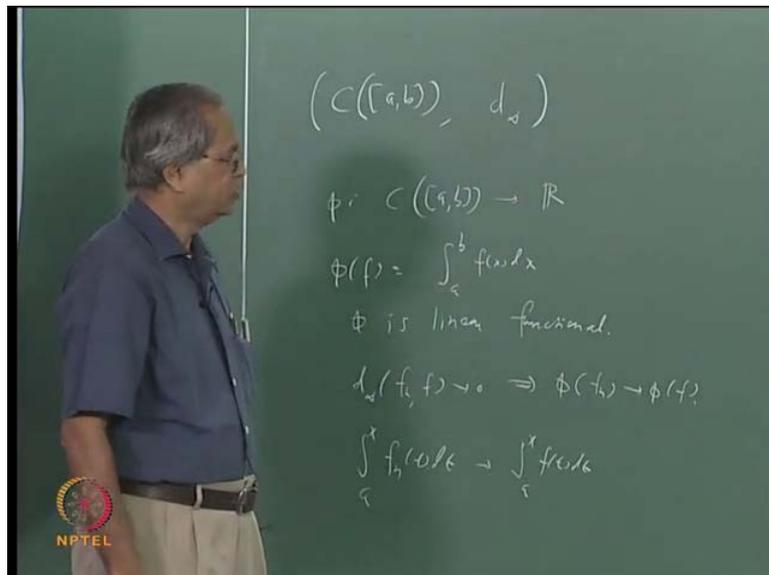


Real Analysis
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Lecture - 49
Uniform Convergence and Differentiation

So, in the yesterday's class we proved that if you consider a sequence of functions and if each function f_n is integrable and if f_n converges to f uniformly then f is also integrable. The sequence of numbers $\int f_n$ that will converge to $\int f$, let us also see the interpretation of this results in language of this metric spaces.

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We have already seen that, for example if you take this space $C[a, b]$ that is space of all continuous function with this metric d_∞ . We have seen that our earlier result about the uniform convergence and continuity that implies that this is a complete metric space and we have also observed quite early that convergence, uniform convergence is basically convergence this metric.

Now, let us see how our yesterday's result of integration can be interpreted in this, now we also know that this $C[a, b]$ is a vectors space. So, one can define a map ϕ from this $C[a, b]$ to \mathbb{R} , let us talk of a Riemann integrals only for the time being as follows at define ϕ of f as $\int_a^b f(x) dx$. Then you already know that this is a linear functional, in

fact have proved that if following the various theorems of the integration that we have proved $\phi(f_1 + f_2) = \phi f_1 + \phi f_2$ $\phi(\alpha f) = \alpha \phi f$.

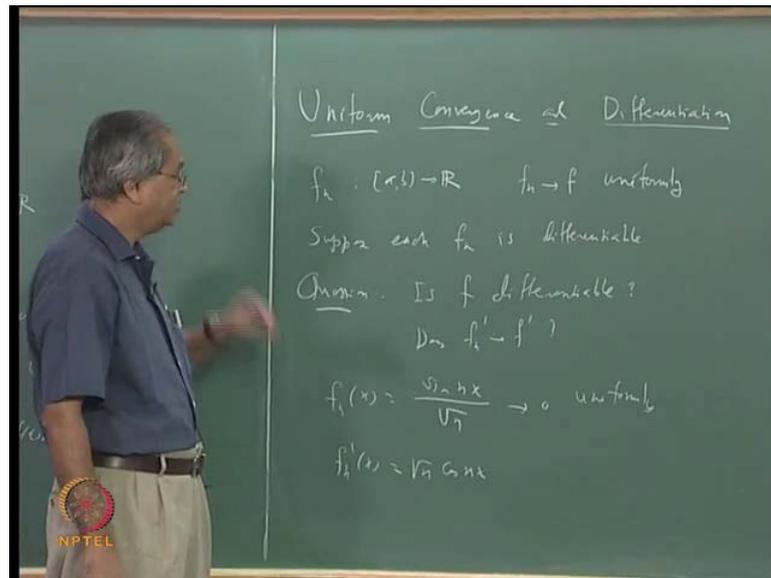
So, ϕ is a linear functional ϕ that is of course that is something that is already known ϕ is a linear functional and what did we prove yesterday that if f_n converges to f uniformly, $\int f_n$ converges to $\int f$ uniformly then $\int f_n$ converges to $\int f$. In other words, if f_n converges to f in this d infinity that is, that is d infinity $f_n - f$ tends to 0 this implies $\phi(f_n)$ tends to $\phi(f)$, remember $\phi(f)$ and $\phi(f_n)$ are numbers $\phi(f)$ and $\phi(f_n)$. So, that means if f_n converges to f in this metric then $\phi(f_n)$ converges to $\phi(f)$, now what is the meaning of this it means that ϕ from this $C[a, b]$ to \mathbb{R} is a continuous function.

That is one of the ways of describing continuity is that whenever x_n converges to x $f(x_n)$ converges to $f(x)$ that is equivalent of saying that f is continuous. So, that is what we have said, here whenever f_n converges to f in this metric $\phi(f_n)$ converges to $\phi(f)$ that is same as saying that ϕ is a continuous function. Since it is already a linear functional it means that the ϕ is a continuous linear functional, then there is one more thing. Here, while this while describing the results about the integrals we have taken b this upper limit as b , but that is not very much essential one can let this upper limit vary also.

For example, I can consider $\int_a^x f_n(t) dt$, suppose I can say that $\int_a^x f_n(t) dt$ and then this will converge to $\int_a^x f(t) dt$, if f_n converges to f uniformly. Whatever you take x in $[a, b]$ then $\int_a^x f_n(t) dt$ will converge to $\int_a^x f(t) dt$, so it means that this upper limit need not be big it can be any number. Now, whatever you say about the upper limit, one can say the same thing about the lower limit also instead of a , you can take some other number.

So, consider $\int_y^x f_n(t) dt$ where y and x are any numbers lying in $[a, b]$ that will converge to $\int_y^x f(t) dt$, so there is nothing very particular about these numbers a and b . In other words, you should take any sub interval of the $[a, b]$ that integral of f_n over that sub interval will converge to integral of f over that same sub interval that is about the integration.

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Now, let us go to the discussion of uniform convergence and differentiation and differentiation one can ask an analogous question. Here, suppose we have a sequence f_n , f_n from a to b to \mathbb{R} and suppose f_n converges to f uniformly, f_n converges to f uniformly then suppose each f_n is differentiable. Suppose each f_n is differentiable then what we might expect that if each f_n is differentiable then we can expect, we might expect that f also is differentiable and not only that we should also expect that f_n' converges to f' . We have already seen that this is false as far as point wise convergence is concerned, but which is also true is that this is the question is suppose each f_n is differentiable.

