

Cultivating Complex Analysis:
Convergence of subsequences (6.1.1)
Equicontinuity (6.1.2)

Jiří Lebl

Departemento pri Matematiko de Oklahoma Ŝtata Universitato

Goal: Classify relatively compact subsets of the space of holomorphic functions.

Goal: Classify relatively compact subsets of the space of holomorphic functions.

We want something like Bolzano–Weierstrass:

If $\{z_n\}$ is a bounded sequence in \mathbb{C} , then it has a convergent subsequence.

Goal: Classify relatively compact subsets of the space of holomorphic functions.

We want something like Bolzano–Weierstrass:

If $\{z_n\}$ is a bounded sequence in \mathbb{C} , then it has a convergent subsequence.

But for functions!

Goal: Classify relatively compact subsets of the space of holomorphic functions.

We want something like Bolzano–Weierstrass:

If $\{z_n\}$ is a bounded sequence in \mathbb{C} , then it has a convergent subsequence.

But for functions!

Examples:

$\sin(nx), \quad x \in \mathbb{R}.$

Goal: Classify relatively compact subsets of the space of holomorphic functions.

We want something like Bolzano–Weierstrass:

If $\{z_n\}$ is a bounded sequence in \mathbb{C} , then it has a convergent subsequence.

But for functions!

Examples:

$\sin(nx)$, $x \in \mathbb{R}$. On no interval $[a, b] \subset \mathbb{R}$ does there exist a subsequence converging pointwise. Not even almost everywhere.

Goal: Classify relatively compact subsets of the space of holomorphic functions.

We want something like Bolzano–Weierstrass:

If $\{z_n\}$ is a bounded sequence in \mathbb{C} , then it has a convergent subsequence.

But for functions!

Examples:

$\sin(nx)$, $x \in \mathbb{R}$. On no interval $[a, b] \subset \mathbb{R}$ does there exist a subsequence converging pointwise. Not even almost everywhere. (Proof requires some measure theory)

Goal: Classify relatively compact subsets of the space of holomorphic functions.

We want something like Bolzano–Weierstrass:

If $\{z_n\}$ is a bounded sequence in \mathbb{C} , then it has a convergent subsequence.

But for functions!

Examples:

$\sin(nx)$, $x \in \mathbb{R}$. On no interval $[a, b] \subset \mathbb{R}$ does there exist a subsequence converging pointwise. Not even almost everywhere. (Proof requires some measure theory)

x^n , $x \in [0, 1]$.

Goal: Classify relatively compact subsets of the space of holomorphic functions.

We want something like Bolzano–Weierstrass:

If $\{z_n\}$ is a bounded sequence in \mathbb{C} , then it has a convergent subsequence.

But for functions!

Examples:

$\sin(nx)$, $x \in \mathbb{R}$. On no interval $[a, b] \subset \mathbb{R}$ does there exist a subsequence converging pointwise. Not even almost everywhere. (Proof requires some measure theory)

x^n , $x \in [0, 1]$. Converges (pointwise) to a discontinuous function.

We start with boundedness.

We start with boundedness.

Definition

A sequence $f_n: X \rightarrow \mathbb{C}$ is *pointwise bounded* if for every $x \in X$, there is an $M_x \in \mathbb{R}$ such that

$$|f_n(x)| \leq M_x \quad \text{for all } n \in \mathbb{N}.$$

We start with boundedness.

Definition

A sequence $f_n: X \rightarrow \mathbb{C}$ is *pointwise bounded* if for every $x \in X$, there is an $M_x \in \mathbb{R}$ such that

$$|f_n(x)| \leq M_x \quad \text{for all } n \in \mathbb{N}.$$

$\{f_n\}$ is *uniformly bounded* if there is an $M \in \mathbb{R}$ such that

$$|f_n(x)| \leq M \quad \text{for all } n \in \mathbb{N} \text{ and all } x \in X.$$

We start with boundedness.

Definition

A sequence $f_n: X \rightarrow \mathbb{C}$ is *pointwise bounded* if for every $x \in X$, there is an $M_x \in \mathbb{R}$ such that

$$|f_n(x)| \leq M_x \quad \text{for all } n \in \mathbb{N}.$$

$\{f_n\}$ is *uniformly bounded* if there is an $M \in \mathbb{R}$ such that

$$|f_n(x)| \leq M \quad \text{for all } n \in \mathbb{N} \text{ and all } x \in X.$$

Example:

$\frac{n^2 x}{1 + n^2 x^2}$ is pointwise bounded (converges pointwise) but not uniformly bounded.

