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Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 19 Sequences and Series of Functions Friday 28 February 2025

Announcements

New, exciting topic today...

Sequences and Series of Functions

Limits of Functions

We know that it can be useful to represent functions as limits of other functions.

Example

The power series expansion

$$e^{x} = 1 + \frac{x}{1!} + \frac{x^{2}}{2!} + \frac{x^{3}}{3!} + \cdots$$

expresses the exponential e^x as a certain limit of the functions

1,
$$1 + \frac{x}{1!}$$
, $1 + \frac{x}{1!} + \frac{x^2}{2!}$, $1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!}$,

Our goal is to give meaning to the phrase "*limit of functions*", and discuss how functions behave under limits.

. . .

- There are multiple <u>inequivalent</u> ways to define the <u>limit</u> of a sequence of functions.
- Consequently, there are multiple different notions of what it means for a sequence of functions to <u>converge</u>.
- Some convergence notions are <u>better behaved</u> than others.

We will begin with the simplest notion of convergence.

Definition (Pointwise Convergence)

Suppose $\{f_n\}$ is a sequence of functions defined on a domain $D \subseteq \mathbb{R}$, and let f be another function defined on D. Then $\{f_n\}$ **converges pointwise on** D **to** f if, for every $x \in D$, the sequence $\{f_n(x)\}$ of real numbers converges to f(x).

What useful properties of functions does *pointwise convergence* preserve?

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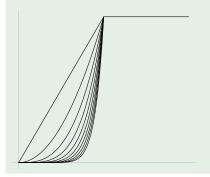
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Pointwise Convergence

Example

$$f_n(x) = \begin{cases} x^n & 0 \le x \le 1, \\ 1 & x \ge 1. \end{cases}$$



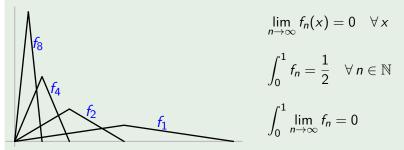
$$\lim_{n\to\infty} f_n(x) = \begin{cases} 0 & 0 \le x < 1\\ 1 & x \ge 1 \end{cases}$$

- The limit of this sequence (of continuous functions) is not continuous.
- If we smooth the corner of f_n(x) at x = 1, we get a sequence of <u>differentiable</u> functions that converge to a function that is <u>not</u> even <u>continuous</u>.

Example

Define $f_n(x)$ on [0, 1] as follows:

$$f_n(x) = \begin{cases} 2n^2 x, & 0 \le x \le \frac{1}{2n} \\ 2n - 2n^2 x, & \frac{1}{2n} \le x \le \frac{1}{n} \\ 0, & x \ge \frac{1}{n}. \end{cases}$$



In the previous example, each f_n is integrable and the limit function (the zero function) is also integrable. The example shows that, nevertheless, the sequence of integrals $\{\int f_n\}$ need not converge to the integral of the limit function $\int f$.

Is pointwise convergence sufficient for integrability to be passed on to the limit function?

If so, how do we prove it? If not, what is a counter-example?

Example

Let's try to construct a sequence of functions that converges to a non-integrable function. The one such function that we have discussed is

$$T(x) = \begin{cases} 1 & x \in \mathbb{Q}, \\ 0 & x \notin \mathbb{Q}. \end{cases}$$

Let's construct a sequence of integrable functions that converges to f. Since \mathbb{Q} is countable, we can list all of its elements in a sequence $\{q_k : k = 1, 2, ...\}$. Now define f_n on [0, 1] via

$$f_n(x) = egin{cases} 1 & x \in \{q_1, \dots, q_n\}, \ 0 & ext{otherwise}. \end{cases}$$

Then on any closed interval (e.g., [0,1]) each f_n is integrable, since it is piecewise continuous, but $f_n \rightarrow f$, which is not integrable on any interval.

A much better behaved notion of convergence is the following.