The question is this is f differentiable is, f differentiable and thus f_n' converges to f' in whatever sense point wise uniformly whatever and answer to both the questions are no. That even if f_n converges to f uniformly it does not mean that f must be differentiable and even when f is differentiable this may or may not happen. It is fairly easy to construct examples in fact subsequently we will prove a very powerful theorem, perhaps you may have already heard of that theorem. It is called Weierstrass theorem, Weierstrass theorem says that given any continuous function you can find a sequence of polynomials which converges to that continuous function uniformly.

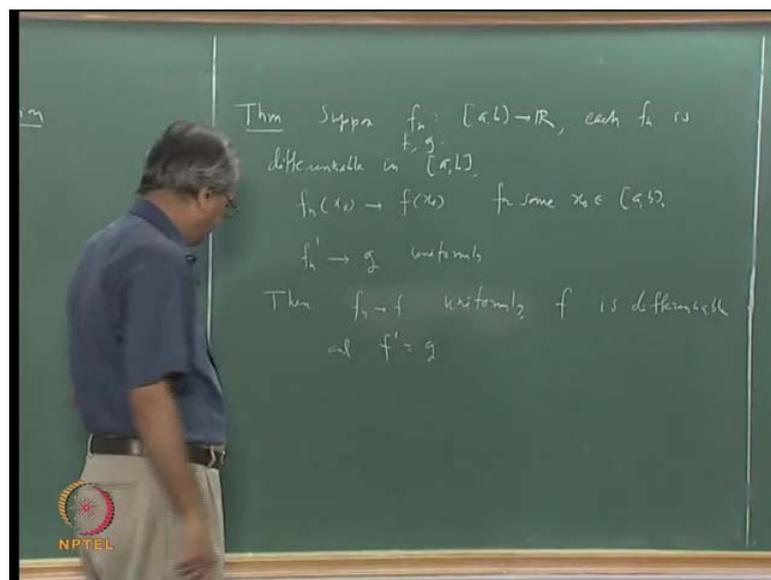
So, you can obviously find the function which is continuous, but not differentiable and such a function also you can find a sequence of polynomials. Now, every polynomial is differentiable, but the limit will not be differentiable also it can happen that f_n converges

uniformly. But, f_n prime need not be convergent all f_n prime need not be convergent all that is that is fairly easy to show suppose we take this example f_n , f_n at x is let us say $\sin nx$ by \sqrt{n} , $\sin nx$ by \sqrt{n} . Then is it, is it obvious that this tends to 0 uniformly whatever interval you take, this tends to 0, uniformly you can take m suffix n will be less not equal to 1 by \sqrt{n} .

In fact m suffix n will be and at m n tends to 0, so that is easy to show, but what about f_n prime x . That will be n , $n \cos nx$ divide by \sqrt{n} , so that will be $\sqrt{n} \cos nx$ $\sqrt{n} \cos nx$ and you can say that this becomes unbounded even if you take x is equal to 0,, this will this sequence is simply \sqrt{n} . So, this is not a converges sequence at all and, so as far the derivatives are concern then things are somewhat bad that is even with uniform convergence you cannot assure various things. So, for the derivatives what we have to do is that we have assumed something more namely that not only that f_n comma just to f uniformly we have also assumed that f_n prime converges uniformly.

Once you assume that f_n prime converges uniformly, that is fairly strong assumption then you do not need, even this we can in fact simply assume that f_n converges to f point wise or even at one particular point also that will be sufficient. So, let us just see what is the what does the theorem say.

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The theorem is the following, suppose f_n are functions from a b to \mathbb{R} each f_n is differentiable f_n is differentiable in a b , as far as the convergence is concerned we will

say that two things for some x_0 $f_n(x)$ converges to $f(x)$. Let us say that is $f_n(x)$ converges to $f(x)$, for some x_0 in a, b and f_n' converges to g uniformly f_n from we have to take this 3 function. Also f_n, f and g all these are functions from a, b to \mathbb{R} f and d , so what are the assumptions each f_n is differentiable if at some point f_n at x_0 comma just to x_0 then f_n' converges to g uniformly.

Where f_n' converges to g uniformly then what is the conclusion, conclusion is that if that is the case f is differentiable and its derivative is same as g . Then these are all hypothesis then f is differentiable, f is differentiable. In fact even before that I would say that, since that is not we have assume f_n then f_n converges to f uniformly, f_n converges to f uniformly f is differentiable and f' is equal to g .

Actually if we make one more stronger assumption, suppose we also assume that f_n' is also continuous for each n then the proof becomes very easy. Then all we can do is that we can use this previous theorem we can, since $f_n(x)$ is not converges to $f(x)$ for any x you integrate from x_0 to x . So, consider $\int_{x_0}^x f_n'(t) dt$ that goes to $\int_{x_0}^x g(t) dt$ and then show that because of the earlier theorem $\int_{x_0}^x f_n'(t) dt$ because we have seen that upper limit and the lower limit can be anything.

So, I can take integral of x_0 to x , instead of f_n I will take f_n' by this theorem it will mean that $\int_{x_0}^x f_n'(t) dt$ will converges to $\int_{x_0}^x g(t) dt$. Then it is easy to show that that is same as an integral of f_n' between x_0 to x is nothing but $f_n(x) - f_n(x_0)$ and we have already known that $f_n(x_0)$ is just to $f(x_0)$. So, using that you can clearly easy to show that f is differentiable and its derivative is same as g , but we if do not assume that f_n' is continuous then the proof is slightly involved.

In the sense we need some more work to do and that is what we shall, we shall do again the idea is that let us, let us take the things one by one, first thing is we want f_n converges to f uniformly, f_n converges to f uniformly. Then we have seen that one of the ways to show that sequence of function converges uniformly is that you show that it satisfies Cauchy criteria you, sorry it satisfies Cauchy criteria then what do we know

about f_n . We only know that f_n , at x naught if converges at other points we do not know to show that it satisfies Cauchy criteria what will I do to show is that.

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$$f_n - f_m$$

By MVT

$$f_n(x) - f_m(x) = (f_n(x_0) - f_m(x_0)) + (x - x_0)(f_n'(\xi) - f_m'(\xi))$$

for some ξ between x and x_0 .

