

Exercise Problem Sets 7

Apr. 03 2022

Problem 1. 1. Let $f : [-\pi, \pi]$ be a Riemann integrable function. Show that

$$\lim_{k \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \cos kx \, dx = \lim_{k \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \sin kx \, dx = 0.$$

2. Show the Riemann-Lebesgue Lemma

If $f : [-\pi, \pi] \rightarrow \mathbb{R}$ is an integrable function, then

$$\lim_{k \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \cos kx \, dx = \lim_{k \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \sin kx \, dx = 0.$$

Hint: First show that for every $\varepsilon > 0$ there exists a Riemann integrable function $g : [-\pi, \pi] \rightarrow \mathbb{R}$ such that $\int_{-\pi}^{\pi} |f(x) - g(x)| \, dx < \varepsilon$, then apply the conclusion in 1.

Proof. 1. Let $\varepsilon > 0$ be given. Then by Lemma 6.63 in the lecture note, there exists $g \in \mathcal{C}([-\pi, \pi]; \mathbb{R})$ such that

$$f(x) \leq g(x) \leq \sup_{x \in [-\pi, \pi]} f(x) \quad \forall x \in [-\pi, \pi] \quad \text{and} \quad \int_{-\pi}^{\pi} f(x) \, dx > \int_{-\pi}^{\pi} g(x) \, dx - \frac{\varepsilon}{3}.$$

By the Weierstrass Theorem, there exists a polynomial p such that

$$\|g - p\|_{\infty} < \frac{\varepsilon}{6\pi}.$$

Since p is a polynomial, integrating by parts (or by Exercise Problem ??) we can show that

$$\lim_{k \rightarrow \infty} \int_{-\pi}^{\pi} p(x) \cos kx \, dx = \lim_{k \rightarrow \infty} \int_{-\pi}^{\pi} p(x) \sin kx \, dx = 0.$$

Therefore, there exists $N > 0$ such that if $k \geq N$,

$$\left| \int_{-\pi}^{\pi} p(x) \cos kx \, dx \right| < \frac{\varepsilon}{3} \quad \text{and} \quad \left| \int_{-\pi}^{\pi} p(x) \sin kx \, dx \right| < \frac{\varepsilon}{3}.$$

Therefore, if $k \geq N$,

$$\begin{aligned} \left| \int_{-\pi}^{\pi} f(x) \cos kx \, dx \right| &\leq \left| \int_{-\pi}^{\pi} [f(x) - g(x)] \cos kx \, dx \right| + \left| \int_{-\pi}^{\pi} [g(x) - p(x)] \cos kx \, dx \right| \\ &\quad + \left| \int_{-\pi}^{\pi} p(x) \cos kx \, dx \right| \\ &\leq \int_{-\pi}^{\pi} |f(x) - g(x)| \, dx + \int_{-\pi}^{\pi} \|g - p\|_{\infty} \, dx + \frac{\varepsilon}{3} \\ &\leq \int_{-\pi}^{\pi} [g(x) - f(x)] \, dx + \int_{-\pi}^{\pi} \frac{\varepsilon}{6\pi} \, dx + \frac{\varepsilon}{3} < \frac{\varepsilon}{3} + \frac{\varepsilon}{3} + \frac{\varepsilon}{3} = \varepsilon, \end{aligned}$$

and similarly,

$$\left| \int_{-\pi}^{\pi} f(x) \cos kx \, dx \right| < \varepsilon \quad \text{whenever} \quad k \geq N.$$

2. Let $g_k(x) = (f^+ \wedge k)(x) - (f^- \wedge k)(x)$. Then

$$\begin{aligned} \int_{-\pi}^{\pi} |f(x) - g_k(x)| dx &= \int_{-\pi}^{\pi} |f^+(x) - f^-(x) - g_k(x)| dx \\ &\leq \int_{-\pi}^{\pi} |f^+(x) - (f^+ \wedge k)(x)| dx + \int_{-\pi}^{\pi} |f^-(x) - (f^- \wedge k)(x)| dx; \end{aligned}$$

thus by the fact that

$$\lim_{k \rightarrow \infty} \int_{-\pi}^{\pi} (f^+ \wedge k)(x) dx = \int_{-\pi}^{\pi} f^+(x) dx \quad \text{and} \quad \lim_{k \rightarrow \infty} \int_{-\pi}^{\pi} (f^- \wedge k)(x) dx = \int_{-\pi}^{\pi} f^-(x) dx,$$

we find that there exists $K > 0$ such that

$$\int_{-\pi}^{\pi} |f(x) - g_k(x)| dx < \frac{\varepsilon}{2} \quad \text{whenever} \quad k \geq K.$$

