

MATH 425A PS 13

1. a)  $f_n \Rightarrow f \Rightarrow \forall \epsilon > 0, \exists N$  s.t.  $\sup_{x \in X} |f_n(x) - f(x)| < \epsilon$  if  $n \geq N$ .

$f_n$  uniformly continuous:  $\forall \epsilon > 0, \exists \delta$  s.t.  $|f_n(x) - f_n(y)| < \epsilon$  if  $|x - y| < \delta$ .

let  $x, y \in X$ . pick sufficiently large  $N$  s.t.  $|f(x) - f_n(x)|, |f_n(y) - f(y)| < \frac{\epsilon}{3}$ .

$\Rightarrow$  This is achievable as  $\sup_{x \in X} |f_n(x) - f(x)| < \frac{\epsilon}{3}$ . Now pick  $\delta$  s.t.  $|f_n(x) - f_n(y)| < \frac{\epsilon}{3}$  if  $|x - y| < \delta$ .

$\Rightarrow \forall \epsilon > 0, |f(x) - f(y)| \leq |f_n(x) - f(x)| + |f_n(x) - f_n(y)| + |f_n(y) - f(y)| < \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon$ . (if sufficiently small  $\delta$ )

Hence  $f$  is uniformly continuous.

Why 13-2 fails: uniform convergence preserves continuity, NOT uniform continuity.

b)  $f_n$  Lipschitz continuous  $\Rightarrow \exists L_n > 0$  s.t.  $|f_n(x) - f_n(y)| \leq L_n |x - y| \forall x, y \in X$ .

We know  $|f(x) - f(y)| \leq |f_n(x) - f_n(y)| + |f_n(x) - f(x)| + |f_n(y) - f(y)| \leq L_n |x - y| + \frac{\epsilon}{2} + \frac{\epsilon}{2} = L_n |x - y| + \epsilon$ .

since  $\epsilon$  is an arbitrary variable, pick  $L_n$  s.t.  $L_n |x - y| < \epsilon$  and  $f$  is thus Lipschitz as well.

$|f(x) - f(y)| \leq L_n |x - y| + 2\epsilon$ .

$\Rightarrow$  To prove Lipschitz continuity,  $|f(x) - f(y)|$  must  $< L_n |x - y| \forall n \geq N$ , as well as  $L_n > 0$ .

Hence  $\epsilon$  depends on the choice of  $x$  and  $y$ . We can't find  $N$  that makes the above inequality hold  $\forall x, y \in X$ .  $f$  is thus not Lipschitz continuous. (Think about  $\sup \{L_n\}$  blows up).

$\hookrightarrow$  can only guarantee  $\sup_n |f(x) - f(y)| < \infty$ .

c)  $|f(x) - f(y)| = \lim_{n \rightarrow \infty} |f_n(x) - f_n(y)| \leq C|x - y|$  if the Lipschitz constant has an upper bound.

Hence  $f$  is Lipschitz with constant  $C$  (actually, only the largest  $L_n$  needs to be  $C$ ...)

2. (1) let  $f$  not monotone non-increasing:  $f_n(x) = \begin{cases} 0 & 0 \leq x < \frac{1}{2n} \\ 4nx - 2 & \frac{1}{2n} \leq x < \frac{1}{n} \\ 4 - 4nx & \frac{1}{n} \leq x < \frac{3}{4n} \\ 1 & \frac{3}{4n} \leq x \leq 1 \end{cases}$  on  $[0, 1]$ .

(2) let  $f_n$  not continuous:  $f_n(x) = \begin{cases} 1 & 1 - \frac{1}{n} \leq x < 1 \\ 0 & \text{otherwise on } [0, 1] \end{cases}$

(3) let  $f$  not continuous: consider  $f_n(x) = x^n$  on  $[0, 1]$ .

4.  $\Rightarrow$  a) since  $f_n \in C^1([a, b])$ ,  $f_n'$  is Riemann integrable.