That is if you look at $f_n(x) - f_m(x)$ we have to show that this quantity can be made arbitrary small for by choosing n and m sufficiently large. That small number should be independent of x , in other words what I should show is that let us say that $\text{mod } f_n(x)$ converges $f_n(x)$ is less not equal to some α for every x in a, b . Then that α goes to 0, but what we know is that $f_n(x)$ converges to $f(x)$, so if I take $f_n(x) - f_m(x)$ that is going to be small. So, our idea is basically we add and subtract and, similarly what we know is that f_n' converges to g uniformly, so this f_n' satisfies the Cauchy criteria.

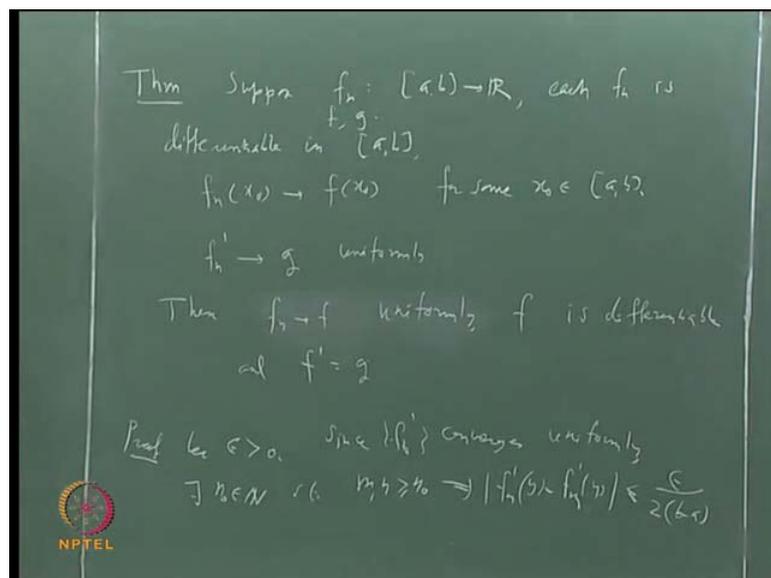
So, instead of $f_n(x) - f_m(x)$, if I have taken $f_n'(x) - f_m'(x)$ that that is easy to make that particular f_n' is arbitrary small, but basically they use all these facts. So, what is the idea will take this minus this f_n' at x naught minus f_m' at x naught suppose we are able to show that this can be made arbitrary small an independent of x . Then is it clear that then it will be in this is also small because I am only adding the small quantity, here I am adding a small, but what can we say about this.

These is nothing but if you look at the function suppose if we look at the function $f_n - f_m$ if you look at the function $f_n - f_m$. It is a difference between the values of this function at x and x naught it is the difference between and, moreover this is a

differentiable function. So, one can use mean value theorem, one can use mean value theorem and say that this will be nothing but x minus x naught into the derivative of this at some point lying between x and x naught. So, we can say that it is same as by mean value theorem we can say that by Lagrange's mean value theorem this is same as x minus x naught into f n prime minus f m prime.

Derivative of this at some point z_i let's us say which is same as saying that f n prime z_i minus f m prime z_i for some z_i in z_i between x and x naught let me see because I do not know which is bigger and which is smaller between x and x naught. Now, the idea is this we know that this quantity f n prime z_i minus f m prime z_i that can be made arbitrary small. That will be arbitrary small independent of this z_i whatever it is z_i because we know that f n prime converges uniformly, f n prime converges uniformly. So, this satisfies Cauchy criteria so let us start from this that is the starting point of the proof.

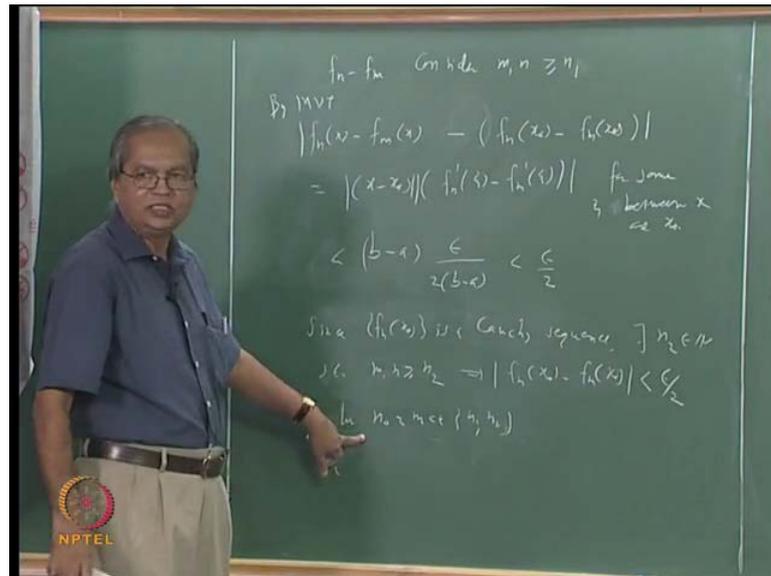
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So, we can say that, let me, let me write it here, so let us say that let epsilon be bigger than 0 since f n prime converges uniformly, since f n prime converges uniformly. You can say there exist n_0 in n such that m and n bigger not equal to n_0 , m and n bigger not equal to n_0 this implies $\text{mod } f$ n prime. Let me call it y f n prime y minus f m prime y this can be made less not equal to any arbitrary number for every y in m I will take that number as because here we had to add and subtract this quantity.

So, it will make that less than epsilon by 2, but here the multiplication is there also by $x - x_0$, so this will remain bounded by $b - a$. So, we will say that this is, we shall we shall choose n_0 such that whenever m and n are bigger not equal to n_0 , this is less than epsilon by 2 times $b - a$. Now, consider some m and n which are bigger than not equal to this n_0 , consider m and n bigger not equal to this n_0 .

