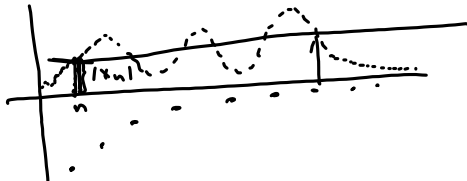
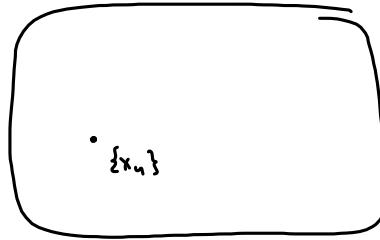


1a)  $\mathbb{X} : \lim_{n \rightarrow \infty} x_n = 0$

$|x_n| = \sup \{ |x_n| : n \in \mathbb{N} \}$

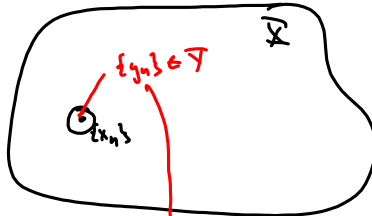


$\{-\frac{1}{n}\}$

b)  $d(\{x_n\}, \{y_n\}) = \sup \{ |x_n - y_n| : n \in \mathbb{N} \}$

- (i)
- (ii)
- (iii)

d)

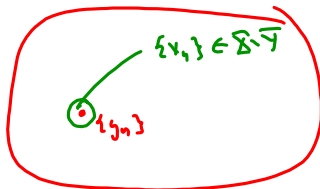


$\{x_n\} \in \mathbb{X} - \mathbb{Y}$

$\lim_{n \rightarrow \infty} x_n = 0$   
 $\sum_{n=1}^{\infty} |x_n| = \infty$

$\sum_{n=1}^{\infty} |y_n| < \infty$

e)



$\{x_n\} \in \mathbb{X} - \mathbb{Y}$

$\cong$  Disconnected



a)  $\mathbb{X} = \underbrace{[0,1]}_{O_1} \cup \underbrace{[2,3]}_{O_2}$

$d(x,y) = |x-y|$

$O_1 \cup O_2 = \mathbb{X}$

$O_1 \cap O_2 = \emptyset$

b)

### Section 4.2: Uniform convergence

Def: Let  $(X, d_X)$  and  $(Y, d_Y)$  be two metric spaces and let  $\{f_n\}$  be a sequence of functions  $f_n: X \rightarrow Y$ . We say that  $\{f_n\}$  converges pointwise to a function  $f: X \rightarrow Y$  if for all  $x \in X$ , the sequence  $\{f_n(x)\} \rightarrow f(x)$

Example:  $f_n(x) = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!}$   
 $f_n(x) \rightarrow e^x$

This means that for each  $x$  and each  $\varepsilon > 0$  there is  $N \in \mathbb{N}$  such that if  $n \geq N$ , then  $d(f_n(x), f(x)) < \varepsilon$   
 $N = N(\varepsilon, x)$

Def: We say  $\{f_n\}$  converges uniformly to  $f$  if for all  $\varepsilon > 0$  there is an  $N \in \mathbb{N}$  such that when  $n \geq N$ , then

$$d(f_n(x), f(x)) < \varepsilon \quad \text{for all } x$$

$N(\varepsilon)$

Proposition: The following are equivalent

(i)  $f_n \rightarrow f$  uniformly

(ii)  $\sup \{ |f_n(x) - f(x)| : x \in X \} \rightarrow 0$  as  $n \rightarrow \infty$ .

Proof: (i)  $\Rightarrow$  (ii) Given an  $\varepsilon > 0$ , there is an  $N \in \mathbb{N}$  such that for  $n \geq N$  and  $x \in X$

$$|f_n(x) - f(x)| < \varepsilon$$

But then

$$\sup \{ |f_n(x) - f(x)| : x \in X \} \leq \varepsilon$$

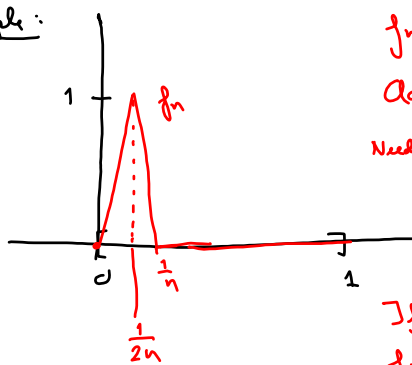
which means that  $\sup \{ |f_n(x) - f(x)| : x \in X \} \rightarrow 0$

(ii)  $\Rightarrow$  (i) Assume (ii), then for any  $\varepsilon > 0$ , there is an  $N \in \mathbb{N}$  such that for  $n \geq N$ ,

$$\sup \{ |f_n(x) - f(x)| : x \in X \} < \varepsilon$$

But then  $|f_n(x) - f(x)| < \varepsilon$  for all  $x \in X$  and all  $n \geq N$ , and hence  $f_n$  converges uniformly to  $f$ .

