Homework 2 of Introduction to Analysis(II)

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1. Suppose $f_k(x) = \sum_{n=1}^k \frac{x}{n^{\alpha}(1+nx^2)}$ and $E_I = [-L, L]$ for $L \in \mathbb{N}$. Then, we want to proof that for all $\varepsilon > 0$, there exists $N \in \mathbb{N}$ s.t. $|f_k(x) - f_l(x)| < \varepsilon$ for all k, l > N and all $x \in I_L$.

First, suppose that l > k > N, then

$$|f_k(x) - f_l(x)| = \sum_{n=k}^{l} \frac{x}{n^{\alpha} (1 + nx^2)}$$

$$\leq \sum_{n=k}^{l} \frac{L}{n^{\alpha} (1 + nL^2)}$$

$$\leq \frac{L}{n^{\alpha+1} L^2}$$

$$= \frac{1}{n^{\alpha+1} L}$$

- 2. Since $f_k \to f$ uniformly and f_k are continuous, f is continuous. Then, for any $\varepsilon > 0$, we have $\delta > 0$ s.t. if $|y-y'| < \delta$ then $|f(y)-f(y')| < \frac{\varepsilon}{2}$ for all $y,y' \in \mathbb{R}$. Since $x_k \to x$, there exists $N_1 \in \mathbb{N}$ s.t. $|x_k-x| < \delta$ for all $k > N_1$. Also we have $N_2 \in \mathbb{N}$ s.t. $|f_k(x)-f(x)| < \frac{\varepsilon}{2}$ for all $k > N_2$. Then, take $N = \max\{N_1, N_2\}$, we can get $|f_k(x_k) f(x)| \le |f_k(x_k) f(x_k)| + |f(x_k) f(x)| = \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$ for all k > N. Thus, $\lim_{k \to \infty} f_k(x_k) = f(x)$.
- 3. Since f_n are continuous and converges uniformly, f is continuous(also integrable on [0,1]). And since f is continuous, we can find the maximum of |f| on [0,1] which is called as M. For any $\varepsilon > 0$, there exists $N_1 \in \mathbb{N}$ s.t. $|f_k(x) f(x)| < \frac{\varepsilon}{4}$ for all $k > N_1$. And there exists $N_2 \in \mathbb{N}$ s.t. $N_2 > \frac{M}{\varepsilon}$. Then, take

 $n > N = \max N_1, N_2$

$$\left| \int_0^{1-\frac{1}{n}} f_n(x) dx - \int_0^1 f(x) dx \right| \le \left| \int_0^{1-\frac{1}{n}} f_n(x) - f(x) dx \right| + \left| \int_{1-\frac{1}{n}}^1 f(x) \right|$$

$$\le \int_0^1 |f_k(x) - f(x)| dx + \frac{1}{n} \cdot M$$

$$\le 1 \cdot 2\frac{\varepsilon}{4} + \frac{\varepsilon}{2}$$

$$= \varepsilon$$

Thus,
$$\lim_{n \to \infty} \int_0^{1 - \frac{1}{n}} f_n(x) dx = \int_0^1 f(x) dx$$
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