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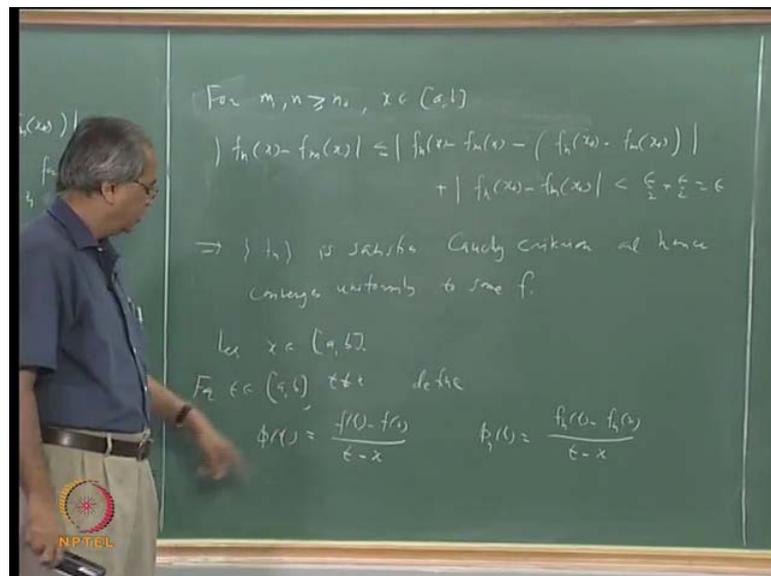


Let me take it, here consider m and n bigger not equal to n_0 then for those m and n we have done all these calculations of course this is true for any m and n . But, now will be apply for those m and n bigger not equal to n_0 , I will take $f(x)$ value everywhere. So, this $|f(x) - f(x_0)|$ and $|f(x_0) - f(x_0)|$ both are points at the interval a, b , so $|f(x) - f(x_0)|$ is less not equal to $b - a$ and $|f(x_0) - f(x_0)|$ is less not equal to $b - a$ and this is less than epsilon by 2 into $b - a$, so which is the whole things is less than in fact this is strictly less.

So, I can take it strictly less than epsilon by 2 alright what next we can say that since f_n converges to $f(x_0)$ I can again do the same I can find, I find some. Let us say n_0 prime such that, here itself let me call it n_0 prime, so let us this is say n_0 double prime such that this I think this primes are unnecessary complicating. Let us call it n_1 , let us call it n_1 , so consider this m and n bigger not equal to n_1 what I would say is that there will exist n_2 such that whenever m and n are bigger than n_2 , $|f_m(x_0) - f_n(x_0)|$ is less than epsilon by 2.

So, what is the argument since $f_n(x)$ is a Cauchy sequence since the argument is $f_n(x)$ is a convergence sequence hence it is a Cauchy sequence. Since $f_n(x)$ is a Cauchy sequence, Cauchy sequence there exist n_0 such that m and n bigger not equal to n_0 or this implies $|f_n(x) - f_m(x)| < \frac{\epsilon}{2}$. What is to be done after, this is clear you take n_0 as maximum of n_1 and n_2 , let n_0 as maximum of n_1 and n_2 then for m and n which is bigger not equal to this n_0 both of this inequalities then satisfies.

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Let us continue here, so what we say is for m and n bigger not equal to n_0 consider a term and x is a b consider $|f_n(x) - f_m(x)|$ and all that we do is add and subtract $f_n(x_0)$ and $f_m(x_0)$. So, this is less not equal to $|f_n(x) - f_n(x_0)| + |f_n(x_0) - f_m(x_0)| + |f_m(x_0) - f_m(x)|$. Each of this is less than $\epsilon/2$, this is less than $\epsilon/2$ because of these considerations, here remember the first part is less than $\epsilon/2$ because of this second assumption f_n converges to f uniformly.

Second is less than $\epsilon/2$ because of the first assumption that f_n converges to f of x , so this is less than $\epsilon/2 + \epsilon/2$ which is ϵ . So, what we will show that given any ϵ there exist n_0 such that wherever m and n is bigger not equal to n_0 $|f_n(x) - f_m(x)| < \epsilon$ for every x in D which is same as saying that f_n is uniformly Cauchy. So, this implies that f_n is

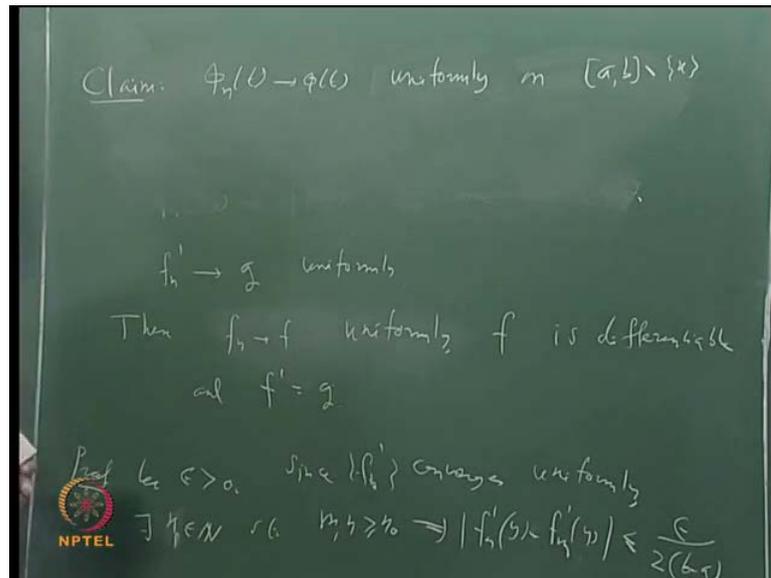
uniformly Cauchy or f_n satisfies Cauchy criteria, Cauchy criteria and hence converges uniformly, and hence converges uniformly to let us say some f .

So, converges uniformly to sub that is whatever it function it converges that function we shall call that function we shall call f . Now, what remains is to show that this f is differentiable and its derivative is same as that function g , what is the function g . It is the function to which this f_n prime converges uniformly that is what is remaining to be shown. Now, to show that let us proceed as follows, so let us, let us take some x in a, b , let us take some x in a, b and we shall procedure a function for let us for t in a, b , for t in a, b and t naught equal to x for t in a, b and t naught equal to x define several function.

First function I will define is ϕ of t , ϕ of t that we will define as follows, if t minus $f(x)$ divided by t minus $f(t)$ minus, $f(x)$ divided by t minus x and I will define ϕ_n of t minus $f_n(x)$ divided by t minus x . You can understand why these functions are defined because we are interested in differentiability, so to show that we want to show that f is differentiable we want to show that f is differentiable. That is same as showing that limit of $\phi(t)$ as t tends to x exist limit of $\phi(t)$ as t tends to x exist what about $\phi_n(t)$, in case of $\phi_n(t)$ we know that limit of limit of $\phi_n(t)$ as t tends to x exist.

