

Sequence & Series of functions:

For $\{f_n\} \subseteq \mathbb{R}$ to converge (to a , say) : We only need to know "if a_n 's are close enough".

The Cauchy Criterion: " $f_n \rightarrow a$ if $\exists N \in \mathbb{N}$ ($\forall \epsilon > 0$) \exists

$$|a_n - a_m| < \epsilon \quad \forall n, m > N$$

$\Leftrightarrow \{f_n\}$ is convergent.

$$d(a_n, a_m) < \epsilon$$

↑ usual metric of \mathbb{R}_u .

* Metric Structure, i.e., Completeness of \mathbb{R} plays THE role. [i.e.: \mathbb{R}_u is complete.]

Aim: Consider $\{f_n\} \subseteq \mathcal{F}(S)$: a set of f_n 's.

$\mathcal{F}(S) \subseteq \mathbb{R}$

Set of f_n '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 metric structure like \mathbb{R}_u in *?]
 The real question!!

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

$\subseteq \mathbb{R}_u$

Known as pointwise convergency.

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 $\{f_n\}$ & $f \in \mathcal{F}(S)$, $f_n \xrightarrow{\text{point}} f$

\Leftrightarrow For $\epsilon > 0$, $x \in S \exists N \equiv N(\epsilon, x) \in \mathbb{N} \rightarrow$

$$|f_n(x) - f(x)| < \epsilon \quad \forall n > N$$

\Leftrightarrow For $\epsilon > 0$, $x \in S$, $\exists N \equiv N(\epsilon, x) \in \mathbb{N} \rightarrow |f_n(x) - f_m(x)| < \epsilon \quad \forall n, m > N$.

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 $N(\varepsilon, x)$ 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 $\varepsilon > 0 \exists N \equiv N(\varepsilon) \in \mathbb{N}$
 $\exists \cdot |f_n(x) - f(x)| < \varepsilon \quad \forall n \geq N, \forall x \in S$.

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

This indicates the following:

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

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

Sup metric

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

Sup norm

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

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

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

$\therefore d$ is THE METRIC which can take the role of distance
 between two functions!

(3)

Ex:

 $f_n(x) = x^n$.

X-axis.

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

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

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

However: pointwise limit is the fn. to look for: for uniform convergence !!.

Eg: ① $f_n(x) = x^n$. $\forall n \geq 0 \quad x \in [0, 1] = S$.
 Now $\forall x \in [0, 1], x^n \rightarrow 0$.
 i.e. pointwise is the 1st BUT NOT the last step.

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

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

② $d(f_n, f) = \sup_{x \in [0, 1]} |f_n(x) - f(x)| = 1 \quad \forall n$
 $\because f \equiv 0 \text{ on } [0, 1]$
 $\& |x^n| \leq 1$

$\Rightarrow f_n \xrightarrow{u} f$. but $f_n \xrightarrow{p} f$.

For $\forall n \in \mathbb{N}$,
 defⁿ define $f_n(x) = \begin{cases} 0 & 0 < x \leq \frac{1}{n} \\ \frac{1}{x} & \frac{1}{n} \leq x \leq 1 \end{cases} \quad f_n \in \mathcal{F}(C[0, 1])$.

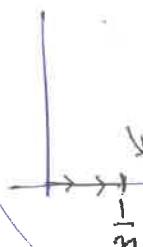
Here $\lim_{n \rightarrow \infty} f_n(x) = \frac{1}{x} \quad \forall x \in (0, 1]$. (fixed).

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

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

$\Rightarrow \{f_n\}$ is a bad seqn but the pointwise limit f is NOT.

\therefore Pointwise limit does not respect bddness.



$$y = f_n(x).$$

(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. $\because \forall \epsilon > 0. \exists N \in \mathbb{N} \text{ s.t. } |f_n(x) - f(x)| < \epsilon \quad \forall n > N, \forall x \in S.$

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

$$\leq \epsilon + |f_N(x)| \\ \leq \epsilon + \sup_{x \in S} |f_N(x)|. \quad \forall x \in S.$$

$\Rightarrow f$ is bdd.

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

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

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

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

Ans: point: \times
unif: ✓.

interchanging limits?

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

Clearly, $f_n \in C[0,1] \subseteq R[0,1]$.

