Chapter 4 Function Spaces

Arthur Chen

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In these exercises, $C^0 = C^0([a,b],\mathbb{R})$ is the space of continuous real-valued functions defined on the closed interval [a,b]. It is equipped with the usp norm, $||f|| = \sup\{|f(x)| : x \in [a,b]\}.$

Problem 1

Let M, N be metric spaces.

Part a

Formulate the concepts of pointwise convergence and uniform convergence for sequences of functions $f_n: M \to N$.

A sequence of functions $f_n: M \to N$ converges pointwise to a limit function $f: M \to N$ if for all $x \in M$ we have

$$\lim_{n \to \infty} d_n(f_n(x), f(x)) = 0$$

A sequence of functions converges uniformly to a limit function if for all $\epsilon > 0$, there is an N such that for all $n \geq N$ and all $x \in M$,

$$d_N(f_n(x), f(x)) < \epsilon$$

Part b

For which metric spaces are these concepts equivalent?

TODO. The immediate thing that springs to mind are trivial metric spaces with only one point,

Problem 3

Let $f_n : [a, b] \to \mathbb{R}$ be a sequence of piecewise continuous functions, each of which is continuous at the point $x_0 \in [a, b]$. Assume that $f_n \rightrightarrows f$.

Part a

Prove that f is continuous at x_0 .

The proof is as similar to Theorem 1 in the book. Let $\epsilon > 0$ be given. By uniform convergence, there exists an N such that for all $n \geq N$ and $x \in [a, b]$ we have

$$|f_n(x) - f(x)| < \frac{\epsilon}{3}$$

All the f_n are continuous at x_0 , so f_N is continuous at x_0 . This implies that there is a $\delta > 0$ such that $|x - x_0| < \delta$ implies

$$|f_N(x) - f_N(x_0)| < \frac{\epsilon}{3}$$

Thus, if $|x - x_0| < \delta$, then by the Triange inequality,

$$|f(x) - f(x_0)| \le |f(x) - f_N(x)| + |f_N(x) - f_N(x_0)| + |f_N(x_0) - f(x_0)|$$

 $\le \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon$

which shows that f is continuous at x_0 .

Part b

Prove or disprove that f is piecewise continuous.

f is not piecewise continuous. A function $f:[a,b]\to\mathbb{R}$ is piecewise continuous if it has finitely many discontinuities.

Let $f:[0,1]\to\mathbb{R}$ be the following function:

$$f(x) = \begin{cases} 0 & x \in \mathbb{R} - \mathbb{Q} \\ \frac{1}{q} & x = \frac{p}{q} : \gcd(p, q) = 1; p, q \in \mathbb{Z} \\ 1 & x = 0 \end{cases}$$

Let $f_n:[0,1]\to\mathbb{R}$ be the rational ruler function. Specifically, for $n=1,2\ldots$

$$f_n(x) = \begin{cases} \frac{1}{q} & x = \frac{p}{q} : \gcd(p, q) = 1; p, q \in 1, 2 \dots n \\ 1 & x = 0 \\ \frac{1}{n} & \text{else} \end{cases}$$

Thus f_1 is 1 everywhere, f_2 is 1 at 0 and 1 and 1/2 everywhere else, f_4 is 1 at 0 and 1, 1/2 at 1/2, 1/3 at 1/3 and 2/3, 1/4 everywhere else, etc.

 $f_n(x)=f(x)$ when x is a rational number in reduced form with denominator $\leq n$. Everywhere else, $f(x)\geq 0$, and $f_n(x)=\frac{1}{n}$ imply $f_n(x)-f(x)\leq \frac{1}{n}$, which approaches zero as n goes to infinity. Thus $f_n\rightrightarrows f$. Similarly, f_n is piecewise continuous, since it only has $1+2+3\cdots+n-1$ discontinuities, which is finite. However, f is discontinuous at all rational numbers, and is thus is not piecewise continuous.

Problem 4

Part a

If $f_n : \mathbb{R} \to \mathbb{R}$ is uniformly continuous for each $n \in \mathbb{N}$ and if $f_n \rightrightarrows f$ as $n \to \infty$, prove or disprove that f is uniformly continuous.

f is uniformly continuous. Let $\epsilon>0$ be arbitrary. Then by uniform convergence, there exists N such that $n\geq N$ implies that $||f-f_n||_{\sup}<\frac{\epsilon}{3}$. By the uniform continuity of f_n , there exists $\delta>0$ such that $|x-y|<\delta$ implies $|f_n(x)-f_n(y)|<\frac{\epsilon}{3}$, which is equivalent to $\max_{a\in[x,y]}f_n(a)-\min_{a\in[x,y]}f_n(a)<\frac{\epsilon}{3}$. Because $||f-f_n||_{\sup}<\frac{\epsilon}{3}$, this implies that for $|x-y|<\delta$,

$$\max_{|x-y|<\delta} f(y) - \min_{|x-y|<\delta} f(a) < \epsilon$$

which is equivalent to uniform continuity.

Part b

What happens for functions from one metric space to another instead of \mathbb{R} to \mathbb{R} ?

The same things happen. Let $f:M\to N$. The supremum norm is well defined for functions from M to N. For uniform continuity, there exists $\delta>0$ such that $d_M(x,y)<\delta$ implies $d_N(f_n(x),f_n(y))<\frac{\epsilon}{3}$, which is equivalent to

$$\sup_{d_M(x,y)<\delta} f_n(y) - \inf_{d_M(x,y)<\delta} f_n(y) < \frac{\epsilon}{3}$$

Combined with $||f - f_n||_{\sup} < \frac{\epsilon}{3}$, this implies that

$$\sup_{d_M(x,y)<\delta} f(y) - \inf_{d_M(x,y)<\delta} f(y) < \epsilon$$

which implies uniform continuity.

Problem 5

Suppose that $f_n : [a, b] \to \mathbb{R}$ and $f_n \rightrightarrows f$ as $n \to \infty$. Which of the following discontinuity properties of the functions f_n carry over to the limit function?

Part a

No discontinuities.

This is immediate. By the theorems in the book, the uniform limit of continuous functions is continuous.

Part b

At most ten discontinuities.

We begin with a lemma on how discontinuities in the limiting function imply discontinuities in the sequence.

Lemma 1 Let f_n , f be as described in the problem, and let f be discontinuous at x_0 . Then there exists $N \in \mathbb{N}$ such that for all $n \geq N$, f_n is discontinuous at x_0 .

Proof: Suppose not. Then for all $k \in \mathbb{N}$, we can find a > k such that f_a is continuous at x_0 . By the discontinuity of f, there exists $\epsilon > 0$ such that for all $\delta > 0$, there exists $x \in (x_0 - \delta, x_0 + \delta)$ such that $|f(x) - f(x_0)| > \epsilon$. By uniform convergence, there exists $N \in \mathbb{N}$ such that for all $n \geq N$, $|f_n - f|_{\sup} < \frac{\epsilon}{3}$. Choose $n \geq N$ such that f_n is continuous at x_0 .

By the continuity of f_n , there exists $\delta > 0$ such that $|x - x_0| < \delta$ implies $|f_n(x) - f_n(x_0)| < \frac{\epsilon}{3}$.

Part c

At least ten discontinuities.

No. Let the interval be [0,1] and f_n be the function

$$f_n = \begin{cases} \frac{1}{n} & \text{when } x \text{ in reduced form has denominator } 10^n \\ 0 & \text{else} \end{cases}$$

 f_n has at least ten discontinuities for all n, but uniformly converges to the zero function, which has no discontinuities.