18.100C Lecture 17 Summary

Weierstrass' example of a nowhere differentiable continuous function.

Theorem 17.1. Let (f_n) be a sequence of functions $[a, b] \to \mathbb{R}$ which are everywhere differentiable. Suppose that (f'_n) is uniformly convergent. Suppose also that $(f_n(x_0))$ is convergent for just one point $x_0 \in [a, b]$. Then (f_n) itself is uniformly convergent, the limit f is differentiable everywhere, and

$$f' = \lim_{n \to \infty} f'_n.$$

Corollary 17.2. If $f(x) = \sum_{n=0}^{\infty} a_n x^n$ has convergence radius $\rho > 0$, then it is everywhere differentiable in $(-\rho, \rho)$, and its derivative is $f'(x) = \sum_{n=1}^{\infty} a_n n x^{n-1}$ (which has the same convergence radius).

Corollary 17.3. If $f(x) = \sum_{n=0}^{\infty} a_n x^n$ has convergence radius $\rho > 0$, then it is infinitely often differentiable in $(-\rho, \rho)$.

Theorem 17.4. Let (f_n) be a sequence of functions $[a, b] \to \mathbb{R}$ which are everywhere differentiable. Suppose that there are constants C, D such that $|f_n(x)| \leq C$, $|f'_n(x)| \leq D$ for all n and x. Then (f_n) has a uniformly convergent subsequence. 18.100C Real Analysis Fall 2012

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