Let $h = g_K$. Note that h is Riemann integrable on $[-\pi, \pi]$; thus part 1 implies that there exists $N > 0$ such that if $k \geq N$,

$$\left| \int_{-\pi}^{\pi} h(x) \cos kx dx \right| < \frac{\varepsilon}{2} \quad \text{and} \quad \left| \int_{-\pi}^{\pi} h(x) \sin kx dx \right| < \frac{\varepsilon}{2}.$$

Therefore, if $k \geq N$,

$$\begin{aligned} \left| \int_{-\pi}^{\pi} f(x) \cos kx dx \right| &= \left| \int_{-\pi}^{\pi} [f(x) - h(x)] \cos kx dx \right| + \left| \int_{-\pi}^{\pi} h(x) \cos kx dx \right| \\ &\leq \int_{-\pi}^{\pi} |f(x) - h(x)| dx + \left| \int_{-\pi}^{\pi} h(x) \cos kx dx \right| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon \end{aligned}$$

and similarly,

$$\left| \int_{-\pi}^{\pi} f(x) \sin kx dx \right| < \varepsilon \quad \text{whenever} \quad k \geq N. \quad \square$$

Problem 2. Suppose that $f \in \mathcal{C}^{0,\alpha}(\mathbb{T})$; that is, f is 2π -periodic Hölder continuous function with exponent α for some $\alpha \in (0, 1]$. Show that (without using the Berstein Theorem) the Fourier series of f converges pointwise to f , by completing the following.

1. Explain why it is enough to show that $s_n(f, 0) \rightarrow f(0)$ as $n \rightarrow \infty$. Also explain why we can assume that $f(0) = 0$.
2. Show that

$$\lim_{n \rightarrow \infty} \left(s_n(f, 0) - \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \frac{\sin nx}{x} dx \right) = 0.$$

Therefore, it suffices to show that $\lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \frac{\sin nx}{x} dx = 0$ if $f(0) = 0$.

3. Show that if $f \in \mathcal{C}^{0,\alpha}(\mathbb{R})$ and $f(0) = 0$, then the function $y = \frac{f(x)}{x}$ is integrable. Apply the Riemann-Lebesgue Lemma to conclude that $s_n(f, 0) \rightarrow 0$ as $n \rightarrow \infty$.

Proof. 1. Suppose that one can show that if g is a 2π -periodic Hölder continuous function with exponent $\alpha \in (0, 1]$, then $s_n(g, 0) \rightarrow g(0)$ as $n \rightarrow \infty$. If f is 2π -periodic Hölder continuous function with exponent $\alpha \in (0, 1]$ and $a \in \mathbb{R}$, let $g(x) = f(x + a)$. Then g is a 2π -periodic Hölder continuous function with exponent α ; thus $s_n(g, 0) \rightarrow g(0)$ as $n \rightarrow \infty$.

On the other hand, let $\{c_k\}_{k=0}^\infty$ and $\{s_k\}_{k=1}^\infty$ be the Fourier coefficients of f and $\{\bar{c}_k\}_{k=0}^\infty$ and $\{\bar{s}_k\}_{k=1}^\infty$ be the Fourier coefficients of g . Then

$$\begin{aligned}\bar{c}_k &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x + a) \cos kx \, dx = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos k(x - a) \, dx \\ &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) (\cos kx \cos ka + \sin kx \sin ka) \, dx \\ &= c_k \cos ka + s_k \sin ka.\end{aligned}$$

Note that

$$s_n(g, 0) = \frac{\bar{c}_0}{2} + \sum_{k=1}^n [\bar{c}_k \cos(k \cdot 0) + \bar{s}_k \sin(k \cdot 0)] = \sum_{k=1}^n (c_k \cos ka + s_k \sin ka) = s_n(f, a);$$

thus the fact that $g(0) = f(a)$ implies that $s_n(f, a) \rightarrow f(a)$ as $n \rightarrow \infty$. Moreover, if $f(0) \neq 0$, we consider the function $h(x) = f(x) - f(0)$. Then $h(0) = 0$ and $s_n(f, x) = s_n(h, x) + f(0)$ so that if the $s_n(h, 0)$ converges to 0, then $s_n(f, 0)$ converges to $f(0)$. In other words, we can further assume that $f(0) = 0$.

