UM 204 HOMEWORK ASSIGNMENT 9

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Problem 1. Given a double sequence $\{x_{m,n}\}_{m,n\in\mathbb{N}}\subset\mathbb{R}$, a joint limit L of $\{x_{m,n}\}$ is a real number such that for every $\varepsilon>0$, there exists an $M\in\mathbb{N}$ such that if $m,n\geq M$, then $|x_{m,n}-L|<\varepsilon$.

(a) Suppose $\{x_{m,n}\}$ admits a joint limit L. Further, suppose $\lim_{n\to\infty} x_{m,n}$ exists for all $m\in\mathbb{N}$, and $\lim_{m\to\infty} x_{m,n}$ exists for all $n\in\mathbb{N}$. Show that

$$\lim_{n \to \infty} \lim_{m \to \infty} x_{m,n} = \lim_{m \to \infty} \lim_{n \to \infty} x_{m,n}.$$

(b) Produce an example of a double sequence $\{x_{m,n}\}$ that admits a joint limit, but $\lim_{n\to\infty} x_{m,n}$ does not exist for any $m\in\mathbb{N}$, amd $\lim_{m\to\infty} x_{m,n}$ does not exist for any $n\in\mathbb{N}$.

Problem 2. Let $\{f_n\}$ be a sequence of continuous functions on a metric space X. Suppose $\{f_n\}$ converges uniformly to f on X.

(a) Show that for every sequence $\{x_n\} \subset X$ converging to $x \in X$,

$$\lim_{n \to \infty} f_n(x_n) = f(x).$$

(b) Let X = [0, 1]. Prove or disprove the following claim.

$$\lim_{n \to \infty} \int_0^{1 - \frac{1}{n}} f_n(t) dt = \int_0^1 f(t) dt.$$

Problem 3. Let $f_n(x) = \frac{x}{1 + (nx)^2}$, $x \in \mathbb{R}$, $n \in \mathbb{N}$. Let $\{r_n\}$ be an enumeration of the rational numbers. Define

$$h_n(x) = \sum_{k=1}^n 2^{-k} f_n(x - a_k).$$

- (a) Show that f_n converges uniformly to 0.
- (b) Show that f'_n converges pointwise to a function that is discontinuous at the origin.
- (c) Show that $\{h_n\}$ converges uniformly to 0.
- (d) Show that $\{h'_n\}$ converges pointwise to a function whose set of discontinuities is precisely the rational numbers.

Problem 4. Let X = [0,1]. Suppose $K \subset \mathcal{C}(X;\mathbb{C})$, where the latter is endowed with the $||\cdot||_{\infty}$ metric. Show that the following statements are equivalent.

- (a) K is compact.
- (b) K is closed, pointwise bounded and equicontinuous.

Problem 5. Let f be a continuous function on the interval $[0, 2\pi]$. Show that

$$\lim_{n \to \infty} \int_0^{2\pi} f(x) \cos(nx) dx = 0.$$

Hint. What if you were allowed to use integration by parts?