

Semester-IV

Course type - core-8

Course title - CBT sequence of function.

Topic - Sequence of function

References - S. K. Mapa book.

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— Shambhu Nath Acharya

$$f(x) = \begin{cases} 0, & x = 0 \\ \frac{1}{x}, & 0 < x \leq 1. \end{cases}$$

Hence the function $\{f_n\}_n$ is point wise convergent on $[0,1]$, but the convergent is not uniform on $[0,1]$ as the limit function f is not continuous on $[0,1]$. (Proved)

A Test for Uniform Convergence of Sequence of function :

Theorem : (M_n - Test) [V.H.10]

Statement : Let $\{f_n\}$ be a sequence of function defined on $[a,b]$ such that $\lim_{n \rightarrow \infty} f_n(x) = f(x)$

$$\forall x \in [a,b] \text{ and let } M_n = \text{Sup} \{f_n(x) - f(x) : x \in [a,b]\}$$

Then, $\{f_n\}$ converges uniformly on $[a,b]$ if and only if $M_n \rightarrow 0$ as $n \rightarrow \infty$.

• **Proof : Necessary Part**

Let $\{f_n\}$ be uniformly converges to f on $[a,b]$.

Then for a given $\epsilon > 0$, \exists a positive integer m such that

$$|f_n(x) - f(x)| < \epsilon, \quad \forall n \geq m \text{ and } \forall x \in [a,b].$$

$$\Rightarrow \text{Sup} \{|f_n(x) - f(x)| : x \in [a,b]\} < \epsilon, \quad \forall n \geq m.$$

$$\Rightarrow M_n < \epsilon, \quad \forall n \geq m$$

$$\Rightarrow |M_n - 0| < \epsilon, \quad \forall n \geq m$$

$$\Rightarrow M_n \rightarrow 0 \text{ as } n \rightarrow \infty$$

Sufficient Part : Let $M_n \rightarrow 0$ as $n \rightarrow \infty$.

Then for a given $\epsilon > 0$, \exists a positive integer m such that

$$|M_n - 0| < \epsilon, \quad \forall n \geq m$$

$$\Rightarrow M_n < \epsilon, \quad \forall n \geq m$$

$$\Rightarrow \text{Sup} \{|f_n(x) - f(x)| : x \in [a,b]\} < \epsilon, \quad \forall n \geq m.$$

$$\Rightarrow |f_n(x) - f(x)| < \epsilon, \quad \forall n \geq m \text{ and } \forall x \in [a,b]$$

$$\Rightarrow \{f_n\} \text{ is uniformly convergent to } f \text{ on } [a,b].$$

Ex : Let $f_n(x) = x^n$, $x \in [0,1]$.

Show that the sequence of function $\{f_n\}$ is not uniformly convergent on $[0,1]$, but is uniformly convergent on $[0,a]$ where $0 < a < 1$.

Solution : First Part

Since for $0 \leq x < 1$, $\lim_{n \rightarrow \infty} f_n(x) = 0$.

For $x = 1$, the sequence is $\{1, 1, \dots\}$, this converges to 1.

\therefore The sequence $\{f_n\}$ converges to the function f .

where, $f(x) = 0$, $0 \leq x < 1$

$$= 1, \quad x = 1$$

$$\text{Let } M_n = \sup_{x \in [0,1]} |f_n(x) - f(x)|$$

$$= 1$$

$$\therefore \lim_{n \rightarrow \infty} M_n = 1 \neq 0.$$

By M_n - Test the sequence $\{f_n\}$ is not uniformly convergent on $[0, 1]$.

Second part:

In this case, $f_n(x) = x^n$, $x \in [0, a]$, $0 < a < 1$.

$$\therefore \lim_{n \rightarrow \infty} f_n(x) = 0, \quad \forall x \in [0, a].$$

Thus the limit of function is

$$f(x) = 0, \quad \forall x \in [0, a]$$

$$\text{Let } M'_n = \sup_{x \in [0, a]} |f_n(x) - f(x)|$$

$$= \sup_{x \in [0, a]} x^n = a^n, \quad \forall n \in \mathbb{N}.$$

$$\therefore \lim_{n \rightarrow \infty} M'_n = \lim_{n \rightarrow \infty} a^n = 0, \quad \text{as } 0 < a < 1.$$

This shows that the sequence of function $\{f_n\}$ uniformly convergent on $[0, a]$, $0 < a < 1$.

