

Info

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Sequence of functions on \mathbb{R}^d

Definition. Sequence of functions on \mathbb{R}^d

uniform convergence

bounded by a summable series \implies absolute and uniform convergence

☀ Let $M_k > 0$ be a sequence of real numbers and f_k be a sequence of functions on $U \subseteq \mathbb{R}$

$$x \in U \implies |f_k(x)| \leq M_k$$

- For $n \geq m$

$$\left| \sum_{k=0}^n f_k(x) - \sum_{k=0}^m f_k(x) \right| = \left| \sum_{k=m+1}^n f_k(x) \right| \leq \sum_{k=m+1}^n M_k$$

- If

$$\sum_{k \geq 0} M_k < \infty$$

then for any $\epsilon > 0$ we have a N_ϵ such that

$$n \geq m > N_\epsilon \iff \sum_{k=m+1}^n M_k < \epsilon$$

then this means

$$\left| \sum_{k=0}^n f_k(x) - \sum_{k=0}^m f_k(x) \right| \leq \sum_{k=m+1}^n M_k < \epsilon$$

- Therefore the series (f_k) is **uniformly Cauchy** on U , thus it converges uniformly.

☰ (Weierstrass M-test) Let for $k \in \mathbb{N}$, $f_k : U \rightarrow \mathbb{R}$ be a sequence of functions such that >

$$x \in X, k \in \mathbb{N} \implies |f_k(x)| \leq M_k$$

and

$$\sum_{k \geq 0} M_k < \infty$$

Then the series

$$\sum_{k \geq 0} f_k$$

converges absolutely and uniformly on U .

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