; $f_n(x) = x^n, n \geq 1$. $f(x) := 0 \quad \forall x \in S$.
 Then $f_n \xrightarrow{u} f$. Here $f_n, f \in \text{Cont}(S)$.
 However $f_n \not\xrightarrow{u} f$. (HW).

Integration

Thm: Let $f_n \in \mathcal{R}[a, b] \quad \forall n$ & $f_n \xrightarrow{u} f$. Then $f \in \mathcal{R}[a, b]$ & $\lim \int_a^b f_n = \int_a^b \lim f_n (= \int_a^b f)$. $\leftarrow \lim \int = \int \lim$.

Proof: We know $f \in \mathcal{B}[a, b]$. Set $M_n = \sup_{x \in [a, b]} |f_n(x) - f(x)|$. We know $M_n \rightarrow 0$.
 Also: $f_n(x) - M_n \leq f(x) \leq f_n(x) + M_n \quad \forall x \in [a, b]$.
 $\int_a^b f_n - M_n(b-a) \leq \int_a^b f \leq \int_a^b f_n + M_n(b-a)$. — (*)
 get it separately $\uparrow \quad \uparrow$

But $f_n \in \mathcal{R}[a,b] \Rightarrow \int f_n = \overline{\int f_n} \quad \forall n.$

$\therefore 0 \leq \overline{\int f} - \int f \leq 2M_n(b-a) \rightarrow 0 \text{ as } n \rightarrow \infty \quad [\because M_n \rightarrow 0]$

$\Rightarrow \overline{\int f} = \int f \Rightarrow f \in \mathcal{R}[a,b].$

Again, $\oplus \Rightarrow \int_a^b f_n - M_n(b-a) \leq \int_a^b f \leq \int_a^b f_n + M_n(b-a).$

$\Rightarrow \left| \int_a^b f_n - \int_a^b f \right| \leq M_n(b-a).$

$\Rightarrow \lim_{n \rightarrow \infty} \int_a^b f_n = \int_a^b f.$

Derivative: But see eg4 in page 5.

Thm: Suppose $f_n \in C^1([a,b])$, $n \geq 1$, and let

1) $\{f'_n\}$ is uniformly conv. $\&$

2) $\{f_n(x_0)\}$ is convergent for some $x_0 \in [a,b].$

Then $\{f_n\}$ is u.c. $\&$ $\lim_{n \rightarrow \infty} f_n := f \in C^1([a,b])$. Moreover:
the uniform limit

$f'_n \xrightarrow{p} f'.$

Proof:

Define $g(x) := \lim_{n \rightarrow \infty} f'_n(x)$. $x \in [a,b]$. ($\because f'_n \rightarrow g$)

$\because f'_n \in C[a,b] \Rightarrow g \in C[a,b]. \&$

$\lim_{n \rightarrow \infty} \int_{x_0}^x f'_n = \int_{x_0}^x g \quad \forall x \in [a,b]. \quad \text{--- } \oplus$

Set $\varphi(x) = \int_{x_0}^x g$. $\forall x \in [a,b].$

$\therefore \varphi$ is diff. $\&$ $\varphi'(x) = g(x)$, $x \in [a,b] \Rightarrow \varphi \in C^1[a,b]$

Now $\int_{x_0}^x f'_n = f_n(x) - f_n(x_0) \quad \forall x \Rightarrow f_n(x) = \int_{x_0}^x f'_n + f_n(x_0)$
 $\therefore f_n(x_0) \rightarrow c$ (say)

$\therefore \lim_{n \rightarrow \infty} [f_n(x) - f_n(x_0)] = \int_{x_0}^x g = \varphi(x).$

$\Rightarrow \forall x \quad f_n(x) \xrightarrow{p} \varphi(x) + c := f \quad [c := \lim_{n \rightarrow \infty} f_n(x_0)].$

$\& \quad f'_n \xrightarrow{p} f' \quad [f' = \varphi' = g].$

\square

So many many made assumptions: less useful compare to Cont. & integ.