Ex: Show that the sequence $\{f_n\}$ of functions where $f_n(x) = \frac{n}{n+x}$, is uniformly convergent in $[0, k]$, whatever k may be, but not uniformly convergent in $[0, \infty)$. [C.H.'04]

Solution: Since the sequence of function $\{f_n\}$ is point-wise convergent $\forall x \geq 0$ and the point-wise limit f is given by $f(x) = 1, \forall x \geq 0$

Let $\epsilon > 0$ be given., we have

$$|f_n(x) - f(x)| = \frac{x}{n+x} < \epsilon, \quad \text{if } n > x \left(\frac{1}{\epsilon} - 1 \right)$$

Let $m(\epsilon, x)$ denote the positive integer just greater than $x \left(\frac{1}{\epsilon} - 1 \right)$.

Obviously, $m(\epsilon, x)$ increases as x increases. and $\rightarrow \infty$ as $x \rightarrow \infty$. So that it is not possible to choose any number m such that

$\forall n \geq m$ and $\forall x \geq 0$.

So, the convergence is not uniform in $[0, \infty)$.

Now, we consider the interval $[0, k]$.

Let m be a integer greater than $k(\frac{1}{\epsilon} - 1)$.

We then see that $\forall n \geq m$ and $\forall x \in [0, k]$, $|f_n(x) - f(x)| < \epsilon$.

Hence, the convergence is uniform in $[0, k]$.

Ex: Show that if $f_n(x) = nxe^{-nx^2}$ the sequence $\{f_n\}$ is point-wise, but not uniformly convergent in $[0, a]$, $a > 0$ i.e. in $[0, \infty)$.

Solution : Here $f_n(x) = nxe^{-nx^2}$

$$\text{Now, } e^{nx^2} = 1 + nx^2 + \frac{n^2x^4}{2} + \dots > \frac{n^2x^4}{2}$$

$$\therefore 0 < nxe^{-nx^2} < \frac{2x^2}{nx^3}, x > 0.$$

By Sandwich theorem, we have

$$\lim nxe^{-nx^2} = 0.$$

$$\therefore f(x) = 0, \forall x \in [0, \infty).$$

This shows that the sequence $\{f_n\}$ is point-wise convergent in $[0, \infty)$ to the function f , where $f(x) = 0, \forall x \in [0, \infty)$.

If possible let the sequence be uniformly convergent in $[0, \infty)$. So that for given $\epsilon > 0, \exists$ a positive integer m such that

$$\text{let, } \forall n \geq m \text{ and } \forall x \geq 0, |f_n(x) - f(x)| = nxe^{-nx^2} < \epsilon \dots \dots \dots (1)$$

Let m_0 be an integer greater than m and $e^2 \epsilon^2$ and let $x = \frac{1}{m_0}$.

Then, the inequality (1) holds for $x = \frac{1}{\sqrt{m_0}}$ and $n = m_0$.

$$\text{These give, } \frac{\sqrt{m_0}}{e} < \epsilon \Leftrightarrow m_0 < e^2 \epsilon^2.$$

So that we arrive at a contradiction.

Thus, the convergence is not uniform in $[0, \infty)$.

Note1: Choice of $x = \frac{1}{m_0}$ is admissible because the interval contains the origin.

Since $nxe^{-nx^2} < \frac{2}{nx^3}$
 now, $\frac{2}{nx^3} < \epsilon$
 $\Rightarrow n > \frac{2}{x^3 \epsilon}$
 at $k = \left[\frac{2}{x^3 \epsilon} \right] + 1$
 $\therefore |f_n(x) - f(x)| < \epsilon, \forall n \geq k \text{ \& } x \in [0, \infty)$
 But as $x \rightarrow 0$ then $k \rightarrow \infty$
 Thus f_n is not uniform convergent.

Note2: The interval of uniform convergence is always to be closed interval i.e. it must include the end points but the interval for point-wise or absolutely convergence can be of any type.

Ex: For each $n \in \mathbb{N}$, let $f_n(x) = nxe^{-nx^2}$, $x \in [0,1]$. Show that the sequence $\{f_n\}$ is not uniformly convergent on $[0,1]$.