Definition $(f_n \rightarrow f \text{ uniformly})$

Suppose $\{f_n\}$ is a sequence of functions defined on a domain $D \subseteq \mathbb{R}$, and let f be another function defined on D. Then $\{f_n\}$ **converges uniformly on** D **to** f if, for every $\varepsilon > 0$, there is some $N \in \mathbb{N}$ so that, for all $x \in D$, $n > N \implies |f_n(x) - f(x)| < \varepsilon.$

Note that $\{f_n\}$ converges uniformly to f if and only if $\forall \varepsilon > 0$, $\exists N \in \mathbb{N}$ such that ľ

$$n \geq N \implies \sup_{x \in D} |f_n(x) - f(x)| < \varepsilon.$$

uniform convergence

pointwise convergence

The sense in which uniform convergence is better behaved than pointwise convergence is that it does preserve at least some properties of the sequence of functions.

Which properties?

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Theorem (Continuity and Uniform Convergence)

Suppose $\{f_n\}$ is a sequence of functions that converges uniformly on [a, b] to f. If each f_n is continuous on [a, b], then f is continuous on [a, b].

What should our proof strategy be?

Our goal is to show that the limit function f is continuous for all $x \in [a, b]$. So given $x \in [a, b]$, we must show that for any $\varepsilon > 0$ we can find a small enough neighbourhood of x, say $(x - \delta, x + \delta)$ for some small δ , such that $|f(x) - f(y)| < \varepsilon$ if $y \in (x - \delta, x + \delta)$, i.e., if $|x - y| < \delta$. Somehow we have to manage this using the facts that (i) each f_n is continuous and (ii) $f_n \to f$ uniformly.

The key is that (for any n) if x and y are close then $f_n(x)$ and $f_n(y)$ are close, and, if n is large enough, f_n is (uniformly) close to f throughout [a, b], so continuity is "passed through" to the limit.

Let's make this precise...

Proof: f_n continuous $\forall n$ and $f_n \rightarrow f$ uniformly $\implies f$ continuous.

Fix $x \in [a, b]$ and $\varepsilon > 0$. We must show $\exists \delta > 0$ such that if $y \in [a, b]$ and $|x - y| < \delta$ then $|f(x) - f(y)| < \varepsilon$.

Since $f_n \to f$ uniformly, $\exists N \in \mathbb{N} \ \ |f_N(y) - f(y)| < \frac{\varepsilon}{3} \ \forall y \in [a, b]$ (in particular, $x \in [a, b]$, so we have $|f_N(x) - f(x)| < \frac{\varepsilon}{3}$). Fix such an integer N.

Since f_N is continuous, there is some $\delta > 0$ such that if $y \in [a, b]$ satisfies $|x - y| < \delta$, then $|f_N(x) - f_N(y)| < \frac{\varepsilon}{3}$. For such y, we then have

$$\begin{aligned} |f(x) - f(y)| &= |f(x) - f_N(x) + f_N(x) - f_N(y) + f_N(y) - f(y)| \\ &\leq |f(x) - f_N(x)| + |f_N(x) - f_N(y)| + |f_N(y) - f(y)| \\ &< \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon, \end{aligned}$$

as required.

Theorem (Integrability and Uniform Convergence)

Suppose $\{f_n\}$ is a sequence of functions that converges uniformly on [a, b] to f. If each f_n is integrable on [a, b], then f is integrable and

$$\int_a^b f = \lim_{n\to\infty} \int_a^b f_n \, .$$



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Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 20 Sequences and Series of Functions Monday 3 March 2025

Announcements

I have posted the test and solutions on the course web site.

Last time...

Convergence of sequences of functions:

- Pointwise convergence
- Uniform convergence
- Theorem about continuity and uniform convergence
- I have added another example to the slides for the previous lecture: there is now a new example on integrability and pointwise convergence.

Theorem (Integrability and Uniform Convergence)

Suppose $\{f_n\}$ is a sequence of functions that converges uniformly on [a, b] to f. If each f_n is integrable on [a, b], then f is integrable and

$$\int_{a}^{b} f = \lim_{n \to \infty} \int_{a}^{b} f_{n}. \qquad (*)$$

(TBB §9.5.2, p. 571ff)

The proof that f is integrable is rather involved. We will skip it, and assume that the limit function is integrable.

To prove (*), we will need the fact that if f is integrable then so is |f|, and $\left|\int_{a}^{b} f\right| \leq \int_{a}^{b} |f|$. This "triangle inequality" is an excellent exercise.

Proof that $\int_a^b f = \lim_{n \to \infty} \int_a^b f_n$ given that f is integrable.

