

Lecture 24: Sequence of functions

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Definition:

→ fix $A \subset \mathbb{R}$, a sequence of functions on A is: for each $n \in \mathbb{N}$ a function $f_n: A \rightarrow \mathbb{R}$
for each $x \in A$, get a sequence of numbers $f_n(x)$.

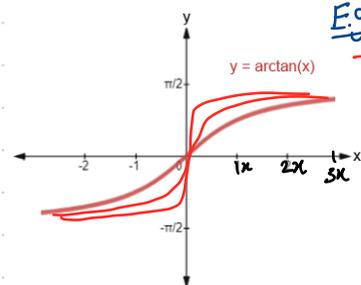
→ can ask, given a choice of $a \in A$, does $f_n(a)$ converge?

Definition: A sequence of functions f_n converges pointwise if $\forall a \in A$, the sequence of numbers $f_n(a)$ converges. In this case $\lim_{n \rightarrow \infty} f_n(a)$ is a specific number depending on a , i.e. we get a function $\lim_{n \rightarrow \infty} (f_n)$ pointwise, defined by:

$$\forall a, \lim_{n \rightarrow \infty} (f_n(a)) = \left(\lim_{n \rightarrow \infty} (f_n) \right) (a)$$

→ Said another way, the sequence of f_n converges pointwise to f if $\forall a \in A, \lim_{n \rightarrow \infty} f_n(a) = f(a)$

Eg: definition: $\arctan(x)$ is the unique solution to $\tan(y) = x$ in $(-\frac{\pi}{2}, \frac{\pi}{2})$
→ look at sequence $\arctan(nx)$, if $x=0$ we have $\arctan(0x) = \arctan(0) = 0$



→ if $a > 0$, then na is increasing monotonically and $\arctan(-)$ is monotonic so, $\arctan(na)$ is increasing, but bounded by $\pi/2$ so converges.

→ In fact, if $a > 0$ then $\lim_{n \rightarrow \infty} \arctan(na) = \pi/2$

→ If $a < 0$ then $\lim_{n \rightarrow \infty} \arctan(na) = -\pi/2$

→ Summary: the sequence $\arctan(nx)$ converges pointwise to $\frac{\pi}{2} \text{sign}(x) = \begin{cases} \pi/2, & \text{if } x > 0 \\ 0, & \text{if } x = 0 \\ -\pi/2, & \text{if } x < 0 \end{cases}$

→ Shows: pointwise limit of conts. functions might not be continuous.

Unpacking the definition: $f_n \rightarrow f$ pointwise if $\forall a \in A, \forall \epsilon > 0, \exists N(\epsilon, a)$ s.t. if $n > N(\epsilon, a)$ then $|f_n(a) - f(a)| < \epsilon$

Definition: The sequence f_n converges uniformly to f if $\forall \epsilon > 0, \exists N(\epsilon)$ s.t. if $n > N(\epsilon)$ then $\forall a |f_n(a) - f(a)| < \epsilon$

Obv: uniform convergence \implies pointwise convergence

→ failure of uniform convergence means that $\exists \epsilon > 0$ s.t. $\forall N$ we can find an $x \in A$ s.t. $\exists n > N$ with $|f_n(x) - f(x)| \geq \epsilon$

→ i.e. put x_n 's into a sequence; put f_n into a subsequence of f

→ Conclude: f_n does not converge uniformly if $\exists \epsilon$ and \exists sequence x_k and f_{x_k} a subsequence of f_n s.t. $|f_{x_k} - f(x_k)| \geq \epsilon$

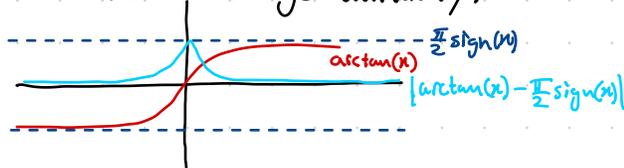
Definition: Lemma: $\|g(x)\| = \|g(nx)\| \quad \forall n \neq 0$

If $g: A \rightarrow \mathbb{R}$ is a bounded function. Define the uniform norm aka sup norm aka L^∞ norm of g is $\|g\| := \sup_{a \in A} |g(a)| \in \mathbb{R}$. → $f_n \rightarrow f \iff \|f_n - f\| \rightarrow 0$

Example: $\arctan(nx) \rightarrow \frac{\pi}{2} \text{sign}(x)$ pointwise and now we ask does it converge uniformly?

$$\|\arctan(nx) - \frac{\pi}{2} \text{sign}(x)\| = \|\arctan(x) - \frac{\pi}{2} \text{sign}(x)\| = \frac{\pi}{2}$$

no: $\|\arctan(nx) - \frac{\pi}{2} \text{sign}(x)\| \not\rightarrow 0$



→ $\|f\|_{L^2} := \int_{x \in \mathbb{R}} |f(x)|^2 dx$ like $\|\vec{v}\| = (\sum_i |v_i|^2)^{1/2}$

$\|f\|_{L^p} := \left(\int_{x \in \mathbb{R}} |f(x)|^p dx \right)^{1/p}$ like $(\sum_i |v_i|^p)^{1/p}$