Solution: Since, $0 \leq x \leq 1$, so we must have

$$e^{nx^2} \geq \frac{n^2 x^4}{2} \geq 0$$

$$\text{Or, } 0 \leq nxe^{-nx^2} \leq \frac{2}{nx^3}$$

\therefore By Sandwich Theorem, we have

$$\lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} nxe^{-nx^2} = 0$$

Thus, the sequence $\{f_n\}$ converges point-wise on $[0,1]$ to the function f , where

$$f(x) = 0, \quad \forall x \in [0,1]$$

$$\text{Let } M_n = \sup_{x \in [0,1]} |f_n(x) - f(x)| = \sup_{x \in [0,1]} nxe^{-nx^2}, \quad 0 \leq x \leq 1 \quad \dots \dots \dots (1)$$

$$\text{Let } u(x) = nxe^{-nx^2}$$

$$\therefore u'(x) = ne^{-nx^2} - 2nx \cdot nxe^{-nx^2} = \frac{n - 2n^2 x^2}{e^{nx^2}}$$

$$\text{Since, } u'(x) = 0 \text{ at } x = \frac{1}{\sqrt{2n}}$$

$$u'(x) > 0 \text{ for } 0 < x < \frac{1}{\sqrt{2n}}$$

$$\text{and } u'(x) < 0 \text{ for } x > \frac{1}{\sqrt{2n}}$$

$\therefore u(x)$ is an increasing function on $0 < x < \frac{1}{\sqrt{2n}}$ and decreasing for $x > \frac{1}{\sqrt{2n}}$.

\therefore Maximum value of $u(x)$ is at $x = \frac{1}{\sqrt{2n}}$.

$$\text{So, } \sup_{x \in [0,1]} u(x) = u\left(\frac{1}{\sqrt{2n}}\right) = n \frac{1}{\sqrt{2n}} \cdot \frac{1}{e^{\frac{n}{2n}}} = \frac{1}{\sqrt{2}} \sqrt{\frac{n}{e}}$$

$$\text{From (1), we have } M_n = \sqrt{\frac{n}{2e}}$$

$$\therefore \lim_{n \rightarrow \infty} M_n = \lim_{n \rightarrow \infty} \sqrt{\frac{n}{2e}} = \infty \neq 0.$$

Hence, by M_n Test the sequence $\{f_n\}$ is not uniformly convergent on $[0, 1]$.

Ex: A sequence of function $\{f_n\}$ is defined by $f_n(x) = \frac{nx}{1+n^2x^2}, 0 \leq x \leq 1$.

Show that the sequence $\{f_n\}$ is not uniformly convergent on $[0, 1]$.

Solution : Since, $f_n(x) = \frac{nx}{1+n^2x^2}, 0 \leq x \leq 1$.

For $x = 0$, the sequence is $\{0, 0, \dots\}$ which converges to 0.

For $0 < x \leq 1$, $\lim_{n \rightarrow \infty} f_n(x) = 0$.

Thus the limit function is $f(x) = 0, 0 \leq x \leq 1$

Let $M_n = \sup_{x \in [0, 1]} |f_n(x) - f(x)|$.

$$= \sup_{x \in [0, 1]} \frac{nx}{1+n^2x^2} \dots \dots \dots (1)$$

Now, for $x > 0$, we have

$$\frac{1}{\frac{1}{nx} + nx} \geq \sqrt{\frac{1}{nx} \cdot nx}, \text{ the equality holds for } x = \frac{1}{n}.$$

$$\text{Or, } \frac{1+n^2x^2}{nx} \geq 2 \quad \text{Or, } \frac{nx}{1+n^2x^2} \leq \frac{1}{2}$$

$$\text{So, } \frac{nx}{1+n^2x^2} = \frac{1}{2}, \text{ for } x = \frac{1}{n}. \quad \therefore \sup_{x \in [0, 1]} \frac{nx}{1+n^2x^2} = \frac{1}{2}.$$

So, from (1), we have

$$M_n = \frac{1}{2} \quad \therefore \lim_{n \rightarrow \infty} M_n = \lim_{n \rightarrow \infty} \frac{1}{2} = \frac{1}{2} \neq 0.$$

Hence by M_n -test the given sequence is not uniformly convergent on $[0, 1]$.

Ex: For each $n \in \mathbb{N}$, let $f_n(x) = 1 - \frac{x^n}{n}, x \in [0, 1]$.

Show that the sequence $\{f_n\}$ is uniformly convergence on $[0, 1]$.

