

APM 503 Instructor Set Homework

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Problem 5.4.1

Let I be bounded interval and Z a Banach space.

Let (f_n) be a sequence of differentiable functions $f_n : I \rightarrow Z$ such that $\sum_{n=1}^{\infty} f_n(x^o)$ converges in Z for some $x^o \in I$ and there exists a sequence of positive numbers (M_n) such that $\|f'_n(x)\| \leq M_n$ for all $n \in \mathbb{N}$ and $x \in I$ and $\sum_{n=1}^{\infty} M_k$ converges in \mathbb{R} .

Show that $\sum_{n=1}^{\infty} f_n(x)$ converges uniformly for $x \in I$ and provides a differentiable function $f : I \rightarrow Z$ such that $f'(x) = \sum_{n=1}^{\infty} f'_n(x)$, with the convergence of the latter series being also uniform for $x \in I$.

Proof Since there exists a sequence of positive numbers $(M_n)_{n=1}^{\infty}$ such that $\|f'_n(x)\| \leq M_n$ for all $n \in \mathbb{N}$ and for all $x \in I$, and since $\sum_{n=1}^{\infty} M_n < \infty$, it follows from the Weierstraß test that $\sum_{n=1}^{\infty} f'_n(x)$ converges uniformly for $x \in I$ and provides a bounded function $f' : I \rightarrow Z$. By definition of uniform convergence for the series, the partial sums $h_n = \sum_{k=1}^n f'_k(x)$ converge uniformly for $x \in I$. It then follows by Theorem 2.33 that $(f'_k(t))$ converges as $k \rightarrow \infty$ uniformly in $x \in I$. Thus, theorem 5.16 can be applied. By theorem 5.16, $(f_k(x))$ converges as $k \rightarrow \infty$ uniformly in $x \in I$ to a differentiable function $f : I \rightarrow Z$ and furthermore, $f'(t) = \lim_{k \rightarrow \infty} f'_k(x)$ for all $x \in I$.