

3A Tutorial 8

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OH: Mo 11:30AM - 12:30PM

↳ HH 403 OR 4th floor study area

Let $D \subseteq \mathbb{R}$. Let $f: D \rightarrow \mathbb{R}$, and $\forall n \in \mathbb{N}$

let $f_n: D \rightarrow \mathbb{R}$.

DEF (pointwise convergence): f_n converges

pointwise to f if $\forall x \in D$, $\lim_{n \rightarrow \infty} f_n(x) = f(x)$.

DEF (uniform convergence): f_n converges

uniformly to f if $\forall \varepsilon > 0$, $\exists N \in \mathbb{N}$ s.t. $n \geq N$
implies $|f_n(x) - f(x)| < \varepsilon$.

Assignment 4, Q3

3. Considering $f_n(x) = \frac{e^x}{x^n}$, on $(1, \infty)$, which of the following statements are true?

- $\{f_n\}$ does not converge;
- $\{f_n\}$ converges pointwise;
- $\{f_n\}$ converges uniformly;

If the sequence converges pointwise, determine the pointwise limit on the indicated interval.

Sol'n: Does $\{f_n\}$ convergence pointwise?

Let $x \in (1, \infty)$.

We are interested in the limit

$$\lim_{n \rightarrow \infty} \frac{e^x}{x^n}.$$

Claim: $\lim_{n \rightarrow \infty} \frac{e^x}{x^n} = 0$.

Pf: Let $\varepsilon > 0$. Then

$$\left| \frac{e^x}{x^n} - 0 \right| < \varepsilon$$

$$\Leftrightarrow$$

$$\frac{e^x}{x^n} < \varepsilon$$

$$\Leftrightarrow$$

$$x^n > \frac{e^x}{\varepsilon}$$

$$\Leftrightarrow$$

$$n > \log_x \left(\frac{e^x}{\varepsilon} \right).$$

Choose $N \in \mathbb{N}$ large s.t. $N > \log_x \left(\frac{e^x}{\varepsilon} \right)$

(Archimedean Property of \mathbb{R}).

Then certainly for $n \geq N$, we have

$$n > \log_x \left(\frac{e^x}{\varepsilon} \right).$$

So, $|\frac{e^x}{x^n} - 0| < \varepsilon$, as desired. 

Since $x \in (1, \infty)$ was arbitrary, this proves that $\{f_n\} \xrightarrow{\text{pointwise}} 0$.

Uniform Convergence?

NO!

Claim: $\lim_{x \rightarrow \infty} \frac{e^x}{x^n} = +\infty$.

Proof (by induction on n):

$$\begin{aligned} \text{Base case } n=0: \lim_{x \rightarrow \infty} \frac{e^x}{x^n} &= \lim_{x \rightarrow \infty} \frac{e^x}{x^0} \\ &= \lim_{x \rightarrow \infty} \frac{e^x}{1} = \lim_{x \rightarrow \infty} e^x = +\infty. \end{aligned}$$

Inductive step $n \geq 1$:

$$\lim_{n \rightarrow \infty} \frac{e^x}{x^n} \stackrel{\text{L'H}}{=} \lim_{n \rightarrow \infty} \frac{\frac{d}{dx} e^x}{\frac{d}{dx} x^n}$$

$$= \lim_{n \rightarrow \infty} \frac{e^x}{nx^{n-1}}$$

$$= \frac{1}{n} \lim_{n \rightarrow \infty} \frac{e^x}{x^{n-1}}$$

$$= \frac{1}{n} (+\infty) \quad (\text{inductive hypothesis})$$

$$= +\infty.$$



Conclusion: $\lim_{x \rightarrow \infty} \frac{e^x}{x^n} = +\infty$.

Note: $\frac{e^x}{x^n} \xrightarrow{\text{pointwise}} 0$, so if

$\frac{e^x}{x^n} \xrightarrow{\text{uniformly}} f$, then

$$f \equiv 0.$$

So to show $\frac{e^x}{x^n}$ does not converge uniformly on $(1, \infty)$, it suffices to argue that $\frac{e^x}{x^n}$ does not converge uniformly to $f \equiv 0$.

To this end, let $\varepsilon = 1$.

Let $N \in \mathbb{N}$ and let $n = N + 1$.

Then $\lim_{x \rightarrow \infty} \frac{e^x}{x^n} = +\infty$, so

$\frac{e^y}{y^n} \geq 1 = \varepsilon$ for some $y \in (1, \infty)$.

i.e., $\left| \frac{e^y}{y^n} - 0 \right| \geq 1 = \varepsilon$, proving that

$\frac{e^x}{x^n}$ does not converge uniformly to 0

(and therefore that $\frac{e^x}{x^n}$ does not converge uniformly to anything).

Assignment 4, Q4

4. Consider the series

$$\sum_{n=1}^{\infty} \frac{x}{n(1+nx^2)}.$$

Which of the following statements are true about this series?

- does not converge for any $x \in \mathbb{R}$;
- converges pointwise on a non-empty set but not on all of \mathbb{R} ;
- converges pointwise on \mathbb{R} ;

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- converges uniformly on a non-empty set but not on all of \mathbb{R} ;
- converges uniformly on \mathbb{R} .

Assignment 4, Q3

3. Considering $f_n(x) = \frac{e^x}{x^n}$, on $(1, \infty)$, which of the following statements are true?

- $\{f_n\}$ does not converge; \rightarrow false.
- $\{f_n\}$ converges pointwise; \rightarrow true, to 0.
- $\{f_n\}$ converges uniformly; \rightarrow false.

If the sequence converges pointwise, determine the pointwise limit on the indicated interval.