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^{\infty}$ give X .

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^{\infty}$ give X .

$\{f_n(x_1)\}_{n=1}^{\infty}$ is bounded $\Rightarrow \exists$ subsequence $\{f_{1,k}\}_{k=1}^{\infty}$ of $\{f_n\}_{n=1}^{\infty}$ s.t. $\{f_{1,k}(x_1)\}_{k=1}^{\infty}$ converges.

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^{\infty}$ give X .

$\{f_n(x_1)\}_{n=1}^{\infty}$ is bounded $\Rightarrow \exists$ subsequence $\{f_{1,k}\}_{k=1}^{\infty}$ of $\{f_n\}_{n=1}^{\infty}$ s.t. $\{f_{1,k}(x_1)\}_{k=1}^{\infty}$ converges.

Define subsequences $\{f_{m,k}\}_{k=1}^{\infty}$ as follows:

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^{\infty}$ give X .

$\{f_n(x_1)\}_{n=1}^{\infty}$ is bounded $\Rightarrow \exists$ subsequence $\{f_{1,k}\}_{k=1}^{\infty}$ of $\{f_n\}_{n=1}^{\infty}$ s.t. $\{f_{1,k}(x_1)\}_{k=1}^{\infty}$ converges.

Define subsequences $\{f_{m,k}\}_{k=1}^{\infty}$ as follows:

Given a subsequence $\{f_{m,k}\}_{k=1}^{\infty}$ of $\{f_{m-1,k}\}_{k=1}^{\infty}$ that makes $\{f_{m,k}(x_j)\}_{k=1}^{\infty}$ converge for all $j \leq m$,

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^{\infty}$ give X .

$\{f_n(x_1)\}_{n=1}^{\infty}$ is bounded $\Rightarrow \exists$ subsequence $\{f_{1,k}\}_{k=1}^{\infty}$ of $\{f_n\}_{n=1}^{\infty}$ s.t. $\{f_{1,k}(x_1)\}_{k=1}^{\infty}$ converges.

Define subsequences $\{f_{m,k}\}_{k=1}^{\infty}$ as follows:

Given a subsequence $\{f_{m,k}\}_{k=1}^{\infty}$ of $\{f_{m-1,k}\}_{k=1}^{\infty}$ that makes $\{f_{m,k}(x_j)\}_{k=1}^{\infty}$ converge for all $j \leq m$,
Let $\{f_{m+1,k}\}_{k=1}^{\infty}$ be a subsequence of $\{f_{m,k}\}_{k=1}^{\infty}$ such that $\{f_{m+1,k}(x_{m+1})\}_{k=1}^{\infty}$ converges

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^\infty$ give X .

$\{f_n(x_1)\}_{n=1}^\infty$ is bounded $\Rightarrow \exists$ subsequence $\{f_{1,k}\}_{k=1}^\infty$ of $\{f_n\}_{n=1}^\infty$ s.t. $\{f_{1,k}(x_1)\}_{k=1}^\infty$ converges.

Define subsequences $\{f_{m,k}\}_{k=1}^\infty$ as follows:

Given a subsequence $\{f_{m,k}\}_{k=1}^\infty$ of $\{f_{m-1,k}\}_{k=1}^\infty$ that makes $\{f_{m,k}(x_j)\}_{k=1}^\infty$ converge for all $j \leq m$,
Let $\{f_{m+1,k}\}_{k=1}^\infty$ be a subsequence of $\{f_{m,k}\}_{k=1}^\infty$ such that $\{f_{m+1,k}(x_{m+1})\}_{k=1}^\infty$ converges
(and so $\{f_{m+1,k}(x_j)\}_{k=1}^\infty$ converges for all $j \leq m+1$).

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^\infty$ give X .

$\{f_n(x_1)\}_{n=1}^\infty$ is bounded $\Rightarrow \exists$ subsequence $\{f_{1,k}\}_{k=1}^\infty$ of $\{f_n\}_{n=1}^\infty$ s.t. $\{f_{1,k}(x_1)\}_{k=1}^\infty$ converges.