Example:



$$f_n: [0, 1] \rightarrow \mathbb{R}$$

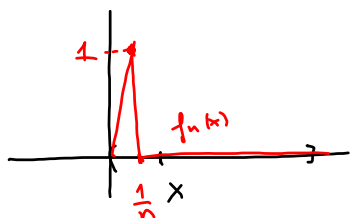
Claim:  $f_n(x) \rightarrow 0$  pointwise as  $n \rightarrow \infty$

Need to prove

$$\lim_{n \rightarrow \infty} f_n(x) = 0 \text{ for } x \in [0, 1]$$

OK for  $x=0$  (because  $f_n(0)=0$ )

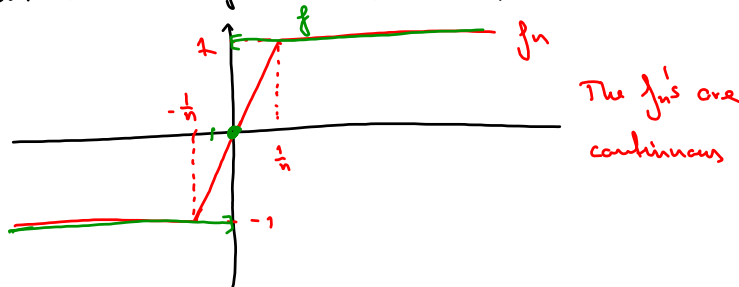
$\exists \delta > 0$ , then eventually  $f_n(x) = 0$  because  $\frac{1}{n} < x$ .



$$\sup \{ |f_n(x) - f(x)| : x \in [0, 1] \} = 1$$

not uniform convergence.

Example: If  $f_n$  are continuous and  $f_n \rightarrow f$ , will  $f$  be continuous? No, if the convergence is only pointwise:



The  $f_n$ 's are continuous

Theorem: Assume that a sequence  $\{f_n\}$  of continuous functions  $f_n: X \rightarrow Y$  converges uniformly to  $f$ . Then  $f$  is a continuous.

Proof: Let  $a \in X$ . To prove that  $f$  is continuous at  $a$  we have to show that given an  $\epsilon > 0$  there is a  $\delta > 0$  such

$$d_X(a, x) < \delta \Rightarrow d_Y(f(a), f(x)) < \epsilon.$$

Given  $\epsilon > 0$ , there is an  $N \in \mathbb{N}$  such that if  $n \geq N$ , then  $d_Y(f_n(x), f(x)) < \frac{\epsilon}{3}$  for all  $x \in X$ .

Since  $f_N$  is continuous, there is a  $\delta > 0$  such that if  $d_X(a, x) < \delta$  then  $d_Y(f_N(a), f_N(x)) < \frac{\epsilon}{3}$ .

But then

$$d_Y(f(a), f(x)) \leq d_Y(f(a), f_N(a)) + d_Y(f_N(a), f_N(x)) + d_Y(f_N(x), f(x)).$$

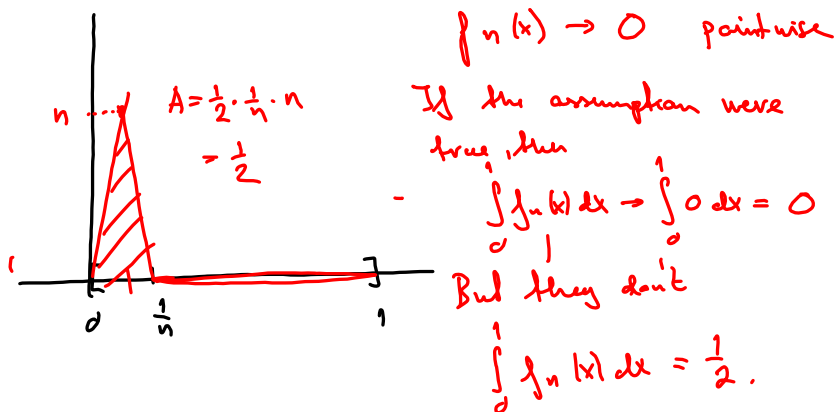
$$< \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon$$

### 4.3 Integration of sequences

Question: If  $f_n \rightarrow f$ , will  

$$\int_a^b f_n(x) dx \rightarrow \int_a^b f(x) dx ?$$

Answer: No, if you mean pointwise convergence



Theorem: Assume that  $f_n: [a, b] \rightarrow \mathbb{R}$  is a sequence of continuous functions converging uniformly to  $f$ . Then the function  $F_n(x) = \int_a^x f_n(t) dt$  will converge uniformly to  $F(x) = \int_a^x f(t) dt$  on  $[a, b]$ . In particular,

$$\int_a^b f_n(x) dx \rightarrow \int_a^b f(x) dx.$$

Proof: Since  $f_n \rightarrow f$  uniformly, there is for each  $\underline{\varepsilon} > 0$  an  $N \in \mathbb{N}$

such that for  $n \geq N$  we have  $\frac{|f_n(t) - f(t)|}{b-a} < \frac{\underline{\varepsilon}}{b-a}$  for all  $t \in [a, b]$ . But then

$$\begin{aligned} |F_n(x) - F(x)| &= \left| \int_a^x f_n(t) dt - \int_a^x f(t) dt \right| \\ &= \left| \int_a^x (f_n(t) - f(t)) dt \right| \leq \int_a^x |f_n(t) - f(t)| dt < \int_a^x \frac{\underline{\varepsilon}}{b-a} dt \\ &= \frac{\underline{\varepsilon}}{b-a} \frac{(x-a)}{1} \leq \underline{\underline{\underline{\varepsilon}}} \end{aligned}$$

Hence  $F_n$  converges uniformly to  $F$  on  $[a, b]$ .

Question:  $f_n \rightarrow f$   
 $f'_n \rightarrow f'$  ?

$\frac{\sin nx}{n} \rightarrow 0$

