

Objective: Cauchy $\overset{?}{\longleftrightarrow}$ complete $\begin{cases} \text{closed} \\ \text{bounded} \end{cases}$
 $(C([a,b]), d_\infty(\cdot, \cdot))$ is complete

sequences of functions:

- let S be any non-empty set.
- let $f_n: S \rightarrow \mathbb{R}$ be a sequence of real valued functions on S .

Then define f_n convergence to $f: S \rightarrow \mathbb{R}$
 iff $\forall x \in S$ the numerical sequence
 $(f_n(x)) \rightarrow f(x)$ as n goes to ∞

pedantically: $\forall \epsilon > 0 \exists N = N(x, \epsilon)$ s.t. $\forall n \geq N$
 $|f_n(x) - f(x)| < \epsilon$

Pointwise convergence

Uniform convergence
 Defⁿ: $S \neq \emptyset$

let f_n sequence of \mathbb{R} -valued functions on S and $f: S \rightarrow \mathbb{R}$

Then $f_n \rightarrow f$ uniformly provided

$\forall \epsilon > 0 \exists N(\epsilon) \in \mathbb{Z} \gg 0$ s.t.
 \uparrow is independent of x , just depends on ϵ

$$|f_n(x) - f(x)| < \epsilon \text{ for all } x \in S$$

$$\text{equivalently } \sup |f_n(x) - f(x)| \leq \epsilon$$

Next,

let (X, d) be a metric space

let (f_n) be a sequence of continuous functions on X

Assume $f_n \rightarrow f$, f is some $f: X \rightarrow \mathbb{R}$

Then f is also continuous

a uniform limit of C^0 functions is also C^0

Proof

let $\epsilon > 0$, let $x_0 \in X$ be given

w.t.s. that f is C^0 @ x_0 , $\epsilon/3$

$$|f(x_0) - f(y)| = \underbrace{|f(x_0) - f_n(x_0)|}_{\text{Small}} + \underbrace{|f_n(x_0) - f_n(y)|}_{\text{Small (Cont. } f_n)} + \underbrace{|f_n(y) - f(y)|}_{\text{Small}} < \frac{\epsilon}{3}$$

Note: "this distance is sufficiently small $\epsilon/3$ " points to the first term.

2 cases of continuity
 case of continuity

① $|f(x_0) - f_n(x_0)| < \epsilon/3$

② $|f_n(y) - f(y)| < \epsilon/3$

③

then triangle inequality

$$|f(x_0) - f(y)| \leq |f(x_0) - f_n(x_0)| + |f_n(x_0) - f_n(y)| + |f_n(y) - f(y)| < \epsilon$$

if y is close enough to x_0