Define subsequences $\{f_{m,k}\}_{k=1}^\infty$ as follows:

Given a subsequence $\{f_{m,k}\}_{k=1}^\infty$ of $\{f_{m-1,k}\}_{k=1}^\infty$ that makes $\{f_{m,k}(x_j)\}_{k=1}^\infty$ converge for all $j \leq m$,
Let $\{f_{m+1,k}\}_{k=1}^\infty$ be a subsequence of $\{f_{m,k}\}_{k=1}^\infty$ such that $\{f_{m+1,k}(x_{m+1})\}_{k=1}^\infty$ converges
(and so $\{f_{m+1,k}(x_j)\}_{k=1}^\infty$ converges for all $j \leq m+1$).

If X is finite \Rightarrow done.

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^\infty$ give X .

$\{f_n(x_1)\}_{n=1}^\infty$ is bounded $\Rightarrow \exists$ subsequence $\{f_{1,k}\}_{k=1}^\infty$ of $\{f_n\}_{n=1}^\infty$ s.t. $\{f_{1,k}(x_1)\}_{k=1}^\infty$ converges.

Define subsequences $\{f_{m,k}\}_{k=1}^\infty$ as follows:

Given a subsequence $\{f_{m,k}\}_{k=1}^\infty$ of $\{f_{m-1,k}\}_{k=1}^\infty$ that makes $\{f_{m,k}(x_j)\}_{k=1}^\infty$ converge for all $j \leq m$,
Let $\{f_{m+1,k}\}_{k=1}^\infty$ be a subsequence of $\{f_{m,k}\}_{k=1}^\infty$ such that $\{f_{m+1,k}(x_{m+1})\}_{k=1}^\infty$ converges
(and so $\{f_{m+1,k}(x_j)\}_{k=1}^\infty$ converges for all $j \leq m+1$).

If X is finite \Rightarrow done.

If X is infinite, pick the subsequence $\{f_{k,k}\}_{k=1}^\infty$.

Proposition

Let X be a countable set and $f_n: X \rightarrow \mathbb{C}$ a pointwise bounded sequence of functions. Then $\{f_n\}$ has a subsequence that converges pointwise.

Proof: Let $\{x_n\}_{n=1}^\infty$ give X .

$\{f_n(x_1)\}_{n=1}^\infty$ is bounded $\Rightarrow \exists$ subsequence $\{f_{1,k}\}_{k=1}^\infty$ of $\{f_n\}_{n=1}^\infty$ s.t. $\{f_{1,k}(x_1)\}_{k=1}^\infty$ converges.

Define subsequences $\{f_{m,k}\}_{k=1}^\infty$ as follows:

Given a subsequence $\{f_{m,k}\}_{k=1}^\infty$ of $\{f_{m-1,k}\}_{k=1}^\infty$ that makes $\{f_{m,k}(x_j)\}_{k=1}^\infty$ converge for all $j \leq m$,
Let $\{f_{m+1,k}\}_{k=1}^\infty$ be a subsequence of $\{f_{m,k}\}_{k=1}^\infty$ such that $\{f_{m+1,k}(x_{m+1})\}_{k=1}^\infty$ converges
(and so $\{f_{m+1,k}(x_j)\}_{k=1}^\infty$ converges for all $j \leq m+1$).

If X is finite \Rightarrow done.

If X is infinite, pick the subsequence $\{f_{k,k}\}_{k=1}^\infty$.

For any m , the tail $\{f_{k,k}\}_{k=m}^\infty$ is a subsequence of $\{f_{m,k}\}_{k=1}^\infty \Rightarrow \{f_{k,k}(x_m)\}_{k=1}^\infty$ converges. \square

Continuity of the limit will require some uniformity.

Continuity of the limit will require some uniformity.

Definition

Let (X, d) be a metric space. A set S of functions $f: X \rightarrow \mathbb{C}$ is *equicontinuous* at $x \in X$ if for every $\epsilon > 0$, there is a $\delta > 0$ such that if $y \in X$ with $d(x, y) < \delta$,

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

S is *equicontinuous* if it is equicontinuous at every $x \in X$.

Continuity of the limit will require some uniformity.

