

6.2.6 Assume $f_n \rightarrow f$ on a set A . Theorem 6.2.6 is an example of a typical type of question which asks whether a trait possessed by each f_n is inherited by the limit function. Provide an example to show that *all* of the following propositions are false if the convergence is only assumed to be pointwise on A . Then go back and decide which are true under the stronger hypothesis of uniform convergence.

(a) If each f_n is uniformly continuous, then f is uniformly continuous.

Consider $f_n(x) = x^n$ on $[0, 1]$. We know each f_n is uniformly continuous because

$$|x^n - y^n| \leq |x - y| \underbrace{\left| \sum_{i=0}^{n-1} x^i y^{(n-1)-i} \right|}_{\leq n} \leq n|x - y|$$

However, the pointwise limit of f_n is $f(x) = 0$ for $x \in [0, 1)$ and $f(x) = 1$ for $x = 1$, and f is not uniform continuous because f is not continuous.

Now, assume $f_n \rightarrow f$ uniformly on A and f_n uniformly continuous for all $n \in \mathbb{N}$. Then for any $\epsilon > 0$, there exists $N_\epsilon \in \mathbb{N}$ such that for all $x \in A$, $|f_n(x) - f(x)| < \epsilon$ for $n > N_\epsilon$. Also, because f_n is uniformly continuous, we know for any $\epsilon > 0$, there exists $\delta_\epsilon > 0$ such that $|x - y| < \delta_\epsilon \Rightarrow |f_n(x) - f_n(y)| < \epsilon$. Therefore, for each $\epsilon > 0$, pick N_ϵ and δ_ϵ as above and we get for all $n > N_\epsilon$ and $|x - y| < \delta_\epsilon$ that

$$\begin{aligned} |f(x) - f(y)| &= |f(x) - f_n(x) + f_n(x) - f_n(y) + f_n(y) - f(y)| \\ &\leq |f(x) - f_n(x)| + |f_n(x) - f_n(y)| + |f_n(y) - f(y)| \\ &< 3\epsilon \end{aligned}$$

so $f(x)$ is uniformly continuous. □

(b) If each f_n is bounded, then f is bounded.

Consider $f_n(x)$ as in Exercise 6.2.1 in Abbott with $A = (0, 1)$. We have f_n is bounded because $nx < n$ for $x \in (0, 1)$ and $nx^2 > 0$. But its pointwise limit $f = \frac{1}{x}$ is unbounded on $(0, 1)$.

For the proof of the uniform convergent case, see Theorem 9.14 in Hunter's notes.

(c) If each f_n has finite number of discontinuities, then f has a finite number of discontinuities.

The sequence of functions $g_n(x)$ in part (b) of Exercise 6.2.2 in Abbott is a counterexample for both cases.

(d) If each f_n has fewer than M discontinuities (where $M \in \mathbb{N}$ is fixed), then f has fewer than M discontinuities.

Consider the sequence of functions on $[0, 1]$ with

$$f_n(x) = \begin{cases} 1 & \text{if } x = \frac{1}{M}, \frac{2}{M}, \dots, \frac{M-1}{M} \\ x^n & \text{otherwise} \end{cases}$$

where each f_n has $M - 1$ discontinuities. However, we have its limit function

$$f(x) = \begin{cases} 1 & \text{if } x = \frac{1}{M}, \frac{2}{M}, \dots, \frac{M-1}{M}, 1 \\ 0 & \text{otherwise} \end{cases}$$

has M discontinuities.

Now, assume $f_n \rightarrow f$ uniformly. Fsc assume each f_n has fewer than M discontinuities but f has M discontinuities (other cases can be reduced to this one). We will show that infinite many f_n must also have M discontinuities, contradicting our assumption.

Denote the M discontinuities of f by $x_1, x_2, \dots, x_M$. We then have for any $\delta > 0$ that there exist

$x'_i \in V_\delta(x_i) \setminus \{x_i\}$ and $\epsilon_i > 0$ such that $|f(x'_i) - f(x_i)| \geq \epsilon_i$, for $i = 1, 2, \dots, M$. For simplicity set $\epsilon := \min\{\epsilon_1, \dots, \epsilon_M\}$. Because $f_n \rightarrow f$ uniformly, for $\frac{\epsilon}{4} > 0$ there exists $N_{\frac{\epsilon}{4}} \in \mathbb{N}$ such that for all $n > N_{\frac{\epsilon}{4}}$ we have $|f_n(x_i) - f(x_i)| < \frac{\epsilon}{4}$ and $|f_n(x'_i) - f(x'_i)| < \frac{\epsilon}{4}$ where $i = 1, \dots, M$. Putting these together we obtain for all any $\delta > 0$, there exists $\frac{\epsilon}{4} > 0$, $N_{\frac{\epsilon}{4}} \in \mathbb{N}$ and x'_i in the deleted δ -nbhd of x_i such that $|f_n(x'_i) - f_n(x_i)| \geq \frac{\epsilon}{4}$ for $i = 1, \dots, M$. This completes the proof. $\square$

Note: for the uniform convergent case, simply arguing with the Continuous Limit Theorem (Thm 6.2.6) is not enough, because f_n 's might have discontinuities at different x 's.

(e) If each f_n has at most a countable number of discontinuities, then f has at most a countable number of discontinuities.