Solution : Since, for $0 \leq x \leq 1$, $\lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} \left(1 - \frac{x^n}{n}\right) = 1$.

So, the sequence of function $\{f_n\}$ converges point-wise on $[0, 1]$ to a function f

, where $f(x) = 1, 0 \leq x \leq 1$

Another Process

$$\text{Let } |f_n(n) - f(n)| < \epsilon$$

$$\Rightarrow \frac{nx}{1+n^2x^2} < \epsilon$$

$$\text{now, } \frac{nx}{1+n^2x^2} < \frac{1}{nx}$$

$$\text{so, } \frac{1}{nx} < \epsilon \Rightarrow n > \frac{1}{x\epsilon}$$

$$\text{let, } k = \left[\frac{1}{x\epsilon}\right] + 1$$

Then, $|f_n(n) - f(n)| < \epsilon$, true

But as $x \rightarrow 0$, $k \rightarrow \infty$

Thus f_n is not uniformly convergent on $[0, 1]$.

$$\text{Let } M_n = \sup_{x \in [0,1]} |f_n(x) - f(x)| = \sup_{x \in [0,1]} \frac{|x^n|}{n} = \sup_{x \in [0,1]} \frac{|x|^n}{n} = \frac{1}{n}$$

$$\therefore \lim_{n \rightarrow \infty} M_n = \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

Hence by M_n Test the sequence $\{f_n\}$ is uniformly convergent on $[0,1]$.

Ex: Let $f_n(x) = x^2 e^{-nx}$, $x \in [0, \infty)$.

Show that the sequence $\{f_n\}$ is uniformly convergent on $[0, \infty)$.

$$\text{Solution: Now, } e^{nx} = 1 + nx + \frac{n^2 x^2}{2!} + \frac{n^3 x^3}{3!} + \dots \geq \frac{n^2 x^2}{2} \geq 0$$

$$\text{So, for } x \geq 0, \quad 0 \leq x^2 e^{-nx} \leq \frac{2}{n^2}$$

\therefore By Sandwich theorem, we have

$$\lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} x^2 e^{-nx} = 0, \quad \forall x \geq 0$$

\therefore The limit function is $f(x) = 0$, $0 \leq x < \infty$.

$$\text{Let } M_n = \sup_{x \in [0, \infty)} |f_n(x) - f(x)| = \sup_{x \in [0, \infty)} x^2 e^{-nx} \quad (1)$$

$$\text{Let } u(x) = x^2 e^{-nx}, \quad x \geq 0$$

$$\therefore u'(x) = 2xe^{-nx} - nx^2 e^{-nx} = \frac{x(2-nx)}{e^{nx}}$$

$$\text{So, } u'(x) = 0 \text{ at } x = \frac{2}{n}$$

$$u'(x) > 0 \text{ for } 0 < x < \frac{2}{n}$$

$$u'(x) < 0 \text{ for } x > \frac{2}{n}$$

$\therefore u(x)$ is an increasing function on $0 < x < \frac{2}{n}$ and $u(x)$ at maximum at $x = \frac{2}{n}$.

Also, $u(x)$ is a decreasing function for $x > \frac{2}{n}$.

$$\text{And } \lim_{n \rightarrow \infty} u(x) = 0, \quad \therefore \sup_{x \in [0,1]} u(x) = u\left(\frac{2}{n}\right) = \frac{4}{n^2 e^2}$$

From (1), we have

$$M_n = \frac{4}{n^2 e^2}, \quad \therefore \lim_{n \rightarrow \infty} M_n = \lim_{n \rightarrow \infty} \frac{4}{n^2 e^2} = 0$$

2nd process?

Let us choose $\epsilon > 0$.

$$\text{Then } |f_n(x) - f(x)| < \epsilon$$

$$\Rightarrow x^2 e^{-nx} < \epsilon$$

$$\text{Now, } x^2 e^{-nx} < \frac{2}{n^2}$$

$$\therefore \frac{2}{n^2} < \epsilon \Rightarrow n > \sqrt{\frac{2}{\epsilon}}$$

$$\text{at } k = \left[\sqrt{\frac{2}{\epsilon}} \right] + 1$$

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

This proves that f_n is uniformly convergent on $[0, \infty)$.

Hence, by M_n -Test the given sequence is uniformly convergent on $[0, \infty)$.

