

Math 321 Lecture 13

Yuchong Pan

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1 Review (Cont'd)

1.1 Problem 5

Evaluate

$$\lim_{n \rightarrow \infty} \int_0^\pi \underbrace{\frac{n + \sin nx}{3n - \sin^2 nx}}_{f_n} dx.$$

Step 0: f_n has a pointwise limit for every $x \in \mathbb{R}$.

$$\frac{n + \sin nx}{3n - \sin^2 nx} = \frac{n \left(1 + \frac{\sin nx}{n}\right)}{3n \left(1 - \frac{\sin^2 nx}{n}\right)} \xrightarrow{n \rightarrow \infty} \frac{1}{3} = f(x).$$

Step 1: Consider $C([0, \pi]; \mathbb{R})$, equipped with sup norm; note $f_n, f \in C([0, \pi]; \mathbb{R})$. f_n is continuous because its denominator

$$3n - \sin^2 nx \geq 3n - 1, \quad (*)$$

hence never vanishes for $n \geq 1$.

If we can show $f_n \xrightarrow{n \rightarrow \infty} f$ uniformly on $[0, \pi]$, then by a theorem proved in class,

$$\lim_{n \rightarrow \infty} \int_0^\pi f_n(x) dx = \int_0^\pi \lim_{n \rightarrow \infty} f_n(x) dx = \int_0^\pi \frac{1}{3} dx = \frac{\pi}{3}.$$

Step 2:

$$|f_n(x) - f(x)| = \left| \frac{n + \sin nx}{3n - \sin^2 nx} - \frac{1}{3} \right| = \left| \frac{3 \sin nx + \sin^2 nx}{3(3n - \sin^2 nx)} \right| \leq \underbrace{\frac{3|\sin nx| + |\sin^2 nx|}{3(3n - 1)}}_{\text{by } (*)} \leq \underbrace{\frac{4}{3(3n - 1)}}_{\text{independent of } x}.$$

Given $\epsilon > 0$, choose $N \geq 1$ so that $\frac{4}{3(3n-1)} < \epsilon \forall n \geq N$. Then the above implies $\|f_n - f\|_\infty < \epsilon \forall n \geq N$. Hence $f_n \xrightarrow{n \rightarrow \infty} f$ uniformly on $[0, \pi]$.

1.2 Problem 6

For every $n \in \mathbb{N}$, suppose $f_n : \mathbb{R} \xrightarrow{\text{differentiable}} \mathbb{R}$ satisfies

$$f_n(0) = 2019, \quad |f'_n(t)| \leq 321 + |t|^{201} \quad \text{for all } t \in \mathbb{R}. \quad (**)$$

Show: There exists $f : \mathbb{R} \xrightarrow{\text{continuous}} \mathbb{R}$ and a subsequence $n_1 < n_2 < \dots < n_k < \dots$ such that $f_{n_k} \xrightarrow{k \rightarrow \infty} f$ uniformly on every compact subset of \mathbb{R} .

Hope: Apply Arzela-Ascoli ; need a compact metric space
 hypothesis: $\mathcal{F} \subseteq C(K; \mathbb{C})$, uniformly bounded and equicontinuous
 for this to work.

Let $\mathcal{F} = \{f_n : \mathbb{R} \rightarrow \mathbb{R}, \text{obeying } (**)\}$. Fix a compact set $K_R = [-R, R]$.

Question: Is \mathcal{F} uniformly bounded and equicontinuous on K_R ?

We have

$$f_n(t) - f_n(0) = \int_0^t f_n(s) ds.$$

This implies that

$$|f_n(t)| \leq |f_n(0)| + \int_0^t |f_n'(s)| ds \leq 2019 + \int_0^t C_R ds \leq 2019 + C_R t.$$

Hence, $\mathcal{F} \subseteq C(K_R; \mathbb{R})$ is uniformly bounded.

We have

$$|f_n(x) - f_n(y)| = \left| \int_x^y f_n'(t) dt \right| \leq \int_x^y \underbrace{|f_n'(t)|}_{\leq C_R} \leq \underbrace{C_R |x - y|}_{\text{independent of } n} < \epsilon,$$

provided $|x - y| < \delta = \frac{\epsilon}{C_R}$. Hence, \mathcal{F} is equicontinuous on $C(K_R; \mathbb{R})$.

AA implies that any sequence of functions in \mathcal{F} must have a *uniformly convergent subsequence* on K_R . Note that this subsequence comes with R and may not have any relation with the subsequence for $K_{R'}, R' < R$.

Step 2: Start with $R = 1$. Use Step 1 to get a subsequence $\underbrace{S_1}_{=\{n_1 < n_2 < n_3 < \dots\}} \subseteq \mathbb{N}$ such that

$\{f_n : n \in S_1\}$ converges uniformly on K_1 .

Next, set $R = 2$. Look at

$$\mathcal{F}_1 = \{f_n : n \in S_1\}.$$

Note \mathcal{F}_1 is uniformly bounded and equicontinuous on K_2 . By AA, there exists a subsequence $S_2 \subseteq S_1$ such that $\{f_n : n \in S_2\}$ converges uniformly on K_2 .

Iterate. At Step j , get a subsequence

$$S_j = \{n_{j1} < n_{j2} < \dots\} \subseteq S_{j-1} \subseteq \dots \subseteq S_1$$

such that $\{f_n : n \in S_j\}$ converges uniformly on K_j .

Consider the diagonal sequence $\{f_{n_{kk}} : k \geq 1\}$.

$$\begin{array}{cccc} S_1: & \textcolor{red}{n}_{11} & n_{12} & n_{13} & \dots \\ S_2: & n_{21} & \textcolor{red}{n}_{22} & n_{23} & \dots \\ \cup & & & & \\ \underbrace{S_k}_{k=R}: & n_{k1} & n_{k2} & \dots & \textcolor{red}{n}_{kk} \end{array}$$

Claim: There exists $f \in C(\mathbb{R})$ such that $f_{n_{kk}} \xrightarrow[k \rightarrow \infty]{\text{compact}} f$ on every compact $K \subseteq \mathbb{R}$.

Start with any $K \subseteq \mathbb{R}$. Then there exists $R \geq 1$ such that $K \subseteq K_R = [-R, R]$. Since $n_{kk} \in S_R$ for all sufficiently large k , we know $f_{n_{kk}}$ converges uniformly on K_R and hence K .