2. Note that $s_n(f, x) = (D_n \star f)(x)$; thus

$$s_n(f, 0) = \int_{-\pi}^{\pi} f(x) \frac{\sin(n + \frac{1}{2})x}{2\pi \sin \frac{x}{2}} \, dx.$$

Therefore,

$$\begin{aligned}s_n(f, 0) - \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \frac{\sin nx}{x} \, dx &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \left[\frac{\sin(n + \frac{1}{2})x}{2 \sin \frac{x}{2}} - \frac{\sin nx}{x} \right] \, dx \\ &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \left(\frac{\sin nx \cos \frac{x}{2} + \sin \frac{x}{2} \cos nx}{2 \sin \frac{x}{2}} - \frac{\sin nx}{x} \right) \, dx \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx + \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \left(\frac{\cos \frac{x}{2}}{2 \sin \frac{x}{2}} - \frac{1}{x} \right) \sin nx \, dx.\end{aligned}$$

Note that

$$\lim_{x \rightarrow 0} \left(\frac{\cos \frac{x}{2}}{2 \sin \frac{x}{2}} - \frac{1}{x} \right) = \lim_{x \rightarrow 0} \frac{x \cos \frac{x}{2} - 2 \sin \frac{x}{2}}{2x \sin \frac{x}{2}} = \lim_{x \rightarrow 0} \frac{x(1 - \frac{x^2}{8}) - 2(\frac{x}{2} - \frac{x^3}{48})}{2x \cdot \frac{x}{2}} = 0;$$

thus the function $y = f(x) \left(\frac{\cos \frac{x}{2}}{2 \sin \frac{x}{2}} - \frac{1}{x} \right)$ is continuous on $[-\pi, \pi]$. By the Riemann-Lebesgue Lemma,

$$\lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} f(x) \left(\frac{\cos \frac{x}{2}}{2 \sin \frac{x}{2}} - \frac{1}{x} \right) \sin nx \, dx = 0.$$

Therefore,

$$\lim_{n \rightarrow \infty} \left(s_n(f, 0) - \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \frac{\sin nx}{x} \, dx \right) = 0. \quad \square$$

Problem 3 (此題太早放，有些背景知識不足，等 §8.6 上完之後再出一次習題並再給解答). This problem contributes to another proof of showing that the Fourier series of f converges uniformly to f on \mathbb{R} if $f \in \mathcal{C}^{0,\alpha}(\mathbb{T})$ for $\frac{1}{2} < \alpha \leq 1$. Complete the following.

1. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be 2π -periodic such that f is Riemann integrable on $[-\pi, \pi]$. Show that

$$\hat{f}_k = -\frac{1}{2\pi} \int_{-\pi}^{\pi} f\left(x + \frac{\pi}{k}\right) e^{-ikx} dx$$

and hence

$$\hat{f}_k = \frac{1}{4\pi} \int_{-\pi}^{\pi} [f(x) - f\left(x + \frac{\pi}{k}\right)] e^{-ikx} dx.$$

Therefore, if $f \in \mathcal{C}^{0,\alpha}(\mathbb{T})$, the Fourier coefficients \hat{f}_k satisfies $|\hat{f}_k| \leq \frac{\pi^\alpha \|f\|_{\mathcal{C}^{0,\alpha}(\mathbb{T})}}{2k^\alpha}$.

2. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be 2π -periodic such that f is Riemann integrable on $[-\pi, \pi]$. Show that

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} |f(x+h) - f(x-h)|^2 dx = \sum_{k=-\infty}^{\infty} 4 \sin^2(kh) |\hat{f}_k|^2.$$

Therefore, if $f \in \mathcal{C}^{0,\alpha}(\mathbb{T})$, the Fourier coefficients \hat{f}_k satisfies

$$\sum_{k=-\infty}^{\infty} \sin^2(kh) |\hat{f}_k|^2 \leq \|f\|_{\mathcal{C}^{0,\alpha}(\mathbb{T})}^2 2^{2(\alpha-1)} |h|^{2\alpha} \quad (0.1)$$

3. Let $f \in \mathcal{C}^{0,\alpha}(\mathbb{T})$, and $p \in \mathbb{N}$. Show that

$$\sum_{2^{p-1} \leq |k| < 2^p} |\hat{f}_k|^2 \leq \frac{\|f\|_{\mathcal{C}^{0,\alpha}(\mathbb{T})}^2 \pi^{2\alpha}}{2^{2\alpha p+1}}.$$

Hint: Let $h = \frac{\pi}{2^{p+1}}$ in (0.1).

4. Show that if $f \in \mathcal{C}^{0,\alpha}(\mathbb{T})$ for some $\frac{1}{2} < \alpha \leq 1$, then $\sum_{k=-\infty}^{\infty} |\hat{f}_k| < \infty$; thus Problem 8 implies that the Fourier series of f converges uniformly to f on \mathbb{R} .

Problem 4. Prove Lemma 8.15 in the lecture note.

Proof. It suffices to show that

$$\sup_{|x-y| \leq \delta_1} |f(x) - f(y)| \leq \left(1 + \frac{\delta_1}{\delta_2}\right) \sup_{|x-y| \leq \delta_2} |f(x) - f(y)|$$

for $\delta_1 > \delta_2$. Suppose that $\delta_1 > \delta_2 > 0$, and $|x - y| < \delta_1$. Let N be the largest integer smaller than $\frac{\delta_1}{\delta_2}$; that is, N is the unique integer satisfying that

$$\frac{\delta_1}{\delta_2} - 1 \leq N < \frac{\delta_1}{\delta_2}. \quad (\star)$$

Then there exist N points x_1, x_2, \dots, x_N such that $x < x_1 < x_2 < \dots < x_N < y$ and

$$|x - x_1| < \delta_2, \quad |y - x_N| < \delta_2 \quad \text{and} \quad |x_i - x_{i+1}| < \delta_2 \quad \forall 1 \leq i \leq N - 1;$$

thus the triangle inequality implies that

$$\begin{aligned} |f(x) - f(y)| &\leq |f(x) - f(x_1)| + |f(y) - f(x_N)| + \sum_{i=1}^{N-1} |f(x_i) - f(x_{i+1})| \\ &\leq (N + 1) \sup_{|x-y| \leq \delta_2} |f(x) - f(y)|. \end{aligned}$$

The desired inequality then follows from (\star) . □

Problem 5. Let f be a 2π -periodic Lipschitz function. Show that for $n \geq 2$,

$$\|f - F_{n-1} \star f\|_\infty \leq \frac{1 + 2 \log n}{2n} \pi \|f\|_{\mathcal{C}^{0,1}(\mathbb{T})} \quad (0.2)$$

and

$$\|f - s_n(f, \cdot)\|_\infty \leq \frac{2\pi(1 + \log n)^2}{n} \|f\|_{\mathcal{C}^{0,1}(\mathbb{T})}. \quad (0.3)$$

Hint: For (0.2), apply the estimate

$$F_n(x) \leq \min \left\{ \frac{n+1}{2\pi}, \frac{\pi}{2(n+1)x^2} \right\}$$

in the following inequality:

$$|f(x) - F_{n-1} \star f(x)| \leq \left[\int_{-\delta}^{\delta} + \int_{-\pi}^{-\delta} + \int_{\delta}^{\pi} \right] |f(x) - f(x-y)| F_{n-1}(y) dy$$

with $\delta = \frac{\pi}{n}$. For (0.3), use (8.2.7) in the lecture note and note that

$$\inf_{p \in \mathcal{P}_n(\mathbb{T})} \|f - p\|_\infty \leq \|f - F_n \star f\|_\infty.$$

Proof. Recall that the Fejér kernel F_n is given by

$$F_n(x) = \begin{cases} \frac{1}{2\pi(n+1)} \frac{\sin^2 \frac{(n+1)x}{2}}{\sin^2 \frac{x}{2}} & \text{if } x \notin \{2k\pi \mid k \in \mathbb{Z}\}, \\ \frac{n+1}{2\pi} & \text{if } x \in \{2k\pi \mid k \in \mathbb{Z}\}. \end{cases}$$