Definition

Let (X, d) be a metric space. A set S of functions $f: X \rightarrow \mathbb{C}$ is *equicontinuous* at $x \in X$ if for every $\epsilon > 0$, there is a $\delta > 0$ such that if $y \in X$ with $d(x, y) < \delta$,

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

S is *equicontinuous* if it is equicontinuous at every $x \in X$.

S is *uniformly equicontinuous* if for every $\epsilon > 0$, there is a $\delta > 0$ such that if $x, y \in X$ with $d(x, y) < \delta$,

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

Continuity of the limit will require some uniformity.

Definition

Let (X, d) be a metric space. A set S of functions $f: X \rightarrow \mathbb{C}$ is *equicontinuous* at $x \in X$ if for every $\epsilon > 0$, there is a $\delta > 0$ such that if $y \in X$ with $d(x, y) < \delta$,

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

S is *equicontinuous* if it is equicontinuous at every $x \in X$.

S is *uniformly equicontinuous* if for every $\epsilon > 0$, there is a $\delta > 0$ such that if $x, y \in X$ with $d(x, y) < \delta$,

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

For finite sets S , same as continuity and uniform continuity.

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

Proposition

Let (X, d) be a compact metric space and $f_n: X \rightarrow \mathbb{C}$ an equicontinuous sequence of functions. Then the sequence $\{f_n\}$ is uniformly equicontinuous.

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

Proposition

Let (X, d) be a compact metric space and $f_n: X \rightarrow \mathbb{C}$ an equicontinuous sequence of functions. Then the sequence $\{f_n\}$ is uniformly equicontinuous.

Proof: Suppose $\{f_n\}$ is not uniformly equicontinuous.

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

Proposition

Let (X, d) be a compact metric space and $f_n: X \rightarrow \mathbb{C}$ an equicontinuous sequence of functions. Then the sequence $\{f_n\}$ is uniformly equicontinuous.

Proof: Suppose $\{f_n\}$ is not uniformly equicontinuous.

$\Rightarrow \exists \epsilon > 0$ s.t. $\forall k \in \mathbb{N}, \exists n_k \in \mathbb{N}$ & $x_k, y_k \in X$ with $d(x_k, y_k) < 1/k$ where $|f_{n_k}(x_k) - f_{n_k}(y_k)| \geq \epsilon$.

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

Proposition

Let (X, d) be a compact metric space and $f_n: X \rightarrow \mathbb{C}$ an equicontinuous sequence of functions. Then the sequence $\{f_n\}$ is uniformly equicontinuous.

Proof: Suppose $\{f_n\}$ is not uniformly equicontinuous.

$\Rightarrow \exists \epsilon > 0$ s.t. $\forall k \in \mathbb{N}, \exists n_k \in \mathbb{N}$ & $x_k, y_k \in X$ with $d(x_k, y_k) < 1/k$ where $|f_{n_k}(x_k) - f_{n_k}(y_k)| \geq \epsilon$.

WLOG, by compactness and passing to a subseq., $\{x_k\}$ and $\{y_k\}$ converge to some $x \in X$.

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

Proposition

Let (X, d) be a compact metric space and $f_n: X \rightarrow \mathbb{C}$ an equicontinuous sequence of functions. Then the sequence $\{f_n\}$ is uniformly equicontinuous.

Proof: Suppose $\{f_n\}$ is not uniformly equicontinuous.

$\Rightarrow \exists \epsilon > 0$ s.t. $\forall k \in \mathbb{N}, \exists n_k \in \mathbb{N} \ \& \ x_k, y_k \in X$ with $d(x_k, y_k) < 1/k$ where $|f_{n_k}(x_k) - f_{n_k}(y_k)| \geq \epsilon$.

WLOG, by compactness and passing to a subseq., $\{x_k\}$ and $\{y_k\}$ converge to some $x \in X$.

For any $\delta > 0$, take k such that $d(x, x_k) < \delta$ and $d(x, y_k) < \delta$.

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

Proposition

Let (X, d) be a compact metric space and $f_n: X \rightarrow \mathbb{C}$ an equicontinuous sequence of functions. Then the sequence $\{f_n\}$ is uniformly equicontinuous.

Proof: Suppose $\{f_n\}$ is not uniformly equicontinuous.