Consider the sequence of functions on $[0, 1]$ with

$$f_n(x) = \begin{cases} 1 & \text{if } x = \frac{i}{m} \text{ with } i = 1, \dots, m \text{ and } m = 1, \dots, n \\ 0 & \text{otherwise} \end{cases}$$

Then each f_n has at most $\frac{n^2+n}{2}$ discontinuities. However, as $n \rightarrow \infty$, we know for each irrational number $r \in \mathbb{R} \setminus \mathbb{Q}$, there exists a sequence of rational numbers $\{x_k\} \subseteq \mathbb{Q}$ with $f_n(x_k) = 1$ for all $k \in \mathbb{N}$ and $x_k \rightarrow r$ as $k \rightarrow \infty$. This means that as $n \rightarrow \infty$, f_n has discontinuities at every irrational number between $[0, 1]$, which is uncountable.

We can modify the above f_n so that it converges uniformly. Consider the sequence of functions on $[0, 1]$

$$f_n(x) = \begin{cases} \frac{1}{q} & \text{if } x = \frac{p}{q} \text{ with } p, q \in \mathbb{N}, \gcd(p, q) = 1, \text{ and } q \leq n \\ 0 & \text{otherwise} \end{cases}$$

Then f_n converge uniformly to

$$f(x) = \begin{cases} \frac{1}{q} & \text{if } x = \frac{p}{q} \text{ with } p, q \in \mathbb{N}, \gcd(p, q) = 1, \text{ and } q \in \mathbb{N} \\ 0 & \text{otherwise} \end{cases}$$

with a similar argument as in Exercise 6.2.2(b) from HW 9.

6.2.7 Let f be uniformly continuous on all of $\mathbb{R}$, and define a sequence of functions by $f_n(x) = f(x + \frac{1}{n})$. Show that $f_n \rightarrow f$ uniformly. Give an example to show that this proposition fails if it is only assumed to be continuous and not uniformly continuous on $\mathbb{R}$.

Fix $\epsilon > 0$. The uniform continuity of f implies that there exists $\delta > 0$ such that for $|x - y| < \delta \Rightarrow |f(x) - f(y)| < \epsilon$. We pick $N \in \mathbb{N}$ such that $\frac{1}{N} > \delta$. Then we have for all $n > N$ and all $x \in \mathbb{R}$ that

$$|x + \frac{1}{n} - x| = \frac{1}{n} < \frac{1}{N} < \delta \quad \Rightarrow \quad |f_n(x) - f(x)| = |f(x + \frac{1}{n}) - f(x)| < \epsilon$$

Hence, $f_n \rightarrow f$ uniformly.

To show this proposition fails if f is continuous but not uniformly continuous on $\mathbb{R}$, consider $f(x) = x^2$ on $[0, 1]$. Then we have $|f_n(x) - f(x)| = |(x + \frac{1}{n})^2 - x^2| = \frac{2x}{n} + \frac{1}{n^2}$. For each $n \in \mathbb{N}$, pick $x = n$ and $\epsilon = \frac{1}{2}$ then we get $|f_n(n) - f(n)| \geq 1 > \epsilon$, so the proposition fails. $\square$

6.2.10 This exercise and the next explore partial converses of the Continuous Limit Theorem (Theorem 6.2.6). Assume $f_n \rightarrow f$ pointwise on $[a, b]$ and the limit function f is continuous on $[a, b]$. If each f_n is increasing (but not necessarily continuous), show $f_n \rightarrow f$ uniformly.

First note that the set $[a, b]$ is compact on $\mathbb{R}$. This means that every open cover of $[a, b]$ has a finite subcover. In addition, because f is continuous on $[a, b]$, f is uniformly continuous on $[a, b]$. Fix $\epsilon > 0$ and we can pick $\delta > 0$ such that $0 < |x - y| < \delta \Rightarrow |f(x) - f(y)| < \frac{\epsilon}{2}$. Moreover, we can show that because $f_n \rightarrow f$ to f pointwise, each f_n is increasing, and f is continuous that f must also be increasing.

Consider the finite cover of $[a, b]$ with radius δ centered around $\{x_i\}_{i=1}^k \subseteq [a, b]$ for some $k \in \mathbb{N}$. We know for the above $\epsilon > 0$ there exists $N_1, \dots, N_k$ such that $|f_n(x) - f(x)| < \frac{\epsilon}{2}$ for all $x \in [a, b]$ and all $n > N_i$, $i = 1, \dots, k$, respectively. Choose $N := \max\{N_1, \dots, N_k\}$. We then have for all $n > N$ and for all $x \in [a, b]$ that $x \in [x_i, x_{i+1}]$ for some $i = 1, \dots, k-1$. Consider the two cases $f_n(x) > f(x)$ and $f_n(x) < f(x)$, we have for the first case that

$$f(x_i) < f(x) < f_n(x) < f_n(x_{i+1}) < f(x_{i+1}) + \frac{\epsilon}{2} < f(x_i) + \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

and for the second case that

$$f(x_i) - \frac{\epsilon}{2} < f_n(x_i) < f_n(x) < f(x) < f(x_{i+1}) < f(x_i) + \frac{\epsilon}{2}$$

This means that for all $n > N$ and $x \in [a, b]$,

$$|f_n(x_{i+1}) - f_n(x)| < f(x_i) - f(x_i) < \epsilon$$

so $f_n \rightarrow f$ uniformly. □