Given that f is integrable, to prove the equality, we will show that

$$orall arepsilon > 0, \quad \exists N \in \mathbb{N} \quad ext{such that} \quad \left| \int_a^b f - \int_a^b f_n
ight| < arepsilon \qquad orall n \geq N.$$

For any $n \in \mathbb{N}$, we have

$$\begin{aligned} \left| \int_{a}^{b} f - \int_{a}^{b} f_{n} \right| &= \left| \int_{a}^{b} (f - f_{n}) \right| \leq \int_{a}^{b} |f - f_{n}| \\ &\leq U \big(|f - f_{n}|, \{a, b\} \big) = \Big(\sup_{x \in [a, b]} |f(x) - f_{n}(x)| \Big) (b - a). \end{aligned}$$

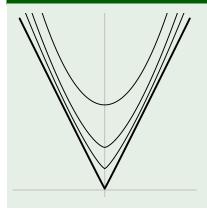
But f_n converges uniformly to f, which means that

$$\exists N \in \mathbb{N} \quad \text{such that} \quad \sup_{x \in [a,b]} |f(x) - f_n(x)| < \frac{\varepsilon}{b-a} \qquad \forall n \ge N.$$

For such *n*, we have $\left| \int_a^b f - \int_a^b f_n \right| < \varepsilon$, as required.

The interaction between uniform convergence and differentiability is more subtle.

Example (f_n diff'ble $\forall n$ and $f_n \rightarrow f$ uniformly $\implies f$ diff'ble)



$$f_n(x) = \frac{1}{2n} + (x^2)^{(1+\frac{1}{n})/2}$$

Each f_n is differentiable

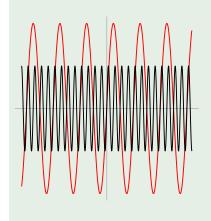
 $f_n(x) \to f(x) = |x|$ <u>uniformly</u>

Limit function f is <u>not</u> differentiable.

<u>Note</u>: Graph shows n = 1, 2, 4, 64 for $x \in [-1, 1]$.

Even if $f_n \to f$ uniformly, and all the f_n and f are differentiable, it is <u>not</u> necessarily true that $f'_n \to f'$.

Example $(f_n \to f \text{ uniformly and } f'_n, f' \text{ exist } \implies f'_n \to f')$



$$f_n(x) = \frac{1}{n}\sin\left(n^2x\right)$$

$$f_n(x) \to f(x) \equiv 0$$

uniformly

$$f_n'(x) = n\cos\left(n^2 x\right)$$

 $\lim_{n\to\infty} f'_n(x) \text{ does } \underline{\text{not}} \text{ exist}$ (e.g., $f_n(0) = n$, which diverges as $n \to \infty$)

<u>Note</u>: Graph shows n = 1, 2 on interval [-20, 20].

The theorem on integrability and uniform convergence, together with the fundamental theorem of calculus, must yield <u>some</u> result on uniformly convergent sequences of <u>differentiable</u> functions. But the result must make hypotheses that avoid the failures in the examples on the two previous slides.

Theorem (Differentiability and Uniform Convergence)

Suppose $\{f_n\}$ is a sequence of differentiable functions on [a, b] such that

- **1** f'_n is integrable for each n,
- 2 the sequence {f'_n} converges uniformly on [a, b] to a continuous function g,
- **3** the sequence $\{f_n\}$ converges pointwise to a function f.

Then f is differentiable and $\{f'_n\}$ converges uniformly to f'.

Proof of theorem on Differentiability and Uniform Convergence.

Since the function g to which f'_n converges is continuous, it is certainly integrable. So we can apply the theorem on integrability and uniform convergence on the interval [a, x] to infer that

$$\int_{a}^{x} g = \lim_{n \to \infty} \int_{a}^{x} f'_{n} \qquad f'_{n} \to g \text{ uniformly}$$
$$= \lim_{n \to \infty} \left(f_{n}(x) - f_{n}(a) \right) \qquad \text{SFTC}$$
$$= f(x) - f(a) \qquad f_{n} \to f \text{ pointwise}$$

Since g is continuous, **FFTC** implies that

$$g(x) = \lim_{n \to \infty} f'_n(x) = f'(x)$$

for all $x \in [a, b]$.

