

## Lecture 23

Uniform Convergence of a Sequence of Functions,  
Uniform Convergence and Differentiation,  
Series of Functions,  
The Weierstrass Approximation Theorem

MATH 411H FALL 2025

November 20, 2025

# Pointwise convergence

## Pointwise convergence

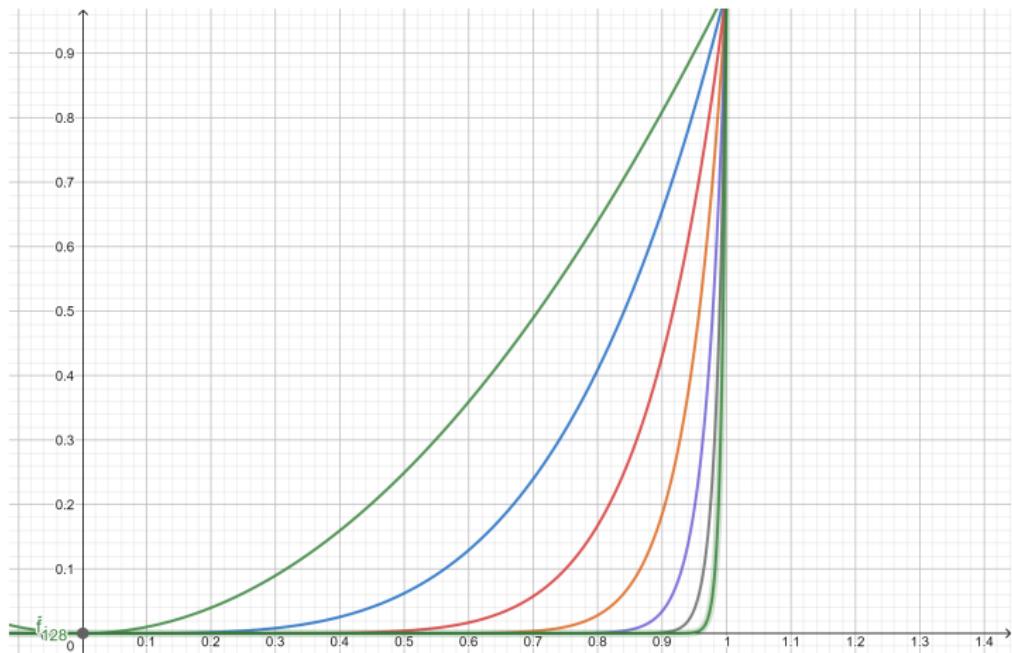
For each  $n \in \mathbb{N}$  let  $f_n : A \rightarrow \mathbb{R}$ , where  $A \subseteq X$ . The sequence  $(f_n)_{n \in \mathbb{N}}$  of functions **converges pointwise** on  $A$  to a function  $f$  if, for all  $x \in A$ , the sequence of real numbers  $(f_n(x))_{n \in \mathbb{N}}$  converges to  $f(x)$ . We write

$$\lim_{n \rightarrow \infty} f_n(x) = f(x) \quad \text{or} \quad f_n \xrightarrow{n \rightarrow \infty} f.$$

## Example 1

Let  $g_n(x) = x^n$  for  $x \in [0, 1]$ , then

$$\lim_{n \rightarrow \infty} g_n(x) = \begin{cases} 0 & \text{if } x \in [0, 1), \\ 1 & \text{if } x = 1. \end{cases}$$

Graphs of  $g_2, g_4, g_8, g_{16}, g_{32}, g_{64}, g_{128}$ 

# Examples

## Example 2

Let  $f_n(x) = \frac{x^2}{(1+x^2)^n}$ . Consider  $s_N(x) = \sum_{n=0}^N f_n(x)$ , then