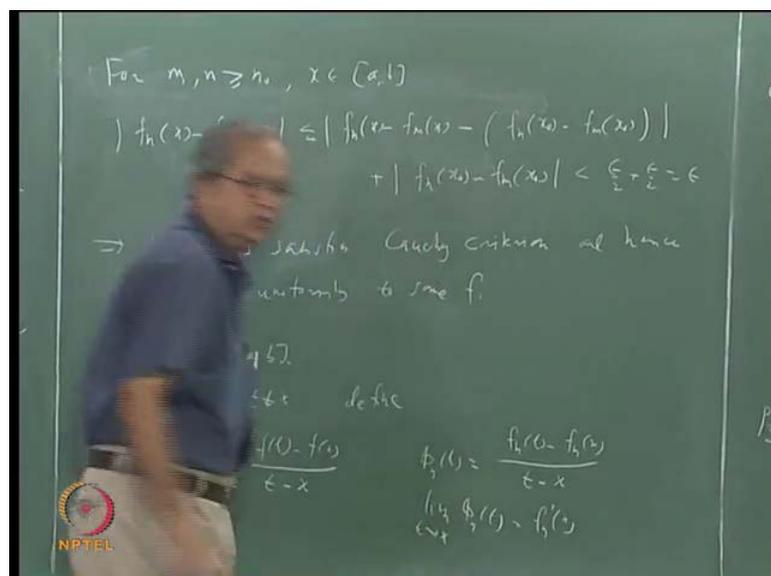
That is same as saying that f_n is differentiable that is something we have assume, so this limit is exist and that is something that we know already. So, let me just say that know the idea is as follows suppose we show that ϕ_n converges to ϕ uniformly in this interval a, b except at t naught equal to x . Then of course that then this x is a limit point of this a, b minus x , remember our theory about the limit let me, let me first say what we trying to do.

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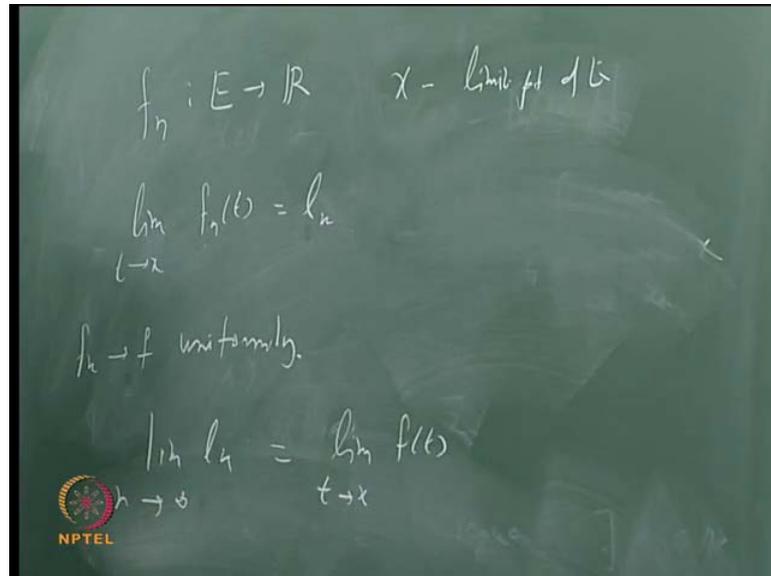
We will claim this you can, I will say that ϕ_n converges to ϕ uniformly not on the whole interval a, b , but in the interval a, b minus x uniformly on the interval a, b minus this x singleton x . Let me remind that our theorem about the limit we have said that if f_n converges to f uniformly on E and x is a limit point then limit of f_n as t tends to x goes to limit of $f(x)$ as t tends to x . So, suppose this is proved, suppose this claim is true then one can say that limit of ϕ_n as t tends to x and see limit of limit of ϕ_n as t tends to x is nothing but f_n prime at x is that clear that is limit of ϕ_n as t tends to x is nothing but, f_n prime x .

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Let me remind you that theorem once again, in case you have forgotten.

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The theorem was the following f_n even before proving the theorem we have taken the functions f_n from E to E to \mathbb{R} and t, x was a limit point of E and we have said that limit of $f_n(t)$ as t tends to x . We have taken these numbers at some l_n , we have taken these numbers at some l_n and what was the assumption that f_n converges to f uniformly. If f_n converges to f uniformly then we have say was that limit of this l_n as n tends to infinity exist also that is that limit is same limit of this l_n as n tends to infinity exist.

Limit of this $f(t)$ as t tends to x exist and that limit is same as this limit this was our, in fact our first theorem of the uniform convergence. This is same as limit of $f(t)$ as t tends to x we are going to use that theorem for the functions ϕ_n and ϕ .

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Claim: $\Phi_n(t) \rightarrow \phi(t)$ uniformly on $[a, b] \setminus \{x\}$
 If this claim is true then

$$\lim_{t \rightarrow x} \phi(t) = \lim_{n \rightarrow \infty} f'_n(x) = g(x)$$
 i.e. $f'(x) = g(x)$

$$\Phi_n(x) - \Phi_m(x) = \frac{f_n(x) - f_m(x) - (f_n(x) - f_m(x))}{t - x}$$
 By MVT } between $x = a$ & $x = b$

$$f_n(x) - f_m(x) - (f_n(a) - f_m(a)) = (x - a)(f'_n(\xi) - f'_m(\xi))$$

Suppose we show that ϕ_n converges to ϕ uniformly and limit of ϕ_n as t tends to x axis that is same as $f'_n(x)$, so if this claim is proved or if this claim is true then what must happen is that then limit of ϕ_n as t tends to x this limit should exist. This limit should exist and that should be same as limit of this $f'_n(x)$ as n tends to infinity limit of $f'_n(x)$ as n tends to infinity remember this $f'_n(x)$ is something like this $f'_n(x)$ takes the place of this f'_n .

That is limit of f and t as t tends to limit of ϕ_n as t tends to x is $f'_n(x)$, but, we have already assumed that f'_n converges to g . So, this right hand side is nothing but $g(x)$, right hand side is nothing but $g(x)$, sorry g of x I am sorry you are right it is nothing but g of x . So, what it says it that this limit exists and that limit is same as g of x which is same as saying that f is differentiable. Saying that this limit exist is same as saying that f is differentiable and that limit is same as g of x is saying that $f'_n(x)$ is equal to $g(x)$ that is that is $f'_n(x)$ is equal to g of x .