Hence  $f_n(x) - f_n(x_0) = \int_{x_0}^x f_n'(t) dt \forall x \in [a, b]$  as a result of FTC.

b)  $f(x) = a + \int_{x_0}^x g(t) dt$  is the uniform limit of  $f_n$ .

$\forall \epsilon, \exists N_1$  s.t.  $|f_n(x_0) - f(x_0)| < \frac{\epsilon}{2} \forall n \geq N_1$ , also

$\therefore f_n \rightarrow g \exists N_2$  s.t.  $\sup_{x \in [a, b]} |f_n(x) - g(x)| < \frac{\epsilon}{2(b-a)}$ . Take  $N := \{\max\{N_1, N_2\}\}$ .

If  $n \geq N, \Rightarrow \forall x \in [a, b], |f_n(x) - f(x)| = |a + \int_{x_0}^x g(t) dt - f_n(x) - \int_{x_0}^x f_n'(t) dt| \leq |a - f_n(x_0)| + \int_{x_0}^x |g(t) - f_n'(t)| dt < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$ .

Thus,  $f_n \Rightarrow f$  and  $f \in C([a, b])$ .

c)  $g$  is continuous because  $f_n' \Rightarrow g$ . By FTC it follows that  $f' = g$ , hence  $f \in C^1([a, b])$ .

5. Yes,  $f(x) = 0$ .

6. Let  $f_n(x) = \begin{cases} \frac{1}{n} & x \in \mathbb{Q} \\ 0 & x \notin \mathbb{Q} \end{cases}$

10.  $f'_n(x) = \frac{1+n^2x - n^2x}{(1+n^2x^2)^2} \Rightarrow$  No, does not converge uniformly.  
 $f_n(x)$ : Yes, converges uniformly.

11.  $\lim_{n \rightarrow \infty} \int_0^1 nx(1-x^2)^n dx = \lim_{n \rightarrow \infty} n \int_0^1 (-\frac{1}{2})(-2x)(1-x^2)^n dx = \lim_{n \rightarrow \infty} n \left[ \frac{(1-x^2)^{n+1}}{n+1} \right]_0^1 = \lim_{n \rightarrow \infty} \frac{n}{2(n+1)} = \frac{1}{2}$

Theorem 13-12: no, because  $nx(1-x^2)^n$  does not converge uniformly on  $[0,1]$ .

3.  $f$  continuous on compact domain  $[0,1] \Rightarrow f$ 's uniformly continuous.

$\Rightarrow \exists \delta > 0$  s.t.  $|x-y| < \delta \Rightarrow |f(x)-f(y)| < \frac{\epsilon}{2} \forall x, y$ .

In particular, we def  $\exists$  a partition  $\{x_0=0, x_1, \dots, x_{n-1}, x_n=1\}$  s.t.  $|x_i - x_{i-1}| = \frac{1}{n}$ .

This means these endpoints must be rational. Also,  $\forall x, y \in [x_{i-1}, x_i], |f(x)-f(y)| < \frac{\epsilon}{2}$ .

Now, since  $\{x_0, \dots, x_n\}$  finite,  $\exists N$  s.t.  $|f_n(x_i) - f(x_i)| < \frac{\epsilon}{2} \forall n \geq N$  and  $0 \leq i \leq n$ .

$\hookrightarrow$  we invoke the fact that  $f_n(q) \rightarrow f(q)$  when  $q \in \mathbb{Q}$ .

This  $N$  satisfies uni. convergence. Let  $t \in [0,1]$ . WLOG let  $t \in [x_{i-1}, x_i]$ .

Then, if  $n \geq N$ ,  $|f_n(t) - f(t)| \leq |\max\{f(x_i), f_n(x_i)\} - \min\{f(x_{i-1}), f_n(x_{i-1})\}| < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$

and thus  $f_n \rightrightarrows f$  on  $[0,1]$ .