Ex: Let $Q = \{x_1, x_2, \dots, x_n, \dots\}$ be a countable set of rational numbers in the close interval $[0, 1]$ and let $f_n : [0, 1] \rightarrow \mathbb{R}$ be defined by

$$f_n(x) = \begin{cases} 1, & \text{for } x = x_1, x_2, \dots, x_n \\ 0, & \text{elsewhere} \end{cases}$$

Let $\{f_n\}$ converges point-wise to f .

State with reasons

(i) whether each f_n is R-integrable on the interval $[0, 1]$.

(ii) whether f is R-integrable on the interval $[0, 1]$.

(iii) whether $\{f_n\}$ is uniformly convergent on the interval $[0, 1]$. [C.H.'98, 04]

Solution : (i) Since $f_n : [0, 1] \rightarrow \mathbb{R}$ be defined as

$$f_n(x) = \begin{cases} 1, & \text{for } x = x_1, x_2, \dots, x_n \\ 0, & \text{elsewhere} \end{cases}$$

we see that each f_n is continuous on $[0, 1]$ except at $x = x_1, x_2, \dots, x_n$.

Since the set of discontinuous points $\{x_1, x_2, \dots, x_n\}$ are finite. So has finite number of discontinuity on $[0, 1]$.

Thus, each f_n is continuous on $[0, 1]$ except at finite number of points and hence each is R-integrable on $[0, 1]$.

(ii) Since $Q = \{x_1, x_2, \dots, x_n, \dots\}$

$$\begin{aligned} \text{Now, } \lim_{n \rightarrow \infty} f_n(x) &= 1, \text{ if } x \in [0, 1] \cap Q \\ &= 0, \text{ } x \in [0, 1] - Q \end{aligned}$$

\therefore The sequence $\{f_n\}$ converges to f on $[0, 1]$, where

$$\begin{aligned} f(x) &= 1, \text{ if } x \in [0, 1] \cap Q \\ &= 0, \text{ } x \in [0, 1] - Q \end{aligned}$$

Since, f is discontinuous at every point in $[0, 1]$.

\therefore The number of discontinuous points are infinite on $[0, 1]$.

So, f is not R-integrable on $[0, 1]$.

(iii) Since each f_n is R-integrable on $[0, 1]$ but the limit function f is not R-integrable on $[0, 1]$.

\therefore The sequence $\{f_n\}$ is not uniformly convergent to f on $[0, 1]$.

Ex: Show that the sequence $\{f_n\}$ where $f_n(x) = nx(1-x)^n$ is not uniformly convergent on $[0,1]$.

Solution : For $x=0$, $f_n(x)=0, \forall n \in \mathbb{N}$

For $x=1$, $f_n(x) = 0, \forall n \in \mathbb{N}$

For $0 < x < 1$, we have

$$\begin{aligned} \lim_{n \rightarrow \infty} f_n(x) &= \lim_{n \rightarrow \infty} nx(1-x)^n = \lim_{n \rightarrow \infty} \frac{nx}{(1-x)^{-n}} \quad (\infty/\infty \text{ form}) \\ &= \lim_{n \rightarrow \infty} \frac{x}{-(1-x)^{-n} \log(1-x)} = \lim_{n \rightarrow \infty} \frac{-x(1-x)^{+n}}{\log(1-x)} \quad (\text{by L'Hospital Rule}) \\ &= 0, \text{ as } 0 < x < 1. \text{ i.e., } 0 < 1-x < 1 \end{aligned}$$

Thus the sequence $\{f_n\}$ converges point-wise to the function f on $[0,1]$

, where $f(x) = 0, \forall x \in [0,1]$.

$$\text{Let } M_n = \left\{ |f_n(x) - f(x)| : x \in [0,1] \right\} = \text{Sup}_{x \in [0,1]} nx(1-x)^n \dots \dots \dots (1)$$

Let $u(x) = nx(1-x)^n, 0 \leq x \leq 1$.

$$\therefore u'(x) = n(1-x)^n - n^2x(1-x)^{n-1} = n(1-x)^{n-1} \{1 - (n+1)x\}.$$

Since, $u'(x) = 0$ at $x = \frac{1}{n+1}$.

$u'(x) > 0$ for $0 < x < \frac{1}{n+1}$.

and $u'(x) < 0$ for $x > \frac{1}{n+1}$.

