



**Homework 2**

**Due date: Tuesday, January 19 at 11:59pm**

Notice that due to the MLK holiday the assignment is due on Tuesday, not Monday

**Instructions:**

- \* You are encourage to work in group but you have to write your individual solution
  - \* You can use any book, article or web-based mathematical material or computational software
  - \* You can ask Chulan, Ryan, or Estela questions
  - \* Chegg, Math Stack Exchange, or any other source where you can copy solutions is not allowed
  - \* The homework needs to be typeset in “LaTeX” .
1. (Exercise 6.2.1) While uniform convergence preserves continuity, it does not preserve differentiability. Find an explicit example of a sequence of differentiable functions on  $[-1, 1]$  that converge uniformly to a function  $f$  such that  $f$  is not differentiable.

*Hint: There are many possibilities, simplest is perhaps to consider  $\sqrt{x^2 + (\frac{1}{n})^2}$ . Another one is to combine in an appropriate way the functionns  $|x|$  and  $\frac{n}{2}x^2 + \frac{1}{2n}$  to construct the sequence . Show that these functions are differentiable, converge uniformly, and then show that the limit is not differentiable.*

2. (Exercise 6.2.3) Let  $f: [0, 1] \rightarrow \mathbb{R}$  be a Riemann integrable (hence bounded) function. Find

$$\lim_{n \rightarrow \infty} \int_0^1 \frac{f(x)}{n} dx.$$

3. (Exercise 6.2.5) Find an example of a sequence of continuous functions on  $(0, 1)$  that converges pointwise to a continuous function on  $(0, 1)$ , but the convergence is not uniform.

4. (Exercise 6.2.6) True/False; prove or find a counterexample to the following statement:

If  $\{f_n\}$  is a sequence of everywhere discontinuous functions on  $[0, 1]$  that converge uniformly to a function  $f$ , then  $f$  is everywhere discontinuous.

Suppose  $f: [0, 1] \rightarrow \mathbb{R}$  is Riemann integrable. For the following two exercises define the number

$$\|f\|_{L^1} := \int_0^1 |f(x)| dx.$$

It is true that  $|f|$  is integrable whenever  $f$  is, see Exercise 5.2.15. The number is called the  $L^1$ -norm and defines another very common type of convergence called the  $L^1$ -convergence.

5. (Exercise 6.2.8) Suppose  $\{f_n\}$  is a sequence of Riemann integrable functions on  $[0, 1]$  that converges uniformly to 0. Show that

$$\lim_{n \rightarrow \infty} \|f_n\|_{L^1} = 0.$$

6. (Exercise 6.2.9) Find a sequence  $\{f_n\}$  of Riemann integrable functions on  $[0, 1]$  converging pointwise to 0, but

$$\lim_{n \rightarrow \infty} \|f_n\|_{L^1} \text{ does not exist (is } \infty).$$

7. (Exercise 6.2.15. a))

We say that a sequence of functions  $f_n: \mathbb{R} \rightarrow \mathbb{R}$  **converges uniformly on compact subsets**

if for every  $k \in \mathbb{N}$ , the sequence  $\{f_n\}$  converges uniformly on  $[-k, k]$ .

a) Prove that if  $f_n: \mathbb{R} \rightarrow \mathbb{R}$  is a sequence of continuous functions converging uniformly on compact subsets, then the limit is continuous.

8. (Exercise 6.2.15. b)) (continuation of the previous exercise)

b) Prove that if  $f_n: \mathbb{R} \rightarrow \mathbb{R}$  is a sequence of functions Riemann integrable on any closed and bounded interval  $[a, b]$ , and converging uniformly on compact subsets to an  $f: \mathbb{R} \rightarrow \mathbb{R}$ , then for any interval  $[a, b]$ , we have  $f$  is Riemann integrable on  $[a, b]$ , and

$$\int_a^b f(x)dx = \lim_{n \rightarrow \infty} \int_a^b f_n(x)dx.$$



9. (Exercise 6.2.18. a))

a) Find a sequence of Lipschitz continuous functions on  $[0, 1]$  whose uniform limit is  $\sqrt{x}$ , which is a non-Lipschitz function. See **Definition 3.4.7.** in the textbook for the definition of a “Lipschitz” function.

10. (Exercise 6.2.18. b)) (continuation of the previous exercise)

b) On the other hand, show that if  $f_n : S \rightarrow \mathbb{R}$  are Lipschitz with a uniform constant  $K$  (meaning all of them satisfy the definition with the same constant) and  $\{f_n\}$  converges pointwise to  $f : S \rightarrow \mathbb{R}$ , then the limit  $f$  is a Lipschitz continuous function with Lipschitz constant  $K$ .