So, what remains, now what remains is to prove this claim we assume this claim is proved then whatever we wanted would be proved first this claim is true, once the claim is true the proof or theorem is over. Now, what does what is involve, here we want to show that ϕ_n converges, see remember ϕ_n converges to ϕ point wise there is no

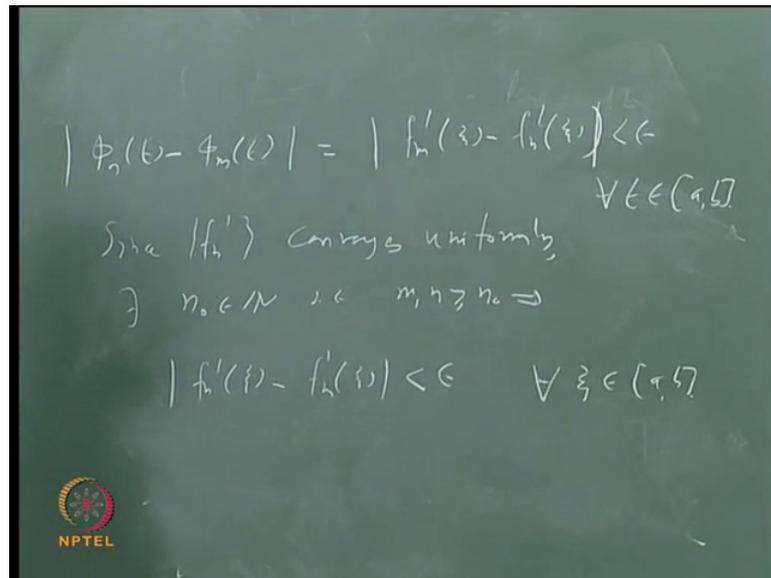
problem about that, about that. There is no problem because we have already shown that f_n converges to f uniformly, so f_n will converge to f . $f_n(x)$ converges to $f(x)$.

So, only thing really to show is that f_n uniform convergence and we have the same thing we have done in the earlier that is we shall show that f_n satisfies Cauchy criteria. So, if we consider let us say $f_n(x) - f_m(x)$ then that is same as $f_n(x) - f_n(t) - f_m(x) + f_m(t)$ this divided by $t - x$. We shall use the same thing or same technique which we have used earlier, namely mean value theorem because if look at this $f_n(x) - f_n(t)$ and $f_m(x) - f_m(t)$ these are nothing.

But, the values of the function $f_n - f_m$ at x and t if you look at again the function $f_n - f_m$ you have $f_n(x) - f_m(x)$ and then $f_n(t) - f_m(t)$. So, what we can say is that by the same by mean value theorem we can say that, by mean value theorem there exist a z_i between x and t such that $f_n(x) - f_m(x) - f_n(t) + f_m(t) = (x - t)(f_n'(z_i) - f_m'(z_i))$. Then $f_n(x) - f_n(t) - f_m(x) + f_m(t)$ that is nothing but $(x - t)(f_n'(z_i) - f_m'(z_i))$. So, we are applying mean value theorem to this function $f_n - f_m$.

Remember, here we have $f_n - f_m$ this whole thing can be written as this numerator is nothing but $f_n(x) - f_m(x) - f_n(t) + f_m(t)$ what we are saying this will be $(x - t)(f_n'(z_i) - f_m'(z_i))$. This will be $(x - t)$ fine, it will not matter because we are going to take absolute values, so what, so finally what we will get is this $(x - t)$ will cancel with that $(x - t)$ with a negative sign. So, since we are going to take absolute value what we will get is this.

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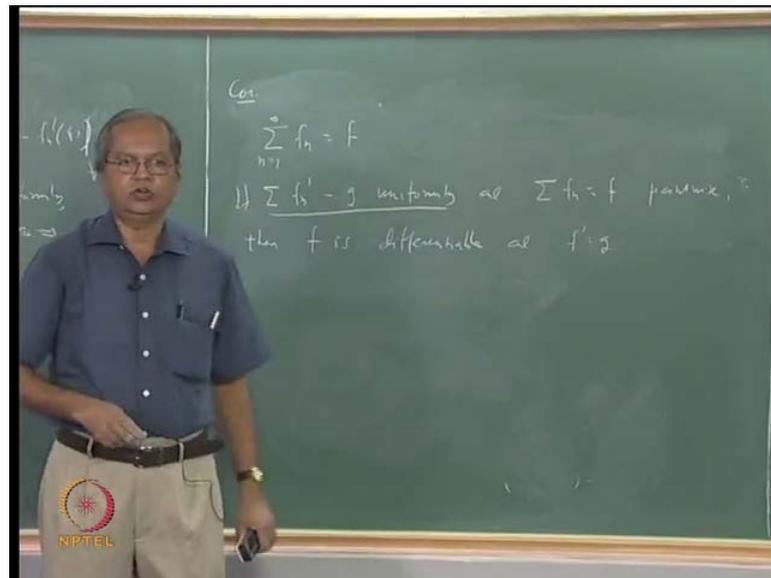


$|\phi_n(x) - \phi_m(x)| = |f_n'(z) - f_m'(z)|$ this will be equal to $|f_n'(z) - f_m'(z)|$ for some z lying between t and x . Do you agree after applying mean value theorem and after cancelling this $t - x$ and $x - t$ etcetera. Now, what is to be done after this is clear we already know that f_n' converges to g uniformly, we already that f_n' converges to g uniformly. So, we can always find given ϵ , we can always find some n_0 let me just write since f_n' converges uniformly there exist n_0 in \mathbb{N} such that m and n bigger not equal to n_0 .

This implies $|f_n'(z) - f_m'(z)| < \epsilon$ for z in $[a, b]$ that is important for all z in $[a, b]$. So, going back here since this is less than ϵ it will mean that this is also less than ϵ for since this happens for every z this is less than ϵ for every t in $[a, b]$, for every t in $[a, b]$. It is basically an application of mean value theorem once again and this shows that this sequence f_n is uniformly Cauchy, the sequence f_n is uniformly Cauchy.

Hence, it follows again that ϕ_n converges to ϕ uniformly we already know that ϕ_n converges to ϕ point wise, now we got ϕ_n converges uniformly. So, the limit function must be same as ϕ and as we have already observed once this claim is prove the proof of the theorem is this over. So, this says about the relationship between uniform convergence and the differentiation and as in the earlier case we can also ask similar questions about the series that is till, now we have taken f_n converges to f .