Sol'n: For pointwise convergence, consider

the limit $\lim_{n \rightarrow \infty} \frac{e^x}{x^n}$.

$$\lim_{n \rightarrow \infty} \frac{e^x}{x^n} = e^x \lim_{n \rightarrow \infty} \frac{1}{x^n} = 0. \quad \begin{matrix} \nearrow x > 1 \\ \end{matrix}$$

So, $\{f_n\}$ pointwise $\rightarrow 0$.

Uniform Convergence?

$$\frac{e^x}{x^n}$$

This converges pointwise to 0.

So if it converges uniformly,

it must converge uniformly to 0.

Claim: $\{f_n\}$ does not converge uniformly to 0.

Pf: Let $\varepsilon = 947$. ✓

Let $N \in \mathbb{N}$ be arbitrary.

Need to find $n \geq N$ such that

for some $x \in (1, \infty)$, we have

$$|f_n(x) - 0| \geq \varepsilon = 947.$$

Subclaim: $\lim_{x \rightarrow \infty} \frac{e^x}{x^n} = +\infty$.

Let $n = N$. Then by the Subclaim, there exists $\gamma \in (1, \infty)$ such that

$$\frac{e^\gamma}{\gamma^n} \geq 947.$$

i.e. $\left| \frac{e^\gamma}{\gamma^n} - 0 \right| \geq 947 = \varepsilon.$

This completes the proof of non-uniform convergence $f_n \implies 0$, and therefore of uniform convergence to any function. 

Pf of Subclaim: Induction

on n + L'Hopital's. 

Assignment 4, Q4

4. Consider the series

$$\sum_{n=1}^{\infty} \frac{x}{n(1+nx^2)}.$$

Which of the following statements are true about this series?

- does not converge for any $x \in \mathbb{R}$; **False ($x=0$)**
- converges pointwise on a non-empty set but not on all of \mathbb{R} ;
- converges pointwise on \mathbb{R} ; **↪ False**

↪ True

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- converges uniformly on a non-empty set but not on all of \mathbb{R} ;
- converges uniformly on \mathbb{R} .

Sol'n :

$$f(x) = \sum_{n=1}^{\infty} \frac{x}{n(1+nx^2)}$$

$$x=0 \Rightarrow \sum_{n=1}^{\infty} \frac{0}{n(1+n(0^2))} = 0+0+0 + 0+\dots$$

$$= 0.$$

At $x=0$, we have pointwise convergence.

Now $x \neq 0$.

$$\frac{x}{n(1+nx^2)} = \frac{x}{n+n^2x^2} = \frac{1}{n^2} \frac{x}{\left(\frac{1}{n} + x^2\right)}$$

$$\leq \frac{1}{n^2} \cdot \frac{x}{(0+x^2)}$$

$$= \frac{1}{n^2} \cdot \frac{\cancel{x}}{\cancel{x^2}} = \frac{1}{n^2} \cdot \frac{1}{x}.$$

$$\text{So } \sum_{n=1}^{\infty} \frac{x}{n(1+nx^2)} \leq \sum_{n=1}^{\infty} \frac{1}{n^2} \cdot \frac{1}{x}$$

$$= \frac{1}{x} \sum_{n=1}^{\infty} \frac{1}{n^2}$$

converges to $\frac{\pi^2}{6}$
(p-series)
(integral test)

$\therefore \sum_{n=1}^{\infty} \frac{x}{n(1+nx^2)}$ converges
pointwise.
on \mathbb{R} .
($x=0, x \neq 0$)

Claim: $\{f_n\}$ converges uniformly
on all of \mathbb{R} .

Proof: let $g_n(x) = \frac{x}{n(1+nx^2)}$.

Then $\lim_{n \rightarrow \infty} g_n(x) = 0 = \lim_{n \rightarrow \infty} g_n(-x)$.

$x \rightarrow -\infty$ $x \rightarrow +\infty$

So, $g_n(x)$ achieves its sup/inf at some real numbers $s, i \in \mathbb{R}$.

Set $g'_n(x_0) = 0$, solve for x_0 .

$$\text{Get: } x_0 = \frac{1}{\pm \sqrt{n}}$$

So sup/inf of g_n are achieved at $\frac{1}{-\sqrt{n}}$, $\frac{1}{+\sqrt{n}}$. Plug into g_n

to find sup/inf.

$$g_n\left(-\frac{1}{\sqrt{n}}\right) = \frac{-\frac{1}{\sqrt{n}}}{n\left(1+n\left(-\frac{1}{\sqrt{n}}\right)^2\right)}$$

$$\begin{aligned}
&= \frac{-\frac{1}{\sqrt{n}}}{n\left(1+n\frac{1}{n}\right)} = -\frac{\frac{1}{\sqrt{n}}}{2n} \\
&= -\frac{n^{-1/2}}{2n} = -\frac{n^{-1/2-1}}{2} \\
&= -\frac{n^{-3/2}}{2}.
\end{aligned}$$

Similar: $g_n\left(\frac{1}{\sqrt{n}}\right) = \frac{n^{-3/2}}{2}.$

Conclusion: $|g_n(x)| \leq \frac{1}{2}n^{-3/2}$

$\forall x \in \mathbb{R}.$

$$\left(\sum_{n=1}^{\infty} \frac{x}{n(1+n x^2)} = \sum_n g_n(x) \right)$$

But $\sum_{n=1}^{\infty} \frac{1}{2} n^{-3/2}$ converges

(p-series, integral test)

OR

CONCLUSION:

$\sum_{n=1}^{\infty} \frac{x}{n(1+n x^2)}$ converges uniformly by M-test. $\forall x \in \mathbb{R}$.

$$M_n = \frac{1}{2} n^{-3/2}$$