

Higher-Stakes Homework 1 solutions

1. Given the sequence of functions

$$f_n : [0, 1] \rightarrow \mathbb{R}$$
$$f_n(x) = \frac{x}{1 + nx}.$$

(1) Find the pointwise limit of the sequence and prove this limit.

Answer. Let $\epsilon > 0$ be given. Choose $N > \frac{1}{\epsilon}$. If $0 < x \leq 1$, then $n \geq N$ implies

$$\begin{aligned} |f_n(x) - 0| &= \left| \frac{x}{1 + nx} - 0 \right| \\ &= \frac{x}{1 + nx} \\ &< \frac{x}{nx} \\ &= \frac{1}{n} \\ &\leq \frac{1}{N} \\ &< \epsilon. \end{aligned}$$

If $x = 0$, then we have

$$\begin{aligned} |f_n(x) - 0| &= \left| \frac{0}{1 + n(0)} - 0 \right| \\ &= 0 \\ &< \epsilon. \end{aligned}$$

Therefore, $\{f_n\}$ converges to f . □

(2) Is the convergence uniform? Why?

Answer. The convergence is uniform because our choice of N depends only on ϵ (and not on x). □

2. Let the functions of functions $\{h_n\}$ defined by

$$h_n : [0, 1) \rightarrow \mathbb{R}$$
$$h_n(x) = \frac{x^n}{1 + x^{2n}}.$$

Does $\{h_n\}$ converge uniformly on $[0, 1)$? Why?

Answer. We will prove that $\{h_n\}$ converges pointwise to 0 on $[0, 1)$. (Compute for yourself that the limit is 0 just to be sure!) Let $\epsilon > 0$ be given. Choose $N > \log_x(\frac{1}{\epsilon})$. If $n \geq N$, then we have

$$\begin{aligned} |h_n(x) - 0| &= \left| \frac{x^n}{1 + x^{2n}} - 0 \right| \\ &= \frac{x^n}{1 + x^{2n}} \\ &< \frac{x^n}{1} \\ &= x^n \\ &\leq x^N \\ &< \epsilon \end{aligned}$$

for all $0 \leq x < 1$. Therefore, $\{h_n\}$ converges pointwise to 0 on $[0, 1)$.

Next, we will show that the convergence is not uniform. Choose for instance $\epsilon := \frac{1}{4}$. Then we have the uniform norm

$$\begin{aligned} \|h_n - 0\|_u &= \sup_{x \in [0,1]} |h_n(x) - 0| \\ &= \sup_{x \in [0,1]} \left| \frac{x^n}{1+x^{2n}} - 0 \right| \\ &= \sup_{x \in [0,1]} \frac{x^n}{1+x^{2n}} \\ &= \frac{1^n}{1+1^{2n}} \\ &= \frac{1}{2} \\ &> \frac{1}{4} \\ &= \epsilon. \end{aligned}$$

So $\{h_n\}$ does not converge uniformly on $[0, 1)$. □

Alternate answer. To show that the convergence is not uniform on $[0, 1)$, we will employ a sequence argument. Choose for instance $\epsilon := \frac{1}{4}$ and $x_n := (1 - \frac{1}{2n})^{\frac{1}{n}}$. Then $\{x_n\}$ is a sequence contained in $[0, 1)$, and we would have

$$\begin{aligned} |h_n(x_n) - 0| &= \left| \frac{x_n^n}{1+x_n^{2n}} - 0 \right| \\ &= \frac{1 - \frac{1}{2n}}{1 + (1 - \frac{1}{2n})^2} \\ &= \frac{1 - \frac{1}{2n}}{1 + (1 - \frac{1}{n} + \frac{1}{4n^2})} \\ &= \frac{1 - \frac{1}{2n}}{2 - \frac{1}{n} + \frac{1}{4n^2}} \\ &= \frac{1 - \frac{1}{2n}}{2 - \frac{1}{n} + \frac{1}{4n^2}} \cdot \frac{4n^2}{4n^2} \\ &= \frac{2n(2n-1)}{8n^2 - 4n + 1} \\ &> \frac{2n(2n-1)}{8n^2} \\ &= \frac{2n-1}{4n} \\ &= \frac{1}{2} - \frac{1}{4n} \\ &\geq \frac{1}{2} - \frac{1}{4(1)} \\ &= \frac{1}{4} \\ &= \epsilon. \end{aligned}$$