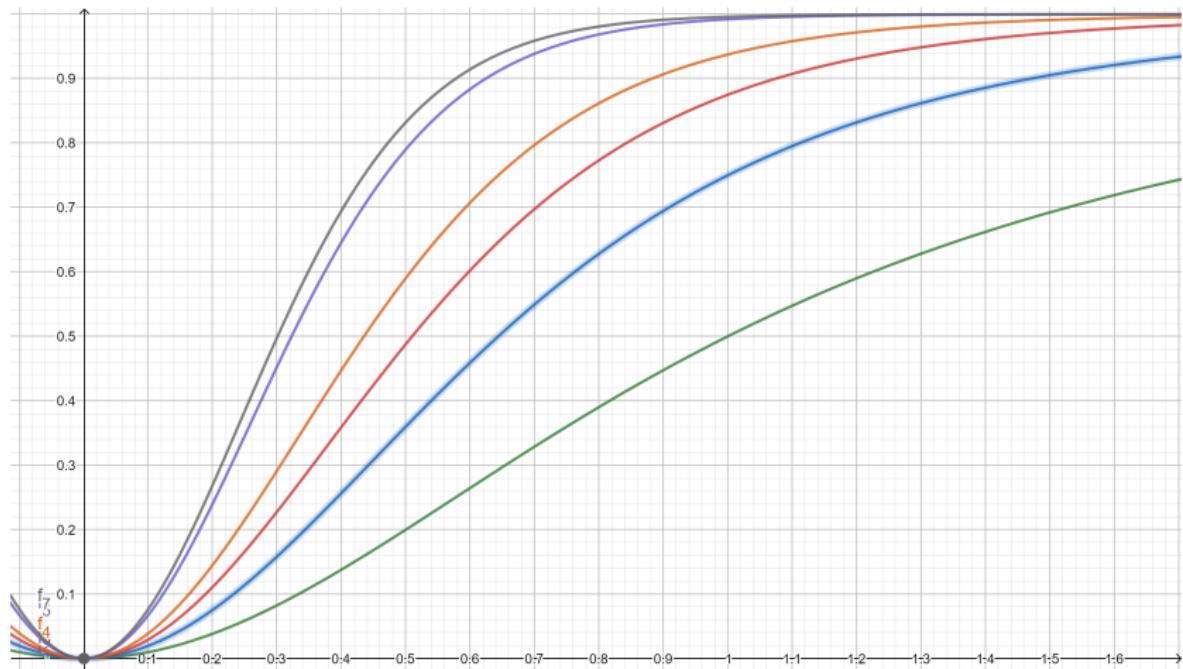
$$s_N(x) \xrightarrow{N \rightarrow \infty} f(x),$$

where

$$f(x) = \begin{cases} 0 & \text{if } x = 0, \\ 1 + x^2 & \text{if } x \neq 0 \end{cases}$$

since if  $x \neq 0$  one has

$$\lim_{N \rightarrow \infty} s_N(x) = \sum_{n=0}^{\infty} \frac{x^2}{(1+x^2)^n} = \frac{x^2}{1 - \frac{1}{1+x^2}} = 1 + x^2.$$

Graphs of  $s_1, s_2, s_3, s_4, s_5, s_6, s_7$ 

# Examples

## Example 3

Let  $f_n(x) = \frac{\sin(nx)}{\sqrt{n}}$ , then  $f(x) = \lim_{n \rightarrow \infty} f_n(x) = 0$ . Also we see that  $f'(x) = 0$ , but

