

Exercises 7.3.4 — Problem 5

Problem. If $\lim_{n \rightarrow \infty} f_n = f$ and the functions f_n are all monotone increasing, must f be monotone increasing? What happens if f_n are all strictly increasing?

Proof. In this problem, the limit f must be monotone increasing. To see this, fix x, y in the common domain D such that $x > y$. We know that $f_n(x) \geq f_n(y)$ for all $n \in \mathbb{N}$ with co-domain \mathbb{R} so we really have a sequence of numbers satisfying

$$\lim_{n \rightarrow \infty} f_n(x) \geq \lim_{n \rightarrow \infty} f_n(y)$$

When passing to the limit the non-strict inequality holds. By pointwise convergence of $\lim_{n \rightarrow \infty} f_n$ to f we have $f(x) \geq f(y)$. But we just showed exactly that f is monotone increasing.

The same is not true for strictly increasing functions. Consider a function $f_n(x) = \frac{1}{n}x$ with domain $D = [0, 1]$. Any f_n is strictly increasing but the limit of this sequence is the function $f(x) = 0$, which is only monotone increasing.

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