Therefore, by the fact that $\sin |x| \geq \frac{2}{\pi} |x|$ for $|x| < \frac{\pi}{2}$, we find that

$$F_n(x) \leq \min \left\{ \frac{n+1}{2\pi}, \frac{\pi}{2(n+1)x^2} \right\}.$$

By the fact that $\int_{-\pi}^{\pi} F_{n-1}(x) dx = 0$ for all $n \geq 2$, we find that if $n \geq 2$ and $0 < \delta < \pi$,

$$\begin{aligned} |f(x) - F_{n-1} \star f(x)| &= \left| \int_{-\pi}^{\pi} f(x) F_{n-1}(x-y) dy - \int_{-\pi}^{\pi} f(y) F_{n-1}(x-y) dy \right| \\ &= \left| \int_{-\pi}^{\pi} [f(x) - f(y)] F_{n-1}(x-y) dy \right| \\ &= \left| \int_{-\pi}^{\pi} [f(x) - f(x-y)] F_{n-1}(y) dy \right| \\ &= \left| \left(\int_{-\delta}^{\delta} + \int_{-\pi}^{-\delta} + \int_{\delta}^{\pi} \right) [f(x) - f(x-y)] F_{n-1}(y) dy \right|. \end{aligned}$$

Let $\delta = \frac{\pi}{n}$. Then

$$\begin{aligned} \left| \int_{-\delta}^{\delta} [f(x) - f(x-y)] F_{n-1}(y) dy \right| &\leq \int_{-\delta}^{\delta} \|f\|_{\mathcal{C}^{0,1}(\mathbb{T})} |y| \cdot \frac{n}{2\pi} dy = \frac{n\|f\|_{\mathcal{C}^{0,1}(\mathbb{T})}}{\pi} \int_0^{\delta} y dy \\ &= \frac{n\|f\|_{\mathcal{C}^{0,1}(\mathbb{T})} \pi^2}{2\pi n^2} = \frac{\pi\|f\|_{\mathcal{C}^{0,1}(\mathbb{T})}}{2n}. \end{aligned}$$

Moreover,

$$\begin{aligned} \left| \int_{\delta \leq |y| \leq \pi} [f(x) - f(x-y)] F_{n-1}(y) dy \right| &\leq \int_{\delta \leq |y| \leq \pi} \|f\|_{\mathcal{C}^{0,1}(\mathbb{T})} |y| \cdot \frac{\pi}{2ny^2} dy \\ &= \frac{\pi\|f\|_{\mathcal{C}^{0,1}(\mathbb{T})}}{n} \int_{\delta}^{\pi} \frac{1}{y} dy = \frac{\pi\|f\|_{\mathcal{C}^{0,1}(\mathbb{T})}}{n} \log \frac{\pi}{\delta} = \frac{\pi\|f\|_{\mathcal{C}^{0,1}(\mathbb{T})} \log n}{n}. \end{aligned}$$

The two inequalities above implies (0.2).

For the validity of (0.3), by the fact that

$$\inf_{p \in \mathcal{P}_n(\mathbb{T})} \|f - p\|_{\infty} \leq \|f - F_n \star f\|_{\infty}$$

we conclude from (0.2) and (8.2.7) in the lecture note that

$$\|f - s_n(f, \cdot)\|_{\infty} \leq (3 + \log n) \|f - F_n \star f\|_{\infty} \leq \frac{(3 + \log n)(1 + 2 \log(n + 1))}{2(n + 1)} \pi \|f\|_{\mathcal{C}^{0,1}(\mathbb{T})}$$

and the desired inequality follows from the fact that

$$\frac{(3 + \log n)(1 + 2 \log(n + 1))}{2(n + 1)} \leq \frac{2(1 + \log n)^2}{n} \quad \forall n \geq 2. \quad \square$$

Problem 6. In this problem, we are concerned with the following

Theorem 0.1 (Bernstein). *Suppose that f is a 2π -periodic function such that for some constant C and $\alpha \in (0, 1)$,*

$$\inf_{p \in \mathcal{P}_n(\mathbb{T})} \|f - p\|_{\infty} \leq Cn^{-\alpha}$$

for all $n \in \mathbb{N}$. Then $f \in \mathcal{C}^{0,\alpha}(\mathbb{T})$.