$\therefore u(x)$ is an increasing function on $0 < x < \frac{1}{n+1}$ and maximum value of $u(x)$ occur at

$$x = \frac{1}{n+1}.$$

Also, $u(x)$ is decreasing function for $x > \frac{1}{n+1}$ and $\lim_{n \rightarrow \infty} u(x) = 0$ as $0 \leq x \leq 1$.

$$\therefore \sup_{x \in [0,1]} u(x) = u\left(\frac{1}{n+1}\right) = \frac{n}{n+1} \left(1 - \frac{1}{n+1}\right)^n = \left(\frac{n}{n+1}\right)^{n+1} = \left(1 - \frac{1}{n+1}\right)^{n+1}.$$

\therefore From (1), we have

$$M_n = \left(1 - \frac{1}{n+1}\right)^{n+1} \therefore \lim_{n \rightarrow \infty} M_n = \lim_{n \rightarrow \infty} \left(1 - \frac{1}{n+1}\right)^{n+1} = e^{-1} \neq 0.$$

Hence by M_n test the given sequence is not uniform by convergent on $[0,1]$.

✓ **Ex:** Let $f_n(x) = ax + \frac{bx^n}{n}$, $a, b \in R, b \neq 0$, $x \in [0,1]$. Show that $\{f_n\}_n$ is uniformly convergent on $[0,1]$ although $\{f'_n\}_n$ is not uniformly convergent on $[0,1]$.

Solution: Since $\lim_{n \rightarrow \infty} f_n(x) = ax$, $x \in [0,1]$.

Thus, $\{f_n\}_n$ converges pointwise to f on $[0,1]$, where $f(x) = ax$, $x \in [0,1]$.

$$\text{Let } M_n = \sup \left\{ \left| f_n(x) - f(x) \right| : x \in [0,1] \right\} = |b| \sup \left\{ \frac{x^n}{n} : x \in [0,1] \right\} = \frac{|b|}{n} \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Hence $\{f_n\}_n$ is uniformly convergent to f on $[0,1]$.

$$\text{Now, } f'_n(x) = a + bx^{n-1}, \quad x \in [0,1], n \in N. \quad \Rightarrow \lim_{n \rightarrow \infty} f'_n(x) = \begin{cases} a, & x \in [0,1) \\ a+b, & x = 1. \end{cases}$$

Since limit function of $\{f'_n\}_n$ is not continuous on $[0,1]$, although for each $n \in N$, f'_n is continuous on $[0,1]$.

This shows that $\{f'_n\}_n$ is not uniformly convergent on $[0,1]$.

✓ **Ex:** Show that the function $\{f_n\}_n$ defined by

$$f_n(x) = \begin{cases} n^2 x^n, & x \in [0,1) \\ 1, & x = 1. \end{cases} \quad \text{is not uniformly convergent on } [0,1].$$

Solution: Since $f_n(0) = 0$, $f_n(1) = 1$, $\forall n \in N$.

$$\Rightarrow \lim_{n \rightarrow \infty} f_n(0) = 0, \quad \lim_{n \rightarrow \infty} f_n(1) = 1.$$

For, $0 < x < 1$, let $x = \frac{1}{1+a}$ ($a > 0$).

Mind it ✓ Then, $f_n(x) = \frac{n^2}{(1+a)^n} < \frac{n^2}{\frac{n(n-1)(n-2)}{3!} a^3} = \frac{6n}{(n-1)(n-2)a^3}$.

$$\Rightarrow 0 < f_n(x) < \frac{6}{\left(1 - \frac{1}{n}\right)(n-2)a^3}, \quad 0 < x < 1 \text{ and } n > 2.$$

By Sandwich theorem, we have

$$\lim_{n \rightarrow \infty} f_n(x) = 0, \quad 0 < x < 1.$$

Thus the sequence $\{f_n\}_n$ converges point wise to f on $[0,1]$

$$\text{where } f(x) = \begin{cases} 0, & 0 \leq x < 1 \\ 1, & x = 1. \end{cases}$$

Since the limit function f is not continuous on $[0,1]$, so $\{f_n\}$ is not uniformly convergent on $[0,1]$. **(Proved)**

Ex: Show that the sequence $\{f_n\}$, where $f_n(x) = \frac{\sin nx}{\sqrt{n}}$ is uniformly convergent in $[0, \pi]$.

