**Exercises:** 

(1) Provide all the details of the proof of Theorem 6.4.2:

**Theorem 6.4.2.** Let  $f_n$  be continuous functions defined on a set  $A \subseteq \mathbf{R}$ , and assume  $\sum_{n=1}^{\infty} f_n$  converges uniformly on A to a function f. Then, f is continuous on A.

**6.3.2** Consider the sequence of functions defined by

$$g_n(x) = \frac{x^n}{n}.$$

- (a) Show that  $(g_n)$  converges uniformly on [0, 1] and find  $g = \lim g_n$ . Show that g is differentiable and compute q'(x) for all  $x \in [0, 1]$ .
- (b) Now, show that  $(g'_n)$  converges on [0, 1]. Is the convergence uniform? Set h = $\lim g'_n$  and compare h to g'. Are they the same?
- **6.4.1** Theorem 6.4.4 in the book states:

**Theorem 6.4.4** (Cauchy Criterion for Uniform Convergence of Series). A series  $\sum_{n=1}^{\infty} f_n$  converges uniformly on  $A \subseteq \mathbf{R}$  if and only if for every  $\varepsilon > 0$  there exists an  $N \in \mathbf{N}$  such that for all  $n > m \ge N$ ,

$$|f_{m+1}(x) + f_{m+2}(x) + \dots + f_n(x)| < \varepsilon$$

for all  $x \in A$ .

Use Theorem 6.4.4 to prove that if  $\sum_{n=1}^{\infty} g_n$  converges uniformly, then  $(g_n)$  converges uniformly to zero.

- **6.4.6** (sort of) Let  $f_n(x) = x^n/n$ .

  - (a) Prove that  $f(x) = \sum_{n=1}^{\infty} f_n(x)$  converges pointwise on (-1, 1). (b) [Hard.] Prove that for each  $c \in (0, 1)$ ,  $f(x) = \sum_{n=1}^{\infty} f_n(x)$  converges uniformly on [-c, c]. Conclude that f is continuous on [-c, c].
  - (c) Prove that  $\sum_{n=1}^{\infty} f_n(x)$  does not converge when x = 1.
  - (d) Does  $\sum_{n=1}^{\infty} f_n(x)$  converges when x = -1? Prove your claim.