Complete the following to prove the theorem.

1. Show that

$$\|p'\|_{\infty} \leq n\|p\|_{\infty} \quad \forall p \in \mathcal{P}_n(\mathbb{T}). \quad (0.4)$$

2. Choose $p_n \in \mathcal{P}_n(\mathbb{T})$ such that $\|f - p_n\|_{\infty} \leq 2Cn^{-\alpha}$ for $n \in \mathbb{N}$. Define $q_0 = p_1$, and $q_n = p_{2^n} - p_{2^{n-1}}$ for $n \in \mathbb{N}$.

(a) Show that $\sum_{n=0}^{\infty} q_n = f$ and the convergence is uniform.

(b) Show that

$$|q_n(x) - q_n(y)| \leq 6Cn2^{n(1-\alpha)}|x - y| \quad \text{and} \quad |q_n(x) - q_n(y)| \leq 12C2^{-n\alpha}.$$

(c) For any $x, y \in \mathbb{T}$ with $|x - y| \leq 1$, choose $m \in \mathbb{N}$ such that $2^{-m} \leq |x - y| \leq 2^{1-m}$. Then use the inequality

$$|f(x) - f(y)| \leq \sum_{n=0}^{m-1} |q_n(x) - q_n(y)| + \sum_{n=m}^{\infty} |q_n(x) - q_n(y)|$$

to show that $|f(x) - f(y)| \leq B|x - y|^\alpha$ for some constant $B > 0$.

Hint of 1: Suppose the contrary that there exists $p \in \mathcal{P}_n(\mathbb{T})$ such that $\|p'\|_\infty > n\|p\|_\infty$. By rescaling p and relabeling points in \mathbb{T} if necessary, without loss of generality we can assume that

$$\|p'\|_\infty > n, \quad \|p\|_\infty < 1, \quad \text{and} \quad p'(0) = \|p'\|_\infty.$$

Choose $\gamma \in \left[-\frac{\pi}{n}, \frac{\pi}{n}\right]$ such that $\sin(n\gamma) = -p(0)$ and $\cos(n\gamma) > 0$, and define $r(x) = \sin n(x - \gamma) - p(x)$. Show that r has at least $2n + 2$ distinct zeros in $\left(-\pi + \gamma + \frac{\pi}{2n}, \pi + \gamma + \frac{\pi}{2n}\right)$ by showing that r has at least one zero in (α_k, α_{k+1}) , where $\alpha_k = \gamma + \frac{\pi}{n}\left(k + \frac{1}{2}\right)$ for each $|k| \leq n$, while r has at least 3 distinct zeros in (α_s, α_{s+1}) if $0 \in (\alpha_s, \alpha_{s+1})$. On the other hand, the fact that $r \in \mathcal{P}_n(\mathbb{T})$ implies that r has at most $2n$ distinct zeros in \mathbb{T} unless r is the zero function which leads to a contradiction.

Problem 7. 1. Let $\{a_k\}_{k=1}^\infty$ be a sequence, and $\{b_n\}_{n=1}^\infty$ be the Cesàro mean of $\{a_k\}_{k=1}^\infty$; that is,

$$b_n = \frac{1}{n} \sum_{k=1}^n a_k. \text{ Show that if } \{a_k\}_{k=1}^\infty \text{ converges to } a, \text{ then } \{b_n\}_{n=1}^\infty \text{ converges to } a.$$

2. Let $\{f_k\}_{k=1}^\infty$ be a sequence of bounded real-valued functions defined on A , and $\{g_n\}_{n=1}^\infty$ be the Cesàro mean of $\{f_k\}_{k=1}^\infty$; that is, $g_n = \frac{1}{n} \sum_{k=1}^n f_k$. Show that if $\{f_k\}_{k=1}^\infty$ converges uniformly to f on $B \subseteq A$ and f is bounded on B , then $\{g_n\}_{n=1}^\infty$ converges uniformly to f on B .