$\Rightarrow \exists \epsilon > 0$ s.t. $\forall k \in \mathbb{N}, \exists n_k \in \mathbb{N}$ & $x_k, y_k \in X$ with $d(x_k, y_k) < 1/k$ where $|f_{n_k}(x_k) - f_{n_k}(y_k)| \geq \epsilon$.

WLOG, by compactness and passing to a subseq., $\{x_k\}$ and $\{y_k\}$ converge to some $x \in X$.

For any $\delta > 0$, take k such that $d(x, x_k) < \delta$ and $d(x, y_k) < \delta$. Then

$$\epsilon \leq |f_{n_k}(x_k) - f_{n_k}(y_k)| \leq |f_{n_k}(x_k) - f_{n_k}(x)| + |f_{n_k}(x) - f_{n_k}(y_k)|.$$

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

Proposition

Let (X, d) be a compact metric space and $f_n: X \rightarrow \mathbb{C}$ an equicontinuous sequence of functions. Then the sequence $\{f_n\}$ is uniformly equicontinuous.

Proof: Suppose $\{f_n\}$ is not uniformly equicontinuous.

$\Rightarrow \exists \epsilon > 0$ s.t. $\forall k \in \mathbb{N}, \exists n_k \in \mathbb{N} \ \& \ x_k, y_k \in X$ with $d(x_k, y_k) < 1/k$ where $|f_{n_k}(x_k) - f_{n_k}(y_k)| \geq \epsilon$.

WLOG, by compactness and passing to a subseq., $\{x_k\}$ and $\{y_k\}$ converge to some $x \in X$.

For any $\delta > 0$, take k such that $d(x, x_k) < \delta$ and $d(x, y_k) < \delta$. Then

$$\epsilon \leq |f_{n_k}(x_k) - f_{n_k}(y_k)| \leq |f_{n_k}(x_k) - f_{n_k}(x)| + |f_{n_k}(x) - f_{n_k}(y_k)|.$$

\Rightarrow Either $|f_{n_k}(x_k) - f_{n_k}(x)|$ or $|f_{n_k}(x) - f_{n_k}(y_k)|$ is $\geq \epsilon/2$ (no matter how small δ is).

For compact sets, equicontinuity implies uniform equicontinuity (as one would expect)

Proposition

Let (X, d) be a compact metric space and $f_n: X \rightarrow \mathbb{C}$ an equicontinuous sequence of functions. Then the sequence $\{f_n\}$ is uniformly equicontinuous.

Proof: Suppose $\{f_n\}$ is not uniformly equicontinuous.

$\Rightarrow \exists \epsilon > 0$ s.t. $\forall k \in \mathbb{N}, \exists n_k \in \mathbb{N} \ \& \ x_k, y_k \in X$ with $d(x_k, y_k) < 1/k$ where $|f_{n_k}(x_k) - f_{n_k}(y_k)| \geq \epsilon$.

WLOG, by compactness and passing to a subseq., $\{x_k\}$ and $\{y_k\}$ converge to some $x \in X$.

For any $\delta > 0$, take k such that $d(x, x_k) < \delta$ and $d(x, y_k) < \delta$. Then

$$\epsilon \leq |f_{n_k}(x_k) - f_{n_k}(y_k)| \leq |f_{n_k}(x_k) - f_{n_k}(x)| + |f_{n_k}(x) - f_{n_k}(y_k)|.$$

\Rightarrow Either $|f_{n_k}(x_k) - f_{n_k}(x)|$ or $|f_{n_k}(x) - f_{n_k}(y_k)|$ is $\geq \epsilon/2$ (no matter how small δ is).

$\Rightarrow \{f_n\}$ is not equicontinuous at x .



Exercise: Suppose (X, d) is a compact metric space, and a sequence of continuous $f_n: X \rightarrow \mathbb{C}$ converges uniformly. Prove that $\{f_n\}$ is uniformly equicontinuous.

Exercise: Suppose (X, d) is a compact metric space, and a sequence of continuous $f_n: X \rightarrow \mathbb{C}$ converges uniformly. Prove that $\{f_n\}$ is uniformly equicontinuous.

Exercise: Suppose S is a set of (real) differentiable functions $f: [0, 1] \rightarrow \mathbb{R}$ such that $|f'(x)| \leq 1$ for all $x \in [0, 1]$. Prove that S is uniformly equicontinuous.