

Uniform Convergence of Sequence and series of functions

Point-wise Convergence and uniform Convergence

Point-wise Convergence:-
Definition let (f_n) , $n=1, 2, 3, \dots$ be a sequence of real-valued functions defined on a non empty set X i.e. $f_n: X \rightarrow \mathbb{R}$ for each $n \in \mathbb{N}$. To each point $c \in X$ there corresponds a sequence $(f_n(c))$ of real terms $f_1(c), f_2(c), f_3(c), \dots$

We suppose that the sequence $(f_n(c))$ of real terms converges for every $c \in X$.
Let $(f_n(c))$ converges to $f(c)$.

In this way let the sequences at all points c, d, e, \dots of X converges to $f(c), f(d), f(e), \dots$

Thus we define in a natural way, a real-valued function f , with domain X and range the set defined by (1), so that its value $f(d)$ for $d \in X$ is $\lim (f_n(d))$.

$$\text{Thus } f(x) = \lim_{n \rightarrow \infty} (f_n(x)), \forall x \in X \text{ --- (2)}$$

The function f , thus defined, is known as the limit or the point-wise limit of the sequence (f_n) on X , and the sequence (f_n) is said to be pointwise convergent to f on X .

Definition :- If the series $\sum f_n$ (of real valued function f_n defined on X) Converges for every point $x \in X$, and we define

$$f(x) = \sum_{n=1}^{\infty} f_n(x), \forall x \in X \quad \text{--- (3)}$$

the function f is called the sum on the point-wise sum of the series $\sum f_n$ on X .

Thus if a function f is the pointwise limit of pointwise convergent sequence (f_n) of functions defined on X , then to each $\epsilon > 0$ and to each $x \in X$, there corresponds a positive integer m such that

$$|f_n(x) - f(x)| < \epsilon, \forall n \geq m \quad \text{--- (4)}$$

If we fix ϵ , the choice of m may depend upon the choice of x .

Uniform Convergence :- A sequence (f_n) of real valued function with domain X is said to be uniformly convergent on X to a real-valued function f defined on X if for any $\epsilon > 0$ and for all $x \in X$ there corresponds a positive integer m (independent of x but dependent of ϵ) such that for all $x \in X$,

$$|f_n(x) - f(x)| < \epsilon, \forall n \geq m \quad \text{--- (5)}$$

Also in this situation we say that the function f is the uniform limit of the sequence (f_n) .