Series of Functions

Series of Real Numbers

Suppose $\{x_n\}$ is a sequence of real numbers. Recall that the *sequence of partial sums* is the sequence $\{s_n\}$ defined by

$$s_n = \sum_{k=1}^n x_n$$

If the sequence of partial sums converges, then we write the limit as

$$\sum_{k=1}^{\infty} x_k = \lim_{n \to \infty} \sum_{k=1}^n x_n = \lim_{n \to \infty} s_n.$$

In this case, we call $\sum_{k=1}^{\infty} x_k$ a *convergent series*. A *divergent series* is a sequence of partial sums that diverges; we sometimes abuse notation and write $\sum_{k=1}^{\infty} x_k$ for divergent series as well.

A *series* is either a convergent series or a divergent series.

Our goal now is to extend this notion of series to sequences of <u>functions</u>.

Series of Functions

Suppose $\{f_n\}$ is a sequence of functions defined on a set $D \subseteq \mathbb{R}$. The *sequence of partial sums* is the sequence $\{S_n\}$ where S_n is the <u>function</u> defined on D by

$$S_n(x) = \sum_{k=1}^n f_k(x).$$

When talking about limits of the S_n , we will write $\sum_{k=1}^{\infty} f_k$ and refer to this as a *series*.

Keep in mind that this is very informal, since the terminology does

not specify any sense in which the S_n converge, nor does it assume that the S_n converge at all!

We will now make this more formal.

Series of Functions

Suppose $\{f_n\}$ is a sequence of functions defined on a domain D, and $\{S_n\}$ is its sequence of partial sums.

Definition (Convergence of Series)

If the sequence of partial sums $\{S_n\}$ converges pointwise on D to a function f, then we say that the series $\sum_{k=1}^{\infty} f_k$ converges pointwise on D to f.

If the $\{S_n\}$ converge uniformly on D to a function f, then we say that the series $\sum_{k=1}^{\infty} f_k$ converges uniformly on D to f.

In both cases, we will write $f = \sum_{k=1}^{\infty} f_k$ to denote that the *series* converges to f.

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Series of Functions

The theorems on convergence of <u>sequences</u> of integrable, continuous and differentiable functions have several immediate implications for series of functions.

In the following, we assume that $\{f_n\}$ is a sequence of functions defined on an interval [a, b].

Corollary (Integrals of Series)

Suppose the f_n are integrable and $\sum_{k=1}^{\infty} f_k$ converges uniformly to a function f. Then f is integrable and

$$\int_a^b f = \sum_{k=1}^\infty \int_a^b f_k.$$

Series of Functions

Corollary (Continuity of Series)

Suppose the f_n are continuous and $\sum_{k=1}^{\infty} f_k$ converges uniformly to a function f. Then f is continuous.

Corollary (Differentiability of Series)

Suppose $\{f_n\}$ is a sequence of differentiable functions on [a, b] such that

- f'_n is integrable for each n,
- the series ∑_{k=1}[∞] f'_k converges uniformly on [a, b] to a continuous function g,

• the series $\sum_{k=1}^{\infty} f_k$ converges pointwise to a function f.

Then f is differentiable and $f' = \sum_{k=1}^{\infty} f'_k$.



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Mathematics 3A03 Real Analysis I

Instructor: David Earn

Lecture 21 Sequences and Series of Functions Wednesday 5 March 2025

Announcements

- No lecture this Friday (7 March 2025).
- Assignment 4 is posted on the course web site.
- Last time: Convergence of sequences of functions:
 - Pointwise convergence
 - Uniform convergence
 - Theorem about continuity and uniform convergence
 - Theorem about integrability and uniform convergence
 - Theorem about differentiability and uniform convergence
 - Corollaries for series of functions

We have seen that several useful conclusions can be drawn when a series converges uniformly. The following gives a practical way of proving uniform convergence for a series of functions.

Theorem (Weierstrass *M*-test)

Let $\{f_n\}$ be a sequence of functions defined on $D \subseteq \mathbb{R}$, and suppose $\{M_n\}$ is a sequence of real numbers such that

$$|f_n(x)| \leq M_n, \quad \forall x \in D, \ \forall n \in \mathbb{N}.$$

If $\sum_{n=1}^{\infty} M_n$ converges, then $\sum_{k=1}^{\infty} f_k$ converges uniformly.

