

Introduction to Real Analysis, Quiz 13

1. Let $\{f_n\}$ be a sequence of functions. What does one mean by " $f_n \rightarrow f$ uniformly."

Solution. We say $f_n \xrightarrow{u} f$ if, $\forall \epsilon > 0$, $\exists N$ such that $n \geq N$ implies $\|f_n - f\| < \epsilon$. ■

2. Prove that the following function sequence converges pointwisely, calculate its limit and determine whether they converges uniformly.

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

Solution. For $x \in [0, 1)$, $f_n(x) = x^n$ and $\lim_{n \rightarrow \infty} f_n(x) = 0$.
For $x = 1$, $f_n(1) = 1$ and $\lim_{n \rightarrow \infty} f_n(1) = 1$.

$$f(x) = \begin{cases} 1, & \text{if } x = 1 \\ 0, & \text{otherwise} \end{cases}.$$

It doesn't converge uniformly, since f is not continuous. ■

3. State *Taylor's Theorem*.

Solution. If $f^{(n-1)}$ is continuous on $[a, b]$ and $f^{(n)}$ exists on (a, b) , then $P_{n-1}(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \cdots + \frac{f^{(n-1)}(a)}{(n-1)!}(x-a)^{n-1}$ approximates $f(x)$ and $f(x) = P_{n-1}(x) + \frac{f^{(n)}(c)}{n!}(x-a)^n$ for some $c \in (a, b)$. ■

4. Prove that $f_n(x) = \sum_{k=0}^n \frac{x^k}{k!} f^{(k)}(0)$ converges uniformly to $f(x)$ on $[0, 100]$ for $f(x) = \sin x$.

Solution. By Taylor's theorem, we have $f(x) - f_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!}(x-0)^{n+1}$ for some $c \in [0, 100]$.

Therefore, we consider $|f_n(x) - f(x)| = \sup \left| \frac{f^{(n+1)}(c)}{(n+1)!}(x-0)^{n+1} \right| \leq \frac{100^{n+1}}{(n+1)!}$, which converges to 0. Hence it converges uniformly. ■

5. Suppose $a \in \mathbb{R}$, and f is twice differentiable on (a, ∞) . Let $|f(x)|, |f'(x)|, |f''(x)|$ be bounded and M_0, M_1, M_2 are their least upper bounds respectively. Prove that

$$M_1^2 \leq 4M_0M_2.$$

Hint. Use Taylor's Theorem to prove, if $h > 0$,

$$f'(x) = \frac{1}{2h}[f(x+2h) - f(x)] - hf''(\xi)$$

for some $\xi \in (x, x+2h)$. Hence

$$M_1 \leq \frac{M_0}{h} + hM_2.$$

Pick appropriate h .

Solution. Following the hint, for $x \in [a, \infty)$ and $h > 0$, Taylor's theorem would imply

$$\begin{aligned} f(x+2h) &= f(x) + f'(x)(x+2h-x) + \frac{f''(\zeta)}{2!}(x+2h-x)^2 \\ &= f(x) + f'(x)2h + f''(\zeta)2h^2 \\ \implies f'(x) &= \frac{1}{2h}[f(x+2h) - f(x)] - hf''(\zeta) \end{aligned}$$

for some $\zeta \in (x, x+2h)$. Now, we let $h = \sqrt{\frac{M_0}{M_2}}$,

$$\begin{aligned} f'(x) &= \frac{1}{2h}[f(x+2h) - f(x)] - hf''(\zeta) \\ \implies M_1 &\leq \frac{1}{h}M_0 + hM_2 \\ \implies M_1 &\leq 2\sqrt{M_0M_2} \\ \implies M_1 &\leq 4M_0M_2. \end{aligned}$$

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