$$f'_n(x) = \sqrt{n} \cos(nx)$$

does not converge to  $f'(x)$  since

$$f'(0) = \sqrt{n} \xrightarrow{n \rightarrow \infty} +\infty.$$

# Uniform convergence

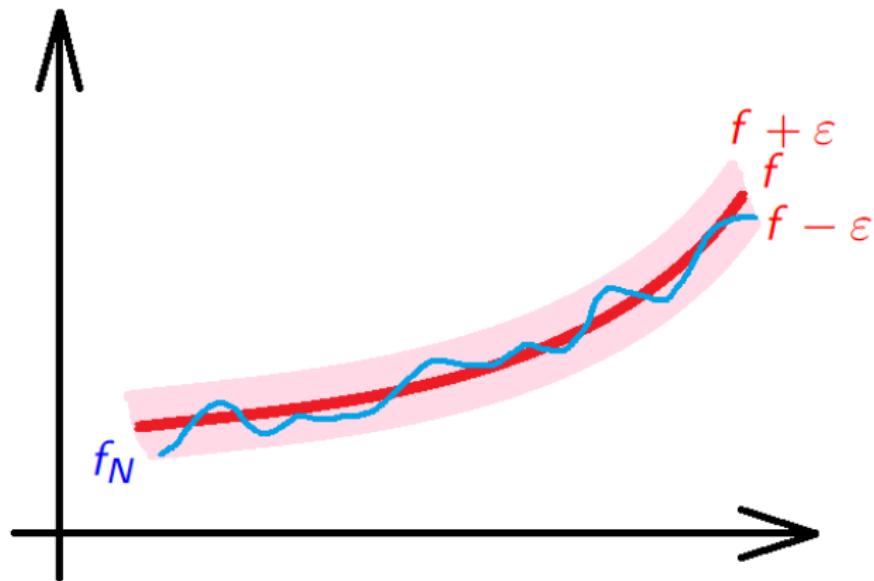
## Uniform convergence

We say that a sequence of functions  $(f_n)_{n \in \mathbb{N}}$  **converges uniformly** on  $E$  to a function  $f$  if for every  $\varepsilon > 0$  there is  $N \in \mathbb{N}$  such that  $n \geq N$  implies  $|f_n(x) - f(x)| \leq \varepsilon$  for all  $x \in E$ . We shall write  $f_n \xrightarrow{n \rightarrow \infty} f$  if  $(f_n)_{n \in \mathbb{N}}$  converges uniformly to  $f$ .

## Remark

Clearly every uniformly convergent sequence is pointwise convergent.

## Uniform convergence - picture



# Theorem

## Theorem

The sequence of functions  $(f_n)_{n \in \mathbb{N}}$  defined on  $E$  converges uniformly on  $E$  iff for every  $\varepsilon > 0$  there exists  $N \in \mathbb{N}$  such that  $m, n \geq N$  implies

$$|f_n(x) - f_m(x)| \leq \varepsilon \quad \text{for all } x \in E.$$

**Proof ( $\implies$ ).** Suppose  $(f_n)_{n \in \mathbb{N}}$  converges uniformly on  $E$  and let  $f$  be the limit function. Then there is  $N \in \mathbb{N}$  such that  $n \geq N$  implies

$$|f_n(x) - f(x)| \leq \frac{\varepsilon}{2} \quad \text{for all } x \in E.$$

Thus

$$|f_n(x) - f_m(x)| \leq |f_n(x) - f(x)| + |f(x) - f_m(x)| \leq \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

if  $n, m \geq N$  and  $x \in E$ .

## Proof

**Proof ( $\Leftarrow$ ).** Conversely, suppose that Cauchy criterion holds.

- Then  $(f_n(x))_{n \in \mathbb{N}}$  converges for every  $x \in E$  to a limit, which we will call  $f(x)$ .
- Thus  $f_n \xrightarrow{n \rightarrow \infty} f$  pointwise.
- We will show that the convergence is uniform.
- Let  $\varepsilon > 0$  be given and choose  $N \in \mathbb{N}$  so that  $n, m \geq N$  implies

$$|f_m(x) - f_n(x)| \leq \varepsilon \quad \text{for all } n \in E.$$

- Fix  $n$  and let  $m \rightarrow \infty$ . Thus

$$|f_n(x) - f(x)| \leq \varepsilon$$

for all  $n \geq N$  and  $x \in E$ , and we are done. □

# Uniform convergence of a series

Theorem

$$f_n \underset{n \rightarrow \infty}{\rightrightarrows} f \quad \text{on} \quad E \quad \iff \quad M_n = \sup_{x \in E} |f_n(x) - f(x)| \xrightarrow{n \rightarrow \infty} 0.$$

**Proof.** It is an immediate consequence of the definition.

Uniform convergence of a series

We say that the series

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

**converges uniformly on  $E$**  if the sequence

$$s_n(x) = \sum_{k=0}^n f_k(x) \quad \text{converges uniformly on } E.$$

# Theorem

## Theorem

Suppose that  $f_n : E \rightarrow \mathbb{R}$  and  $|f_n(x)| \leq M_n$  for all  $n \in \mathbb{N}$  and  $x \in E$ . Then  $\sum_{n=0}^{\infty} f_n(x)$  converges uniformly on  $E$  if

$$\sum_{n=0}^{\infty} M_n < \infty.$$

**Proof.** Let  $\varepsilon > 0$  and  $\sum_{k=n+1}^m M_k \leq \varepsilon$  if  $m, n \geq N$  for some  $N \in \mathbb{N}$ . Then

$$|s_m(x) - s_n(x)| = \left| \sum_{k=n+1}^m f_k(x) \right| \leq \sum_{k=n+1}^m M_k \leq \varepsilon$$

for all  $x \in E$  and  $m, n \geq N$ .