Approach to proving the Weierstrass M-test:

• Let
$$S_n = \sum_{k=1}^n f_k$$
 be the n^{th} partial sum.

Show that for every $\varepsilon > 0$, there is some $N \in \mathbb{N}$ so that

$$\sup_{x\in D} |S_n(x) - S_m(x)| < \varepsilon, \qquad \forall n, m \ge N.$$

This condition is called the *uniform Cauchy criterion*.

Prove that the uniform Cauchy criterion implies uniform convergence.

• This part is an excellent exercise for you.

<u>Note</u>: The proof is similar to the proof of the Cauchy criterion for real numbers.

Proof of the Weierstrass M-test.

Let $\varepsilon > 0$. Suppose the series $\sum M_n$ converges. By the Cauchy criterion for real numbers, there is some integer N so that

$$\left|\sum_{k=1}^n M_k - \sum_{k=1}^m M_k\right| < \varepsilon, \qquad \forall n, m \ge N.$$

Without loss of generality, we can assume m < n, so the above can be written

$$M_{m+1}+M_{m+2}+\cdots+M_n < \varepsilon.$$

Note that we have $S_n - S_m = f_{m+1} + f_{m+2} + \dots + f_n$, so the assumption that $|f_k(x)| \le M_k$ implies that

$$|S_n(x) - S_m(x)| = |f_{m+1}(x) + f_{m+2}(x) + \dots + f_n(x)|$$

$$\leq M_{m+1} + M_{m+2} + \dots + M_n < \varepsilon.$$

This is true $\forall x \in D$, hence $\sup_{x \in D} |S_n(x) - S_m(x)| < \varepsilon$, *i.e.*, the uniform Cauchy criterion is satisfied.

In order to use the Weierstrass *M*-test, we need to know whether an associated series of real numbers converges. The most useful standard results are:

• The geometric series $\sum_{n=0}^{\infty} a^n$ converges if and only if |a| < 1, in which case the sum of the series is $\frac{1}{1-a}$.

- The *Ratio Test*: (TBB Theorem 3.28) If $a_n > 0$ for all $n \in \mathbb{N}$ and $\lim_{n \to \infty} \frac{a_{n+1}}{a_n} < 1$ then $\sum_{n=1}^{\infty} a_n$ converges.
- The *Root Test*: (TBB Theorem 3.30) If $a_n \ge 0$ for all $n \in \mathbb{N}$ and $\lim_{n \to \infty} \sqrt[n]{a_n} < 1$ then $\sum_{n=1}^{\infty} a_n$ converges.

■ The *Integral Test*: (TBB Theorem 3.35)

Let f be a nonnegative decreasing function on $[1,\infty)$ such that

$$\int_{1}^{K} f \quad \text{exists} \quad \text{for all } K > 1.$$

Then

 $\sum_{k=1}^{\infty} f(k) \quad \text{converges} \quad \iff \quad \lim_{K \to \infty} \int_{1}^{K} f(x) \, dx \quad \text{exists.}$

(There are many other known results concerning convergence series of real numbers. See TBB Chapter 3.)

Example

Let

$$p>1$$
, and consider the series $\sum_{k=1}^{\infty} \frac{\sin(kx)}{k^p}$.

This series satisfies

Since the series
$$\sum_{k=1}^{\infty} \frac{1}{k^p}$$
 converges (by the integral test), it follows from the Weierstrass *M*-test that the series $\sum_{k=1}^{\infty} \frac{\sin(kx)}{k^p}$ converges uniformly.
Hence it is a continuous function.

 $\left| \frac{\sin(kx)}{k^p} \right| \leq \frac{1}{k^p} \quad \text{for all } x \in \mathbb{R}.$

In fact, if p > 2 then the series $\sum_{k=1}^{\infty} \frac{\sin(kx)}{k^p}$ is differentiable:

Let $f_k(x) = \frac{\sin(kx)}{k^p}$. The f'_k are continuous and another application of the Weierstrass *M*-test shows that $\sum_{k=1}^{\infty} f'_k$ converges uniformly. Hence the series is differentiable and the derivative is $\sum_{k=1}^{\infty} f'_k$.

Power Series

Suppose $\{a_n\}$ is a sequence of real numbers.

