

Almost done! Chap 8  
- couple words today

Chapter 11 Spaces of functions

Up till now

Metric spaces

(limits, continuity  
compactness/completeness)

Normed vector spaces  
specific example  
of metric spaces  
(differentiation)

Function spaces

functions  $X \rightarrow Y$   $X, Y$  are metric spaces  
 $Y$  normed vector space...  
 $\text{Fun}(X, Y)$   
"vector space of functions"

Moral Justification

Fourier Series

$$f(x) = \sum_{n=0}^{\infty} a_n f_n(x)$$

Problem (1)

$$f^{\lambda}(x) = \sum_{n=0}^{\lambda} g_n^{\lambda}(x)$$

main tool: uniform convergence

Prop 8.46.

A function  $f: U \rightarrow \mathbb{R}^n$  is continuously differentiable

if and only if all its partial derivatives  $\frac{\partial f_i}{\partial x_j}$  exist and are continuous.

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Our starting point:

only need  $Y$  to a metric space, not  $X$ .

Let  $X, Y$  metric spaces

Consider  $\text{Fun}(X, Y) = \{ f: X \rightarrow Y \}$  all functions.

Define  $d(f, g) = \sup \{ d_Y(f(x), g(x)) \mid x \in X \}$

$d_u$  uniform

$d_{\infty}$

ex:  $X = Y = \mathbb{R}$   $f = 0$   $g(x) = x$

$$d(f, g) = \sup \{ |x| \mid x \in \mathbb{R} \} = \infty$$

on the other hand

•  $d(f, g) = 0 \iff f = g$

•  $d(f, g) = d(g, f)$

$$\sup \{ d(f(x), g(x)) \mid x \in X \}$$

?  $\leq \infty$  ✓

$$\bullet d(f, h) \leq d(f, g) + d(g, h) \checkmark$$

$\infty + \infty = \infty$

$$\sup \{ d(f(x), h(x)) \mid x \in X \}$$

$$\triangle_{\text{tri}} \left\{ \begin{array}{l} \text{for all } x, d(f(x), h(x)) \leq d(f(x), g(x)) + \\ d(g(x), h(x)) \end{array} \right.$$

$$\leq \sup \{ d(f(x), g(x)) + d(g(x), h(x)) \mid x \in X \}$$

$$\overset{\sup \text{ tri}}{\leq} \sup \{ d(f(x), g(x)) \mid x \in X \} + \sup \{ d(g(x), h(x)) \mid x \in X \}$$

$$= d(f, g) + d(g, h)$$

$$\sup \{ d(f(x), g(x)) + d(g(x), h(x)) \mid x \in X \}$$

$$\overset{\text{"}}{\leq} \sup \{ d(f(x), g(x)) + d(g(y), h(y)) \mid x, y \in X \text{ and } x=y \}$$

$$\leq \sup \{ d(f(x), g(x)) + d(g(y), h(y)) \mid x, y \in X \}$$

$$\overset{\text{"}}{\leq} \sup \{ d(f(x), g(x)) \mid x \in X \} + \sup \{ d(g(y), h(y)) \mid y \in X \}$$

Def We say that a sequence of functions  $f_n \in \text{Fun}(X, Y)$  uniformly converges to  $f \in \text{Fun}(X, Y)$  if  $\forall \varepsilon > 0 \exists N$  st.  $n \geq N$  then  $d(f_n, f) < \varepsilon$ .

Def  $(f_n)$  in  $\text{Fun}(X, Y)$  is uniformly Cauchy

if  $\forall \varepsilon > 0 \exists N$  s.t. if  $n, m \geq N$  then

$$d(f_n, f_m) < \varepsilon.$$

Remark if we define  $\text{BFun}(X, Y) = \{ f: X \rightarrow Y \mid f \text{ is bounded} \}$

(we say  $f$  is bounded if  $f(X) = \{ f(x) \mid x \in X \}$  is bounded in  $Y$ )

$d$  is a metric on  $\text{BFun}(X, Y)$

because if  $f, g \in \text{BFun}(X, Y)$  then  $d(f, g) < \infty$

recall:  $f(X)$  bounded  $\Rightarrow \forall y \in Y \exists R > 0$  s.t.

$$f(X) \subset B_R(y)$$

$g(X) \subset B_{R'}(y)$  choose  $R = \max\{R'', R'\}$

$$d(f, g) \leq d(f, h) + d(h, g) \leq 2 \cdot R$$

let  $h(x) = y$  all  $x$   
const. function

## Limits of sequences of functions

Prop If  $X$  is a set &  $Y$  metric space,  $f_n$  a seq in  $\text{Func}(X, Y)$

•  $f_n$  converges uniformly  $\Rightarrow$  it is uniformly Cauchy

Conversely, if  $Y$  is complete

then  $f_n$  univ. Cauchy  $\Rightarrow$  converges uniformly.

Prop Let  $X, Y$  be metric spaces w/  $Y$  complete

$f_n$  sequence in  $\text{Func}(X, Y)$  which conv. uniformly to  $f$

and  $(x_k)$  seq in  $X$  which converges and such that

$\lim_{k \rightarrow \infty} f_n(x_k)$  converges also. then  
all  $n$

$$\lim_{k \rightarrow \infty} \lim_{n \rightarrow \infty} f_n(x_k) = \lim_{n \rightarrow \infty} \lim_{k \rightarrow \infty} f_n(x_k)$$

and this converges.

Cor if  $f_n$  are a seq of continuous functions s.t.

$f_n$  converges to  $f$  uniformly then  $f$  is also continuous.

Proof using prop 1:

$f$  continuous  $\Leftrightarrow$  whenever  $\lim_{k \rightarrow \infty} x_k = x$ ,  $\lim_{k \rightarrow \infty} f(x_k) = f(x)$

Suppose  $\lim_{k \rightarrow \infty} x_k = x$

$$\lim_{k \rightarrow \infty} f(x_k) = \lim_{k \rightarrow \infty} \lim_{n \rightarrow \infty} f_n(x_k)$$

$$\text{prog} = \lim_{n \rightarrow \infty} \underbrace{\lim_{k \rightarrow \infty} f_n(x_k)}_{f_n \text{ cont}} = \lim_{n \rightarrow \infty} f_n(x) = f(x)$$

using  $d(f_n(x_k), f(x_k)) \leq d(f_n, f)$

$$= \left( \lim_{n \rightarrow \infty} f_n = f \text{ cont.} \Rightarrow \lim_{n \rightarrow \infty} f_n(x_k) = f(x_k) \right)$$