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

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

$$\Rightarrow 0 \leq \frac{f_{n+1}(x)}{f_n(x)} = \frac{n+1}{n} (1-x^2) \rightarrow (1-x^2) < 1 \quad \text{as } x \in (0,1). \\ \Leftrightarrow \left[\lim_{n \rightarrow \infty} \frac{f_{n+1}}{f_n} < 1 \Rightarrow a_n \rightarrow 0 \right]$$

$$\Rightarrow \lim_{n \rightarrow \infty} f_n(x) = 0 \quad \forall x \in [0,1]. \quad [\text{Note: if } x=0,1, \text{ then } f_n(x) = 0 + n]$$

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

$$\begin{aligned}
 \text{Now } \int_0^1 f_n(x) dx &= n \int_0^1 x(1-x^2)^n dx \\
 &= n \frac{1}{2} \int_0^1 t^n dt. \\
 &= \frac{1}{2} \frac{n}{n+1} \xrightarrow[n \rightarrow \infty]{} \frac{1}{2} \quad (\neq 0) \quad \text{as } n \rightarrow \infty.
 \end{aligned}$$

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

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

(4). Convergence vs derivatives:

derivative vs. pointwise? $\rightarrow x$
 \rightarrow uniform? $\rightarrow x$.

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

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

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

RHS is x free
 $\Rightarrow |f_n(x) - 0| \leq \frac{1}{\sqrt{n}} \rightarrow 0$ as $n \rightarrow \infty$. $\forall x \in \mathbb{R}.$
 $\Rightarrow \left\{ \frac{\sin(nx)}{\sqrt{n}} \right\}$ is uniformly convergent ($\&$ converges to the zero f_n) on $\mathbb{R}.$

$$\text{Set } f = 0 \text{ on } \mathbb{R}.$$

In particular

$$\lim_{n \rightarrow \infty} f_n = 0 \quad (\text{uniform})$$

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

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

Converge pointwise [For instance: $f_n'(0) = \sqrt{n} \neq 0$].

But f' exists & $f' \geq 0$. So, in particular:
 $f_n \xrightarrow{u} f$ but $f_n' \not\xrightarrow{P} f'$ ($\Rightarrow f_n' \not\xrightarrow{u} f'$).

(6)

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

Then

$$f_n \xrightarrow{u} f \iff \begin{cases} f_n \xrightarrow{u} f \\ f_n \xrightarrow{p} f \end{cases}$$

$M_n \rightarrow 0$, where

$$M_n = d(f_n, f) = \sup_{x \in S} |f_n(x) - f(x)|$$

\iff For $\varepsilon > 0$, $\exists N \in \mathbb{N} \ni \forall m, n \geq N$

Gandy criterion

Proof:

" \Rightarrow " let $\varepsilon > 0$. As $f_n \xrightarrow{u} f$ or $M_n \rightarrow 0$, $\exists N \in \mathbb{N} \ni$

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

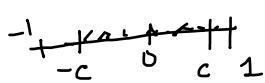
$$\Rightarrow |f_n(x) - f_m(x)| < \varepsilon \quad \forall x \in S \quad \forall m, n \geq N.$$

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

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

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

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



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

E.g.: $f_n(x) = x^n$, $|x| \leq c$, $0 < c < 1$. Then $f_n \xrightarrow{u} 0$. Also $M_n = \sup_{|x| \leq c} |x|^n \leq c^n \xrightarrow{n \rightarrow \infty} 0 \Rightarrow f_n \xrightarrow{u} 0$ on $[-c, c]$.

Theorem (Continuity)

What's going on between pointwise \iff uniform convergences?

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

$$\exists n \geq N, x \in S \ni |f(x) - \varepsilon| < f_n(x) < f(x) + \varepsilon$$

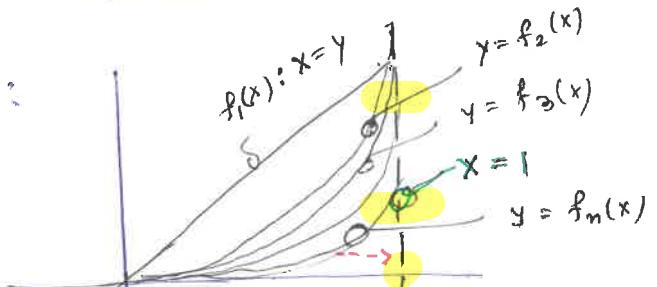
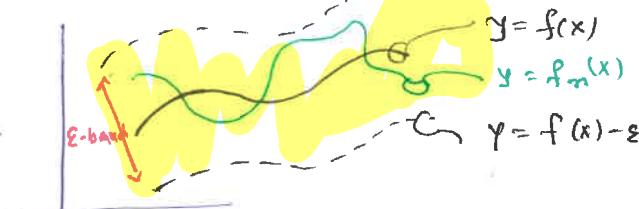
i.e. $\{(x, f_n(x)) : x \in S\} \subseteq$ the band

$\forall n \geq N$.

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

(at $x = 1$).

99.



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 .

