

MODES OF CONVERGENCE

Let (X, d_X) and (Y, d_Y) be metric spaces.

Let $\{f_n\}_{n \in \mathbb{N}}$ be a sequence of functions $f_n: X \rightarrow Y$ and $f: X \rightarrow Y$ another function. We say that

- $\{f_n\}_n$ converges to f pointwise if $\forall \varepsilon > 0$ and $x \in X$ $\exists N \in \mathbb{N}$ such that $d_Y(f_n(x), f(x)) < \varepsilon \quad \forall n \geq N$.
We write $f_n \xrightarrow{n \rightarrow \infty} f$ pointwise.
- $\{f_n\}_n$ converges to f uniformly if $\forall \varepsilon > 0 \quad \exists N \in \mathbb{N}$ such that $d_Y(f_n(x), f(x)) < \varepsilon \quad \forall n \geq N$ and all $x \in X$.
We write $f_n \xrightarrow{n \rightarrow \infty} f$ uniformly.

Uniform convergence \Rightarrow pointwise convergence

Let $\{f_n\}_n$ be a sequence of functions $f_n: X \rightarrow Y$, and let $f: X \rightarrow Y$. Then TFAE:

$$(i) f_n \xrightarrow{n \rightarrow \infty} f \text{ pointwise}$$

$$(ii) f_n(x) \xrightarrow{n \rightarrow \infty} f(x) \text{ for every } x \in X.$$

For $f, g : X \rightarrow Y$, define the supremum metric

$$\rho(f, g) = \sup_{x \in X} d_Y(f(x), g(x))$$

(Also denoted $d_\infty(f, g)$, $\|f-g\|_\infty$ or $\|f-g\|_{L^\infty}$.)

Let $\{f_n\}_n$ be a sequence of functions $f_n: X \rightarrow Y$, and let $f: X \rightarrow Y$. Then TFAE:

$$(i) f_n \xrightarrow{n \rightarrow \infty} f \text{ uniformly}$$

$$(ii) p(f_n, f) \xrightarrow{n \rightarrow \infty} 0$$

Proof: (i) $\Leftrightarrow \forall \varepsilon > 0 \exists N \in \mathbb{N}: d_Y(f_n(x), f(x)) \leq \varepsilon \quad \forall n \geq N, \forall x \in X$

$$\Leftrightarrow \forall \varepsilon > 0 \exists N \in \mathbb{N}: \sup_{x \in X} d_Y(f_n(x), f(x)) \leq \varepsilon \quad \forall n \geq N$$

$$\Leftrightarrow \forall \varepsilon > 0 \exists N \in \mathbb{N}: p(f_n, f) \leq \varepsilon \quad \forall n \geq N$$

$$\Leftrightarrow p(f_n, f) \xrightarrow{n \rightarrow \infty} 0.$$


Example: Let $f_n, f: \mathbb{R} \rightarrow \mathbb{R}$, $f(x) = x^2$, $f_n(x) = \min(n, x^2)$.

Show that $f_n \xrightarrow[n \rightarrow \infty]{} f$ pointwise, but not uniformly

For any $x \in \mathbb{R}$, we have

$f_n(x) = f(x)$ for every $n \geq x^2$,

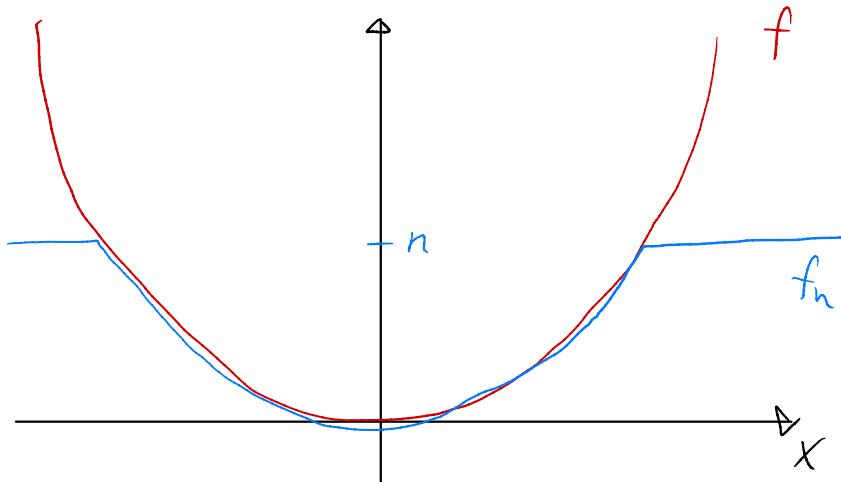
so $f_n(x) \xrightarrow[n \rightarrow \infty]{} f(x)$.

Next,

$$p(f_n, f) = \sup_{x \in \mathbb{R}} |f_n(x) - f(x)|$$

$$= \sup_{x \in \mathbb{R}} |\min(n, x^2) - x^2| = \infty$$

$\xrightarrow[n \rightarrow \infty]{} 0$, so $f_n \xrightarrow[n \rightarrow \infty]{} f$ uniformly.



Let $\{f_n\}_n$ be a sequence of continuous functions $f_n: X \rightarrow Y$,
 and assume $f_n \xrightarrow{n \rightarrow \infty} f$ uniformly for some $f: X \rightarrow Y$
 Then f is continuous.

Proof: Let $x \in X$ and $\epsilon > 0$.

Let $N \in \mathbb{N}$ be such that

$$d_Y(f_n, f) < \epsilon \quad \forall n \geq N.$$

Let $\delta > 0$ be such that

$d_X(x, y) < \delta \Rightarrow d_Y(f_N(x), f_N(y)) < \epsilon$. Then

$$d_Y(f(x), f(y)) \leq d_Y(f(x), f_N(x)) + d_Y(f_N(x), f_N(y)) + d_Y(f_N(y), f(y)) < 3\epsilon.$$



Let $\{f_n\}_n$ be a sequence of uniformly continuous functions $f_n: X \rightarrow Y$, and assume $f_n \xrightarrow{n \rightarrow \infty} f$ uniformly for some $f: X \rightarrow Y$. Then f is uniformly continuous.

To summarize:

- $f_n \xrightarrow{n \rightarrow \infty} f$ pointwise $\Leftrightarrow f_n(x) \xrightarrow{n \rightarrow \infty} f(x) \quad \forall x \in X$
- $f_n \xrightarrow{n \rightarrow \infty}$ uniformly $\Leftrightarrow p(f_n, f) \xrightarrow{n \rightarrow \infty} 0$
- the uniform limit of continuous functions is continuous
- the uniform limit of uniformly continuous functions
is uniformly continuous.

QUESTIONS ?

COMMENTS ?