Therefore, $\{h_n\}$ converges pointwise but not uniformly to 0 on $[0, 1)$. □

3. Find a sequence of continuous functions, $f_n : [0, 1] \rightarrow \mathbb{R}$ such that

$$\begin{aligned} \lim_{x \rightarrow 1} \left(\lim_{n \rightarrow \infty} f_n(x) \right) \quad \text{and} \quad \lim_{n \rightarrow \infty} \left(\lim_{x \rightarrow 1} f_n(x) \right) \quad \text{exist and} \\ \lim_{x \rightarrow 1} \left(\lim_{n \rightarrow \infty} f_n(x) \right) \neq \lim_{n \rightarrow \infty} \left(\lim_{x \rightarrow 1} f_n(x) \right). \end{aligned}$$

Answer. Choose for instance $f_n(x) := x^n$, which is continuous for all $0 \leq x \leq 1$ and for all positive integers n . Then we would have

$$\begin{aligned} \lim_{x \rightarrow 1} f_n(x) &= 1, \\ \lim_{n \rightarrow \infty} f_n(x) &= \begin{cases} 0 & \text{if } 0 \leq x < 1, \\ 1 & \text{if } x = 1, \end{cases} \end{aligned}$$

which imply

$$\begin{aligned}\lim_{n \rightarrow \infty} \lim_{x \rightarrow 1} f_n(x) &= \lim_{n \rightarrow \infty} 1 \\ &= 1\end{aligned}$$

and

$$\begin{aligned}\lim_{x \rightarrow 1} \lim_{n \rightarrow \infty} f_n(x) &= \lim_{x \rightarrow 1} 0 \\ &= 0.\end{aligned}$$

Therefore, the limits $\lim_{n \rightarrow \infty} \lim_{x \rightarrow 1} f_n(x)$ and $\lim_{x \rightarrow 1} \lim_{n \rightarrow \infty} f_n(x)$ exist and

$$\lim_{n \rightarrow \infty} \lim_{x \rightarrow 1} f_n(x) \neq \lim_{x \rightarrow 1} \lim_{n \rightarrow \infty} f_n(x),$$

as desired. □

4. Let $f_n : [0, \infty) \rightarrow \mathbb{R}$ be sequence of functions that are Riemann integrable on any interval of the form $[0, x]$, $x > 0$. Assume that f_n converges uniformly to a function f on $[0, \infty)$. Define the “average” sequence of functions:

$$\begin{aligned}g_n &: (0, \infty) \rightarrow \mathbb{R} \\ g_n(x) &= \frac{1}{x} \int_0^x f_n(t) dt\end{aligned}$$

and the function

$$\begin{aligned}g &: (0, \infty) \rightarrow \mathbb{R} \\ g(x) &= \frac{1}{x} \int_0^x f(t) dt\end{aligned}$$

Prove that g_n converges uniformly to g on $(0, \infty)$.

Answer. Let $\epsilon > 0$ be given. Since $\{f_n\}$ converges uniformly to f , there exists $N > 0$ such that, if $n \geq N$, then

$$|f_n(t) - f(t)| < \epsilon$$

for all $0 \leq t \leq x$. So, using the triangle inequality for integrals, we have

$$\begin{aligned}|g_n(x) - g(x)| &= \left| \frac{1}{x} \int_0^x f_n(t) dt - \frac{1}{x} \int_0^x f(t) dt \right| \\ &= \left| \frac{1}{x} \int_0^x f_n(t) - f(t) dt \right| \\ &\leq \frac{1}{x} \int_0^x |f_n(t) - f(t)| dt \\ &< \frac{1}{x} \int_0^x \epsilon dt \\ &= \frac{1}{x}(x - 0) \\ &= \epsilon.\end{aligned}$$

Therefore, $\{g_n\}$ converges uniformly to g . □