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

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

$$\text{Let } \varepsilon > 0. \quad \exists N \in \mathbb{N} - \mathcal{I}. \quad |f_N(x) - f(x)| < \frac{\varepsilon}{3} \quad \forall x \in S. \quad \rightarrow \textcircled{*}$$

$$\because f_N \text{ is cont. at } x_0, \exists \delta > 0 \text{ s.t. } |f_N(x) - f_N(x_0)| < \frac{\epsilon}{3}$$

is cont. at x_0

$$s = s(x_0, \epsilon, N) \quad \forall |x - x_0| < \delta \Rightarrow x \in S.$$

$$\begin{aligned} \therefore |f(x) - f(x_0)| &\leq \underbrace{|f(x) - f_N(x)|}_{< \varepsilon/3 \text{ by } \textcircled{2}} + \underbrace{|f_N(x) - f_N(x_0)|}_{< \varepsilon/3 \text{ by } \textcircled{3}} + |f_N(x_0) - f(x_0)| \\ &< \varepsilon/3 + \varepsilon/3 + \varepsilon/3 \quad \text{if } |x - x_0| < s. \end{aligned}$$

$\Rightarrow f$ is cont. at x_0 .

Cov: 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 $f_n \xrightarrow{P} f$. Here $f_n, f \in \text{Cont}(S)$.

However $f_n \xrightarrow{u} f$. (H.W)

Integration

Thm: Let $f_n \in R[a,b]$ & $n \notin f_n \xrightarrow{u} f$. Then $f \in R[a,b]$

$$\lim_{n \rightarrow \infty} \int_a^b f_n = \int_a^b \lim_{n \rightarrow \infty} f_n \left(= \int_a^b f \right). \quad \text{← } \lim \int = \int \lim.$$

Proof: We know $f \in B[a, b]$. Set $M_n = \sup_{x \in [a, b]} |f_n(x) - f(x)|$. We know $M_n \rightarrow 0$.

$$\text{Also: } f_n(x) - M_n \leq f(x) \leq f_n(x) + M_n \quad \forall x \in [a, b]$$

$$\int f_n \rightarrow M_n(b-a) \leq \int f \leq \int f \leq \int f_n + M_n(b-a), \quad \text{--- (4)}$$

get it separately

But $f_n \in R[a,b] \Rightarrow \int f_n = \overline{\int} f_n + n$. (8)

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

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

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

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

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

Degenerative: But see eg 4 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:

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

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

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

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

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

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

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

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

$$\Rightarrow f_n \xrightarrow{b} \varphi + c := f \quad [c := \lim_{n \rightarrow \infty} f_n(x_0)], \quad \checkmark$$

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

So many made assumptions less useful compare to cont. A integ.

C-variante
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 $S \subset \mathbb{R}$
or even by a metric space.
(Complete is better).

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

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

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

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

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

M-H
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:

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

Cont.

2) If $f_n \in R[a, b]$ & $\sum f_n$ conv. unif. then $\sum f_n \in R[a, b]$

$$\& \int_a^b \sum f_n = \sum \int_a^b f_n.$$

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

[Suppose $f = \sum f_n$. Then $\forall x \in [a, b] \& n \text{ large}$,

$$|f_n(x)| = |s_n(x) - s_{n-1}(x)| \leq |s_n(x) - f(x)| + |s_{n-1}(x) - f(x)|$$

$$\therefore s_n \xrightarrow{u} f \Rightarrow |f_n(x)| < \epsilon \quad \forall x \in [a, b]$$

& $n \geq N(\epsilon)$ where

$\epsilon > 0$ is given.

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

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

Thm: Suppose $|f_n(x)| \leq M_n + n$, $x \in [a, b]$. If $\sum M_n < \infty$ (Weierstrass' M-test), then $\sum f_n$ is unif. Conv as well as absolutely convergent.

Proof: Follow the real series case.

Eg: 1) $\sum_{n=1}^{\infty} \frac{\sin nx}{n^2}$ is u.c. on \mathbb{R} : $\left| \frac{\sin nx}{n^2} \right| \leq \frac{1}{n^2} \cdot \sqrt{\sum \frac{1}{n^2}} < \infty$.

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

$$\begin{aligned} : \quad \frac{x}{1+n^2x^2} &\leq \frac{x}{n^2x^2} \leq \frac{1}{n^2x} \leq \frac{1}{n^2p} \\ &\Rightarrow \sum \frac{1}{n^2p} < \infty. \end{aligned}$$

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

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

Imp. eg: $f_n(x) := x^n$.

$$\text{Then } \sum_{n=0}^{\infty} f_n = (1-x)^{-1} \quad x \in (-1, 1). \\ \text{geometric series.} \quad \downarrow \quad \text{Easy to prove}$$

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