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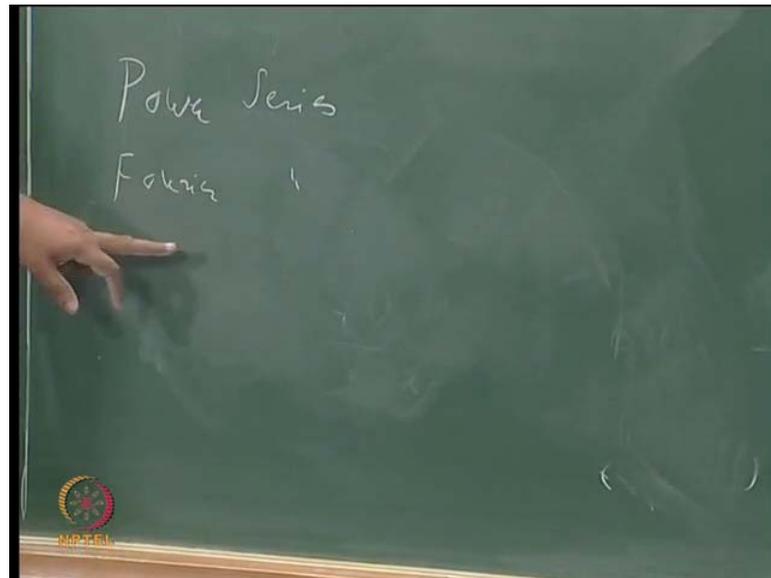
Suppose we look at the series like this $\sum f_n$ converges to f \sum_n going from about to infinity suppose, here the convergence is uniform. But, then also you cannot say immediately that you can differentiate the series term by term it does not follow at $\sum f_n$ convergence to $\sum f_n'$ converges to f' . We need additional condition, namely that $\sum f_n'$ should also converge uniformly and this original series should converge at least at one point then we can differentiate the series term by term. So, let us take record those observation, so corollary is this if $\sum f_n'$ converges to g uniformly let us say not f .

Now, let us call this g uniformly and $\sum f_n$ is equal to f point wise, let us say actually it is enough to say at least at one point by using that theorem then f is differentiable, then f is differentiable. Its derivative is nothing but g , its derivative is nothing but g and f' is equal to g in other words $\sum f_n'$ is equal to f' if $\sum f_n$ is equal to f , $\sum f_n'$ is equal to f' . Which basically means that you can interchange the operations, summation and differentiation that you can do provided this happens $\sum f_n'$ equals to g ?

That is the series obtain by differentiating each term must be uniformly convergent, then only you can interchange the summation and differentiation. Now, let us see how all these theorems which we have considered about the uniform convergence and various uniform convergence and continuity. Uniform convergence and integration and

differentiation can be used, there are several uses of this there are two major things that are coming into picture those are certain kind of series and in proving that those series are uniformly convergent take new continuous functions, new differential functions etcetera.

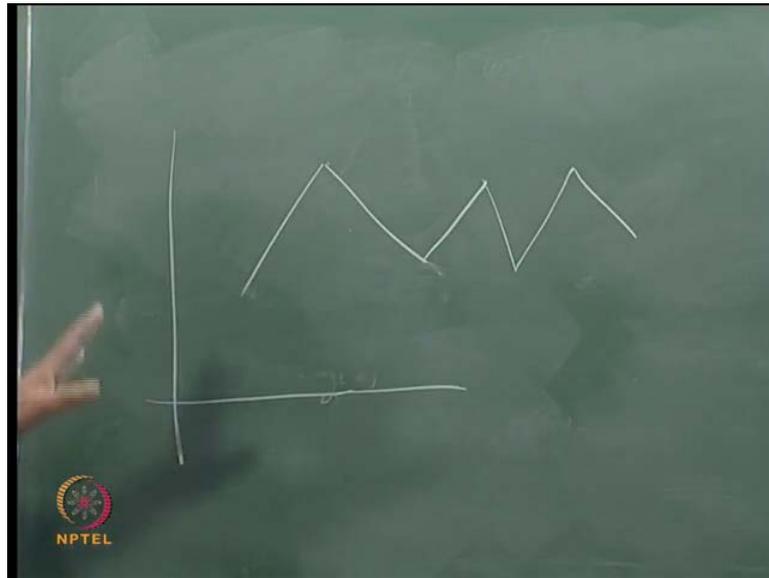
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One set is what is called power series something that you have heard of already power series and other type of series are what are called Fourier series. Now, these are also meting like power series, but here the function involved are polynomials and, here the functions involved are what are called trigonometric polynomials.

So, these are the positive results that will follow from the discussion of uniform convergence there is also, some one very interesting result which in some sense is negative. But, it is interesting in the sense that it says something different from our usual intuitions says and that is a following, that is if you look at by if you say that something is a continuous function you are expected to think.

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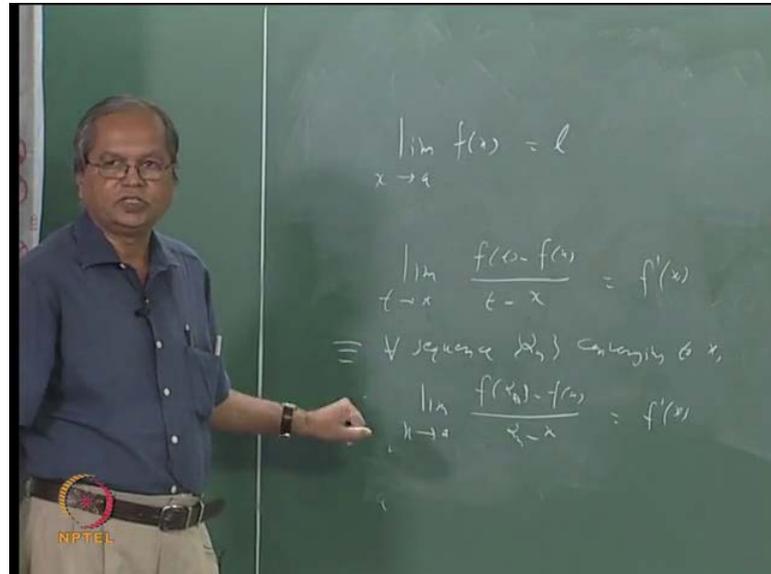
That its graph will be something like a curve, so if you have that kind of idea then it is then it will appear that whenever a function is continuous it has to be differentiable also, it has to be differentiable also. But, you already know that that is not true the graph can be something like this, so its function can be continuous, but not differentiable. This is a well known example of modulus, suppose you want a function which is continuous, but not differentiable at two points when one can have a function like this.

Suppose more than two points it can be a function something like this that is, so it is fairly easy to construct a function which is continuous everywhere let us say. But, not differentiable at two points, three points etcetera, but suppose one asks a question does there exist a function which is continuous everywhere but, not differentiable. Anywhere that does, there exist a is that, is that question clear does there exist a function which is continuous for all x in \mathbb{R} , but not differentiable for any x in \mathbb{R} .