Definition (Power Series)

A power series (centred at 0) is a series of the form

$$\sum_{k=0}^{\infty} a_k x^k \, .$$

More generally, a *power series centred at* c has the form

$$\sum_{k=0}^{\infty} a_k (x-c)^k \, .$$

Power Series

Power Series

Corollary (Convergence of Power Series)

Suppose that the series $f(x_0) = \sum_{k=0}^{\infty} a_k x_0^k$ converges for some $x_0 > 0$, and suppose $0 < a < x_0$. Then on [-a, a], the series ∞

$$f(x) = \sum_{k=0}^{\infty} a_k x^k$$

converges uniformly. Moreover, f is continuous and

$$\int_c^d f = \sum_{k=0}^\infty a_k \int_c^d x^k \qquad \forall c, d \in [-a, a].$$

Finally, f is differentiable and $\sum_{k=1}^{\infty} ka_k x^{k-1}$ converges uniformly on [-a, a] to f'.

Power Series

Sketch of proof of convergence of $f(x) = \sum_{k=0}^{\infty} a_k x^k$ on [-a, a]

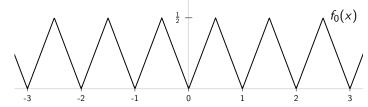
- Weierstrass *M*-test with $M_k = a_k x_0^k$ \implies uniform convergence to *f*.
- Uniform convergence to $f \implies f$ is continuous and

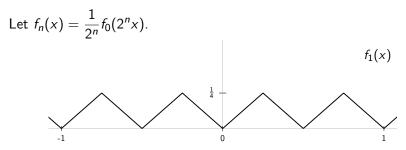
$$\int_c^d f = \sum_{k=0}^\infty a_k \int_c^d x^k \, .$$

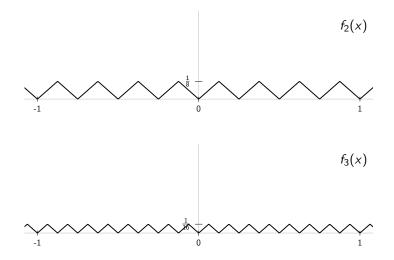
- That the derivative $\sum_{k=1}^{\infty} k a_k x^{k-1}$ converges uniformly on [-a, a] can be proved via the ratio test (TBB Theorem 3.28) or the root test (TBB Theorem 3.30).
- Uniform convergence of the derivative series \implies uniform limit f is differentiable.

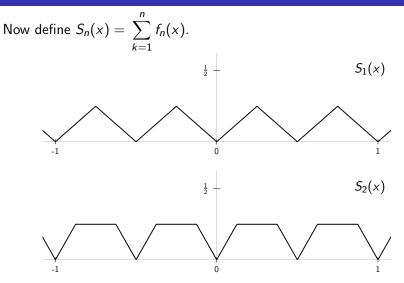
Example (The simplest power series:
$$\sum_{k=0}^{\infty} x^{k}$$
)
If $0 < x_{0} < 1$, then the series $\sum_{k=0}^{\infty} x_{0}^{k}$ converges. Consequently, for any
 $a \in (0, 1)$, the series $\sum_{k=0}^{\infty} x^{k}$ converges uniformly on $[-a, a]$ to a
differentiable function, which we know: $\sum_{k=0}^{\infty} x^{k} = \frac{1}{1-x}$.
Differentiating we obtain: $\sum_{k=1}^{\infty} k x^{k-1} = \frac{1}{(1-x)^{2}}$.
Integrating (from 0 to x) we obtain: $\sum_{k=0}^{\infty} \frac{x^{k+1}}{k+1} = -\log(1-x)$.
These series are all valid for $x \in (-1, 1)$.

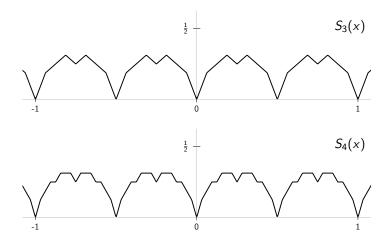
Let $f_0(x)$ = the distance from x to the nearest integer.

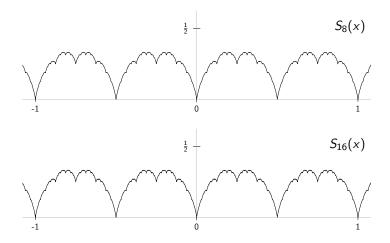












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