Proof. 1. Let $\varepsilon > 0$ be given. Since $\lim_{k \rightarrow \infty} a_k = a$, there exists $N_1 > 0$ such that

$$|a_k - a| < \frac{\varepsilon}{2} \quad \text{whenever} \quad k \geq N_1.$$

Since $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^{N_1} |a_k - a| = 0$, there exists $N_2 > 0$ such that

$$\frac{1}{n} \sum_{k=1}^{N_1} |a_k - a| < \frac{\varepsilon}{2} \quad \text{whenever} \quad n \geq N_2.$$

Let $N = \max\{N_1, N_2\}$. Then if $n \geq N$,

$$\begin{aligned} |b_n - a| &= \left| \frac{1}{n} \sum_{k=1}^n a_k - a \right| \leq \frac{1}{n} \sum_{k=1}^n |a_k - a| \leq \frac{1}{n} \sum_{k=1}^{N_1} |a_k - a| + \frac{1}{n} \sum_{k=N_1+1}^n |a_k - a| \\ &< \frac{\varepsilon}{2} + \frac{1}{n} \sum_{k=N_1+1}^n \frac{\varepsilon}{2} = \frac{\varepsilon}{2} + \frac{\varepsilon(n - N_1 + 1)}{2n} < \varepsilon. \end{aligned}$$

2. Suppose that $|f_k(x)| \leq M_k$ and $|f(x)| \leq M$ for all $x \in B$. Since $\{f_k\}_{k=1}^{\infty}$ converges uniformly to f on B , there exists $N_1 > 0$ such that

$$|f_k(x) - f(x)| < \frac{\varepsilon}{2} \quad \forall k \geq N_1 \text{ and } x \in B.$$

If $x \in B$, by the fact that

$$\sum_{k=1}^{N_1} |f_k(x) - f(x)| \leq \sum_{k=1}^{N_1} (M_k + M) < \infty,$$

we find that $\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^{N_1} \|f_k - f\|_{\infty} = 0$; thus there exists $N_2 > 0$ such that

$$\frac{1}{n} \sum_{k=1}^{N_1} |f_k(x) - f(x)| < \frac{\varepsilon}{2} \quad \text{whenever } n \geq N_2 \text{ and } x \in B.$$

Let $N = \max\{N_1, N_2\}$. Then if $n \geq N$ and $x \in B$,

$$\begin{aligned} |g_n(x) - f(x)| &= \left| \frac{1}{n} \sum_{k=1}^n f_k(x) - f(x) \right| \leq \frac{1}{n} \sum_{k=1}^{N_1} |f_k(x) - f(x)| + \frac{1}{n} \sum_{k=N_1+1}^n |f_k(x) - f(x)| \\ &< \frac{\varepsilon}{2} + \frac{1}{n} \sum_{k=N_1+1}^n \frac{\varepsilon}{2} < \varepsilon; \end{aligned}$$

thus $\{g_n\}_{n=1}^{\infty}$ converges uniformly to f on B . □

Problem 8. Let $f \in \mathcal{C}(\mathbb{T})$ and $\{\widehat{f}_k\}_{k=-\infty}^{\infty}$ be the Fourier coefficients defined in Remark 8.2 in the lecture note. Show that if $\sum_{k=-\infty}^{\infty} |\widehat{f}_k| < \infty$, then the Fourier series of f converges uniformly to f on \mathbb{R} .

Proof. Let $M_k = |\widehat{f}_k|$ and $\sum_{k=-\infty}^{\infty} |\widehat{f}_k| = M$. Then $|s_n(f, x)| \leq M$ for all $n \in \mathbb{N}$ and $x \in \mathbb{R}$. Moreover,

$$|\widehat{f}_k e^{ikx}| \leq M_k \quad \forall x \in \mathbb{R} \quad \text{and} \quad \sum_{k=-\infty}^{\infty} M_k = M < \infty.$$

Therefore, the Weierstrass M -test implies that the Fourier series converges uniformly on \mathbb{R} . Suppose that the Fourier series converges uniformly to g . Then $|g(x)| \leq M$ for all $x \in \mathbb{R}$; thus Problem 7 implies that the Cesàro mean of $\{s_k(f, \cdot)\}_{k=1}^{\infty}$ converges uniformly to g on \mathbb{R} . Since $f \in \mathcal{C}(\mathbb{T})$, the Cesàro mean of the Fourier series of f converges uniformly to f on \mathbb{R} ; thus $f = g$. □