Then we will say that our usual intuitions does not help us in answering that question and one feels that such a function may not exist at all. But, the answer is yes there is a function does there exist a function which is continuous everywhere, but not differentiable at any point and the construction of such function requires everything. We have done, so far about make some preparation by the way it is not very difficult constructing that function is not very difficult what is involve is little bit of calculations. Some use of all these theorems which we have met. Now, to begin with let me first make

a few observations one observation which we have already made, let me repeat it once again.

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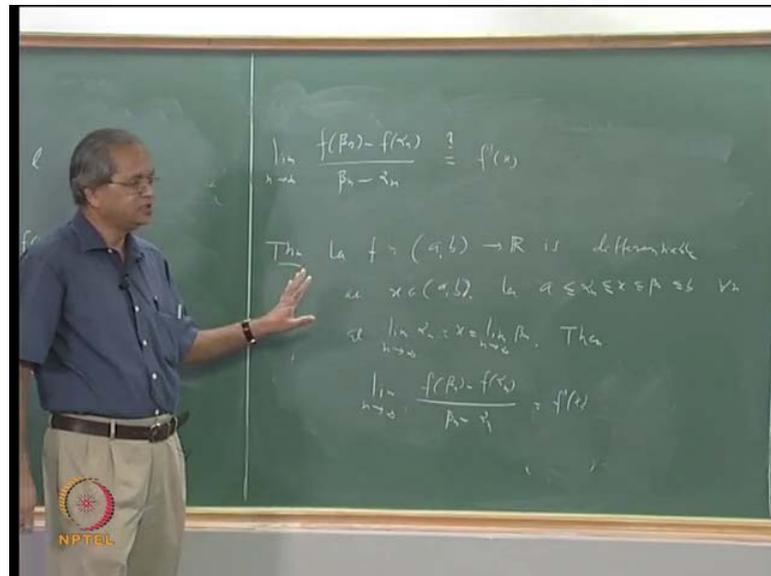
You know that saying that some limit of $f(x)$ as x tends to a suppose this is equal to l we have already seen that this is equivalent of saying that if you take any sequence x_n converging to a then $f(x_n)$ must converge to l . If you take any sequence x_n converging to a $f(x_n)$ must converge to l suppose I have applied this concept to derivatives, suppose I apply this concept to derivatives suppose f is differentiable at x .

What is the meaning of that, it means that limit of let us say again we will say let the limit of t minus $f(x)$ at t minus x limit as t tends to x exist suppose f is differentiable then this is same as this limit is same as $f'(x)$, this limit is same as $f'(x)$. How do I convert this using this earlier idea, this will mean that if I take any sequence suppose I call sequence α_n , suppose I take any sequence α_n converging to x then $f(\alpha_n) - f(x)$ divided by $\alpha_n - x$ limit of that as n tends to infinity.

That should be same as $f'(x)$ that means let us, let us suppose if that means this is, so this is equivalent to say that for every sequence α_n α_n converging to x limit of f at α_n minus $f(x)$ divided by $\alpha_n - x$ limit of this as n tends to infinity. This limit should exist and that limit should be same as $f'(x)$, now this very easy that follows immediately by applying this principle. But, what we want is, now this a slight

modification of this what I want is that suppose instead of one sequence alpha n, suppose we take two sequences alpha n and beta n and suppose both of them are converging to x.

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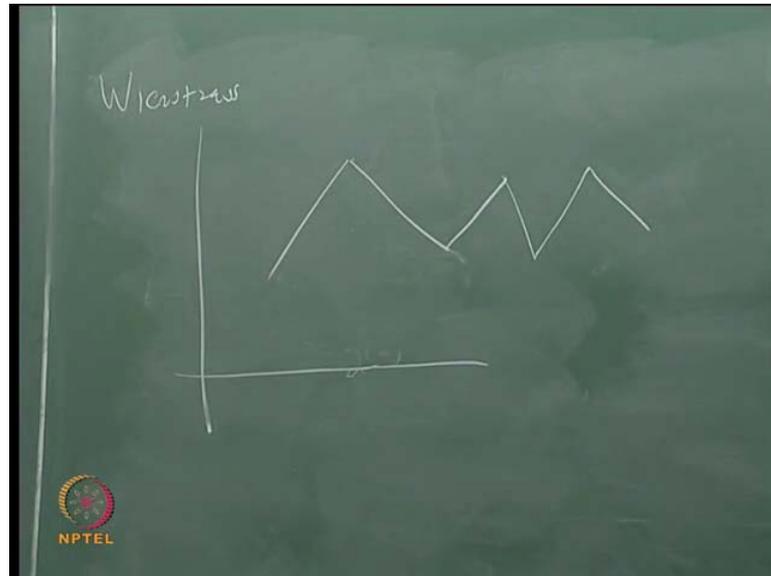
I look at this ratios f at β_n minus f at α_n divided by β_n minus α_n and take the limit of that as n tends to infinity. Then what are β_n and α_n , β_n and α_n are two sequences converging to x β_n and α_n are two sequences converging to x . Now, the question is whether the limit of such thing is also same as f prime x that is the question and the answer is in general this is not true if you take α_n and β_n as totally arbitrary sequences converging to x this may or may not happen. But, if you choose α_n and β_n in a particular way this is true and what is that particular way let me just explain it.

Now, let us say this for theorem let us say that let f suppose f is defined on some interval a b open interval because we are talking of differentiability we will take open interval f from a b to \mathbb{R} is differentiable at let us say some x in a b . We take two sequences α_n and β_n in the following manner, let a less not equal to α_n less not equal to x , less not equal to β_n and less not equal to b . That is all α_n are less not equal to x and all β_n are bigger than or equal to x for all n and both of them converge to x and limit of α_n as n tends to infinity.

This is x and limit of β_n as enters to infinity is also x then this is true then limit as n tends to infinity of β_n minus f at α_n divided by β_n minus α_n this is equal

to f' as and we shall first prove this. Then we shall use this to construct that function which is continuous everywhere, but differentiable nowhere, in fact that was a very famous function first constructed by a Weirstrass.

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Who is famous for several things and this function construction of this function because this said something totally opposite to whatever is the usual intuition of everybody. That led to deeper thinking about what how the function as to be defined etcetera because till that time everybody use to think that function means something defined by a formula. Functions means $2x^3 + 3x^2$ or $f(x)$ is equal to $\sin x$ or functions means something defined by that kind of formula.

But, after this example came everybody thought that the concept of function has to be looked at more carefully. Then we have the modern definition of functions after several people contributed to that definition we shall not go to that kind of history. But, we shall, we shall look at construction of this function in tomorrow class because today the time is already over.