C-variable
this works better.

$\#$ Most of the above results works in the setting of metric spaces.!!

Not for exam.

Series of functions:

Consider $\{f_n\}_{n \geq 1} \subseteq \mathcal{F}([a, b])$

you can replace $[a, b]$ by $S \subseteq \mathbb{R}$
or even by a metric space.
(complete is better).

Consider the formal sum $1) \sum_{n=1}^{\infty} f_n \leftarrow$ Series of f_n 's.

2) $\sum_{n=1}^{\infty} f_n(x) \leftarrow$ pointwise series of f_n 's.
 $x \in [a, b]$.

Def: Given a series $\sum f_n$, set

$$S_n \in \mathcal{F}([a, b]) \quad \forall n \geq 1 \text{ by}$$

$$S_n(x) = \sum_{m=1}^n f_m(x) \quad \forall x \in [a, b].$$

n-th
partial
sum

We say that the series $\sum f_n$ converges

1) uniformly if $\{S_n\}$ conv. unif. on $[a, b]$.

2) pointwise if $\{S_n(x)\}$ conv. $\forall x \in [a, b]$.

3) absolutely if $\sum_{n=1}^{\infty} |f_n(x)|$ conv. pointwise on $[a, b]$.

useful in
power series.

The following are easy:

Cont. \rightarrow 1) If $f_n \in C[a, b]$ & $\sum f_n$ conv. unif. then $\sum f_n \in C[a, b]$.

Integ. \rightarrow 2) If $f_n \in \mathcal{R}[a, b]$ & $\sum f_n$ conv. unif. then $\sum f_n \in \mathcal{R}[a, b]$
& $\int_a^b \sum f_n = \sum \int_a^b f_n$.

3) If $\sum f_n$ conv. unif. then $f_n \rightarrow 0$ unif.

[Suppose $f = \sum f_n$. Then $\forall x \in [a, b]$ & n large,
 $|f_n(x)| = |S_n(x) - S_{n-1}(x)| \leq |S_n(x) - f(x)| + |S_{n-1}(x) - f(x)|$

$\therefore S_n \xrightarrow{u} f \Rightarrow |f_n(x)| < \varepsilon \quad \forall x \in [a, b]$
& $n \geq N(\varepsilon)$ where
 $\varepsilon > 0$ is given.

$\Rightarrow f_n \xrightarrow{u} 0$.

Def: Just like series of real nos, we have:

Thm: Suppose $|f_n(x)| \leq M_n \forall n, x \in [a, b]$. If $\sum M_n < \infty$, then $\sum f_n$ is unif. conv. as well as absolutely convergent.

Weierstrass
M-test

Proof: Follow the real series case.

eg: 1) $\sum_{n=1}^{\infty} \frac{\sin nx}{n^2}$ is u.c. on \mathbb{R} : $|\frac{\sin nx}{n^2}| \leq \frac{1}{n^2}$ & $\sum \frac{1}{n^2} < \infty$.

2) $\sum_{n=1}^{\infty} \frac{x}{1+n^2 x^2}$ is u.c. on $[p, \infty)$, $\forall p > 0$.

$$\therefore \frac{x}{1+n^2 x^2} \leq \frac{x}{n^2 x^2} \leq \frac{1}{n^2 x} \leq \frac{1}{n^2 p}$$

$$\text{& } \sum \frac{1}{n^2 p} < \infty.$$

Obs: If $\sum f_n$ is absolutely conv. then $\sum f_n$ is u.c.
Proof: $\therefore |S_n(x)| \leq \sum_{m=1}^n |f_m(x)|$

Remark: $\sum |f_n|$ is unif. conv. $\Rightarrow \sum f_n$ is unif. conv.

Imp. eg: $f_n(x) := x^n$. Thm $\sum_{n=0}^{\infty} f_n = (1-x)^{-1}$ $x \in (-1, 1)$.
geometric series. \downarrow Easy to prove
 $= \sum_{n=0}^{\infty} x^n$

Take the above ^{example} & proceed to power series.