

1 If the sequences $\{f_n\}$ and $\{g_n\}$ converge uniformly on E , prove that $\{f_n + g_n\}$ converges uniformly on E .

pf.

Let $\{f_n\}$ and $\{g_n\}$ converge uniformly on $E \subseteq \mathbb{R}$.

So $\{f_n\}$ and $\{g_n\}$ are Cauchy sequences of functions $\forall \varepsilon > 0$:

$$f_n \rightarrow f \implies \exists M \in \mathbb{N}, \forall m_1 \geq M, m_2 \geq M, |f_{m_1} - f_{m_2}| < \frac{\varepsilon}{2}$$

$$g_n \rightarrow g \implies \exists K \in \mathbb{N}, \forall k_1 \geq K, k_2 \geq K, |g_{k_1} - g_{k_2}| < \frac{\varepsilon}{2}$$

Let $N = \max\{M, K\}$, $\forall n \geq N, l \geq N$ we have both,

$$|f_n - f_l| < \frac{\varepsilon}{2} \text{ and } |g_n - g_l| < \frac{\varepsilon}{2}$$

$$|f_n + g_n - f_l - g_l| \leq |f_n - f_l| + |g_n - g_l| \leq \varepsilon$$

So, $\{f_n + g_n\}$ converges uniformly on E ■

2 If the sequences f_n and g_n defined on E such that

(1) $\sum f_n$ converges uniformly on E

(2) g_n converges to 0 uniformly on E .

(3) $g_1(x) \geq g_2(x) \geq g_3(x) \geq \dots$ for every $x \in E$

Prove that $\sum f_n g_n$ converge uniformly on E .

pf.

$$\text{Let } S_n = \sum_{n=1}^N f_n$$

$\sum f_n$ converges uniformly on $E \implies \{S_n\}$ is bounded.

So, $\exists M \in \mathbb{R} : |S_n| \leq M$ for all n .

$g_n \rightarrow 0$ uniformly on E .

Let $\varepsilon > 0$, there is an N such that $g_N(x) \leq \frac{\varepsilon}{2M}$

From the third condition $g_n - g_{n+1} \geq 0$.

For $N \leq p \leq q$, we have

$$\begin{aligned} \left| \sum_{n=1}^q f_n g_n - \sum_{n=1}^{p-1} f_n g_n \right| &= \left| \sum_{n=p}^q f_n g_n \right| \\ &= \left| \sum_{n=p}^{q-1} S_n (g_n - g_{n+1}) + S_q g_q - S_{q-1} g_p \right| \\ &\leq M \left| \sum_{n=p}^{q-1} (g_n - g_{n+1}) + g_q + g_p \right| \\ &= 2M g_p \leq 2M g_N \leq \varepsilon \end{aligned}$$

So, $\{\sum_{n=1}^k f_n g_n\}$ converges uniformly by the Cauchy criterion. Thus, $\sum_{n=1}^{\infty} f_n g_n$ ■

3 If $\sum |c_n| \leq \infty$ and x_n is a sequence of distinct points in (a, b) , show that

$$f(x) = \sum_{k=1}^{\infty} c_k I(x - x_k)$$

converges uniformly and that f is continuous for every $x \neq x_n$.

pf.

$$\text{Let } f(x) = \sum_{k=1}^{\infty} c_k I(x - x_k)$$

$$|c_n I(x - x_n)| \leq |c_n|, \text{ and } \sum |c_n| \leq \infty$$

By, theorem 7.10, it follows that f converges.

Let $S_n = \sum_{k=1}^n c_k I(x - x_k)$, and $\{S_n\}$ be the sequence of partial sums of f .

Each S_n is a linear combination of functions with discontinuities at $\{x_k\}_{k=1}^n$, so S_n is discontinuous precisely there.

So, all of the discontinuities of $\{S_n\}$ is the sequence $\{x_n\}$ of distinct points.

let $E = (a, b) \setminus \{x_n\}$, now since the discontinuities of $\{S_n\}$ are not on E , $\forall n \in \mathbb{N}$, S_n is continuous on E .

So, $\{S_n\}$ is a sequence of continuous functions on E , that converges uniformly to f in E .

So, by theorem 7.12 f is continuous on E .

Which is precisely the set of points $x \in (a, b)$, where $x \neq x_n$ for all $n \in \mathbb{N}$ ■

4 Suppose f_n is an equicontinuous sequence of functions on $[a, b]$ and $\{f_n\}$ converge pointwise on $[a, b]$. Prove that it converges uniformly.

pf.

$\{f_n\}$ converges pointwise $\implies \forall x \in [a, b], \{f_n(x)\}$ converges.

So by the Cauchy criterion for sequences of real numbers,

$$\exists N \in \mathbb{N} : n \geq N, m \geq N \implies |f_n(x) - f_m(x)| \leq \frac{\varepsilon}{3}$$

$$\{f_n\} \text{ is equicontinuous } \implies \forall \varepsilon > 0, \exists \delta > 0 : |x - y| < \delta \implies |f_n(x) - f_n(y)| < \frac{\varepsilon}{3}$$

$$\begin{aligned} |f_n(x) - f_m(x)| &= |f_n(x) - f_m(x) + f_n(y) - f_n(y) + f_m(y) - f_m(y)| \\ &= |f_n(x) - f_n(y) + f_n(y) - f_m(y) - f_m(x) + f_m(y)| \\ &\leq |f_n(x) - f_n(y)| + |f_n(y) - f_m(y)| + |f_m(x) - f_m(y)| \\ &\leq |f_n(x) - f_n(y)| + |f_n(y) - f_m(y)| + |f_m(x) - f_m(y)| \\ &\leq \frac{2\varepsilon}{3} + |f_n(y) - f_m(y)| \quad \text{by equicontinuity of } \{f_n\} \\ &\leq \varepsilon \quad \text{by pointwise convergence of } \{f_n\} \end{aligned}$$

Since, $[a, b]$ so there exists a finite subcover by open balls of radius $\delta/2$. Then x lies in one of the balls of radius $\delta/2$, so the previous inequality shows the Cauchy condition for uniform convergence of functions holds for all $x \in [a, b]$.

Therefore, $\{f_n\}$ converges uniformly ■