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Example of Pointwise Convergence
It is clear that every uniformly convergent sequence is pointwise convergent, and the uniform limit function is the same as the point-wise limit function.

Q.) Construct an example of a point-wise convergent sequence which is not uniformly convergent.)

Ans:- We consider the sequence (f_n) of real valued functions defined on the real line \mathbb{R} by

$$f_n(x) = \frac{nx}{1+n^2x^2} \text{ for all } x \in \mathbb{R}.$$

For each fixed $x \in \mathbb{R}$

$$f_n(x) = \frac{x/n}{1/n^2 + x^2} \rightarrow 0 \text{ as } n \rightarrow \infty$$

Thus the sequence (f_n) is pointwise convergent with the function f defined by $f(x) = 0$ for all $x \in \mathbb{R}$, as the point-wise limit.

We show that the sequence (f_n) is not uniformly convergent in any interval $[a, b]$ on \mathbb{R} with, 0 as an interior point.

Suppose that (f_n) is uniformly convergent in any $[a, b]$ so that the pointwise limit f is also the uniform limit.

Let $\epsilon > 0$ be given. Then there exists a positive integer m such that $\forall x \in [a, b]$ and $\forall n \geq m$

$$\left| \frac{nx}{1+n^2x^2} - 0 \right| < \epsilon$$

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such that if we take $\epsilon = \frac{1}{4}$ and k an integer $> m$ we find on taking $n = k$ and $x = \frac{1}{k}$ that

$$\frac{nx}{1+n^2x^2} = \frac{k \cdot \frac{1}{k}}{1+k^2 \cdot \frac{1}{k^2}} = \frac{1}{1+1} = \frac{1}{2} < \frac{1}{4}$$

Thus we arrive at a contradiction. Therefore, the sequence is not uniformly convergent in the interval $[a, b]$, which contains the point $1/k$.

But since $1/k \rightarrow 0$, the interval $[a, b]$ contains 0.

Hence the sequence (f_n) is not uniformly convergent in any interval $[a, b]$ containing 0 even though it is pointwise convergent there.

Q.) Show that the sequence (f_n) , where

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

is uniformly convergent in any interval $[0, b]$, $b > 0$

Sol: For each fixed $x \in [0, b]$,

$$f_n(x) = \frac{1/n}{\frac{x}{n} + 1} \rightarrow 0 \text{ as } n \rightarrow \infty$$

Hence the sequence (f_n) converges pointwise to the function f defined by $f(x) = 0$ for all $x \in [0, b]$, For any $\epsilon > 0$

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$$|f_n(x) - f(x)| = \left| \frac{1}{x+n} - 0 \right| = \frac{1}{x+n} < \epsilon$$

If $n > (1/\epsilon) - x$. But $(1/\epsilon) - x$ decreases as x increases and its maximum value is $1/\epsilon$ at $x=0$. Let m be a positive integer $\geq 1/\epsilon$ so that for $\epsilon > 0$, there exists m such that

$$|f_n(x) - f(x)| < \epsilon, \forall n \geq m$$

Hence the sequence (f_n) is uniformly convergent in any interval $[0, b]$ with $b > 0$.