Solution : Here $f(x) = \lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} \frac{\sin nx}{\sqrt{n}} = 0..$

$$\text{Let } M_n = \sup_{x \in [0, \pi]} |f_n(x) - f(x)| = \sup_{x \in [0, \pi]} \left| \frac{\sin nx}{\sqrt{n}} \right| \dots \dots \dots (1)$$

$$\text{Let } y = \frac{\sin nx}{\sqrt{n}}. \quad \therefore \frac{dy}{dx} = \sqrt{n} \cos nx.$$

For maximum and minimum value of y , $\frac{dy}{dx} = 0$

$$\text{Or, } \cos nx = 0 = \cos \frac{\pi}{2}. \quad \text{Or, } nx = \frac{\pi}{2}. \quad \text{Or, } x = \frac{\pi}{2n} \in [0, \pi].$$

$$\text{Again, } \frac{d^2y}{dx^2} = -n^2 \sin nx. \quad \therefore \left. \frac{d^2y}{dx^2} \right|_{x=\frac{\pi}{2n}} = -n^2 \sin\left(\frac{\pi}{2}\right) = -n^2 < 0.$$

So, y is maximum when $x = \frac{\pi}{2n}$ and maximum value of $y = \frac{\sin \frac{\pi}{2}}{\sqrt{n}} = \frac{1}{\sqrt{n}}$.

$$\therefore \sup_{x \in [0, \pi]} y = \frac{1}{\sqrt{n}}.$$

From (1), we have

$$M_n = \frac{1}{\sqrt{n}}. \quad \therefore \lim_{n \rightarrow \infty} M_n = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n}} = 0.$$

Hence by M_n test the given sequence is uniformly convergent on $[0, \pi]$.

Theorem : Let $[a, b]$ be a closed bounded interval and for each $n \in \mathbb{N}$, $f_n: [a, b] \rightarrow \mathbb{R}$ be bounded on $[a, b]$. If the sequence $\{f_n\}$ be uniformly convergent on $[a, b]$, then the limit function f is bounded on $[a, b]$. **[V.H'12]**

Proof: Let $\epsilon = 0.001$

Since $\{f_n\}$ is uniformly convergent on $[a, b]$ to f (limit function).

Then \exists is a natural number k such that

$$\forall x \in [a, b], |f_n(x) - f(x)| < 0.001, \forall n \geq k$$

$$\therefore \forall x \in [a, b], |f_k(x) - f(x)| < 0.001 \text{ ----- (1)}$$

Also, f_k is bounded on $[a, b]$, then \exists a positive real number B such that

$$|f_k(x)| \leq B, \forall x \in [a, b] \text{ ----- (2)}$$

Now, $\forall x \in [a, b]$

$$|f(x)| = |f(x) - f_k(x) + f_k(x)|$$

$$\leq |f_k(x) - f(x)| + |f_k(x)| < 0.001 + B, \text{ by (1) and (2)}$$

This proves that f is bounded on $[a, b]$.

Note: If such f_n is bounded on $[a, b]$, the uniform convergence of $\{f_n\}$ on $[a, b]$ is a sufficient but not a necessary condition for boundedness of the limit function f on $[a, b]$.

For example, let $f_n(x) = \frac{nx}{1+n^2x^2}, x \in [0, 1]$.

Then the limit function f is defined by $f(x) = 0, 0 \leq x \leq 1$.

$$\text{Since, } \sup_{x \in [0, 1]} |f_n(x) - f(x)| = \frac{1}{2}$$

$$\therefore M_n = \frac{1}{2}. \quad \text{Or, } \lim_{n \rightarrow \infty} M_n = \frac{1}{2} \neq 0.$$

Since $\sup_{x \in [0, 1]} |f_n(x)| = \frac{1}{2}$, each f_n is bounded on $[0, 1]$. Also the limit function f is bounded on $[0, 1]$. But the convergence is not uniform on $[0, 1]$.

Theorem: If the sequences $\{f_n\}$ and $\{g_n\}$ converges uniformly to f and g respectively on $X \subseteq R$ and for each $n \in N$, both f_n and g_n are bounded on X , then show that the sequence $\{f_n g_n\}$ converges uniformly to fg on X .

Proof: Since for each $n \in N$, f_n, g_n are bounded on X and $\{f_n\}, \{g_n\}$ converges uniformly there, so f_n, g_n are uniformly bounded on X and f, g are also bounded.

Then there exists positive numbers K_1 & K_2 such that