

Notes

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f_n converges pointwise to f if $\lim f_n(x) = f(x)$ for all x in the domain of f_n
the L^∞ -norm is $\|f\|_\infty = \sup_{x \in \text{dom } f} |f(x)|$

lebesgue

f_n converges to f uniformly if $\lim \|f_n - f\|$

maybe in exam

if $f_n : [a, b] \rightarrow \mathbb{R}$ is continuous and $f_n \rightarrow f$ uniformly then f is continuous. counterexample is $f_n(x) = x^n$
if $x \in [0, 1]$ does not converge uniformly

Lebesgue

uniform convergence and integrals

thrm 8.3.1

if $f_n \rightarrow f$ is uniform and f_n are Riemann integrable then f is Riemann and $\lim \int_a^b f_n = \int_a^b f$

corollary 8.2.2

$C(K) = \{f : K \rightarrow \mathbb{R} \text{ that are continuous}\}$. $C(K)$ is a complete space with the uniform norm, ie every cauchy sequence f_n of functions in $C(K)$ converges to a function in $C(K)$.

example

let $f_n(x) = f(x) + \frac{1}{n} \sin(\frac{x}{n}) \in [a, b]$ where $a \neq 0$ error gets smaller and smaller but sin function wildly varies.
so $f_n \rightarrow f$ is uniform all are continuous. but the f'_n goes nuts. if we want $f_n \rightarrow f$ to converge and to preserve derivatives then we need to explicitly require $f'_n \rightarrow f'$ be uniform

8.4 series

we say a series of functions converges pointwise (or uniformly) if the partial sums converge pointwise (or uniformly)

power series

a special type of series is the power series. $\sum_{n=0}^{\infty} a_n x^n$. these are easy to study because the ratio test works for them.

$$\lim_{n \rightarrow \infty} \frac{|a_{n+1} x^{n+1}|}{|a_n x^n|} = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| |x| \text{ and so it converges if } |x| < \frac{1}{\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}}. \text{ check } \frac{x^n}{n!}$$

weierstrass-m

power series

hadamard's thrm

given a power series $\sum a_n x^n$ there is R in $[, +\infty) \cup +\infty$ so that the series converges for all x with $|x| < R$ and diverges for all x with $|x| > R$. moreover the series converges uniformly on each closed interval $[a, b] \subset (-R, R)$

$$R = \frac{1}{\lim_{n \rightarrow \infty} \sqrt[n]{|a_n|}} \text{ root test?}$$