□

# Interchange limit theorem

## Theorem

Suppose that  $f_n \rightrightarrows f$  on  $E$ . Let  $x$  be a limit point of  $E$  and suppose that  $\lim_{t \rightarrow x} f_n(t) = A_n$ . Then  $(A_n)_{n \in \mathbb{N}}$  converges and

$$\lim_{t \rightarrow x} f(t) = \lim_{n \rightarrow \infty} A_n.$$

In other words, we may write

$$\lim_{t \rightarrow x} \lim_{n \rightarrow \infty} f_n(t) = \lim_{n \rightarrow \infty} \lim_{t \rightarrow x} f_n(t).$$

**Proof.** Let  $\varepsilon > 0$  be given. Since  $f_n \rightrightarrows f$  there is  $N \in \mathbb{N}$  such that  $m, n \geq N$  implies

$$|f_m(t) - f_n(t)| \leq \varepsilon \quad \text{for all } t \in E. \tag{*}$$

## Proof

- Letting  $t \rightarrow x$  in  $(*)$  we see for all  $n, m \geq N$  that

$$|A_n - A_m| \leq \varepsilon.$$

- Thus  $(A_n)_{n \in \mathbb{N}}$  is Cauchy. Hence  $A_n \xrightarrow{n \rightarrow \infty} A$  for some  $A \in \mathbb{R}$ . Next

$$|f(t) - A| \leq |f(t) - f_n(t)| + |f_n(t) - A_n| + |A_n - A|.$$

- We first choose  $n \in \mathbb{N}$  so that  $|f(t) - f_n(t)| \leq \frac{\varepsilon}{3}$  for all  $t \in E$ , and  $|A_n - A| \leq \frac{\varepsilon}{3}$ .
- For this  $n \in \mathbb{N}$ , we choose an open set  $V$  containing  $x$  such that

$$|f_n(t) - A_n| \leq \frac{\varepsilon}{3}$$

if  $t \in V \cap E$  and  $t \neq x$ . Hence

$$|f(t) - A| \leq \varepsilon$$

provided that  $t \in V \cap E$  and  $t \neq x$ .

□

# Important theorems

## Theorem

If  $f_n : E \rightarrow \mathbb{R}$  is continuous and  $f_n \xrightarrow[n \rightarrow \infty]{} f$  on  $E$  then  $f$  is continuous on  $E$ .

**Proof.** It follows from the previous theorem. □

## Remark

The converse in the theorem above is not true.

## Theorem

Suppose that  $(f_n)_{n \in \mathbb{N}}$  is a sequence of functions differentiable on  $[a, b]$  and such that  $(f_n(x_0))_{n \in \mathbb{N}}$  converges for some point  $x_0 \in [a, b]$ . If  $(f'_n)_{n \in \mathbb{N}}$  converges uniformly on  $[a, b]$  then  $(f_n)_{n \in \mathbb{N}}$  converges uniformly on  $[a, b]$  to a function  $f$  and

$$f'(x) = \lim_{n \rightarrow \infty} f'_n(x) \quad \text{for } x \in [a, b].$$

## Proof 1/2

**Proof.** Let  $\varepsilon > 0$  be given. Choose  $N \in \mathbb{N}$  so that  $n, m \geq N$  implies

$$|f_n(x_0) - f_m(x_0)| < \frac{\varepsilon}{2} \quad \text{and} \quad |f'_n(t) - f'_m(t)| < \frac{\varepsilon}{2(b-a)} \quad \text{for } t \in [a, b].$$

- By the mean-value theorem applied to  $f_n - f_m$  we have

$$|f_n(x) - f_m(x) - f_n(t) + f_m(t)| \leq \frac{|x - t|\varepsilon}{2(b-a)} \leq \frac{\varepsilon}{2} \quad (*)$$

for any  $x, t \in [a, b]$  if  $m, n \geq N$ .

- The inequality

$$|f_n(x) - f_m(x)| \leq |f_n(x) - f_m(x) - f_n(x_0) + f_m(x_0)| + |f_n(x_0) - f_m(x_0)|$$

implies that  $|f_n(x) - f_m(x)| < \varepsilon$  for all  $m, n \geq N$  and  $x \in [a, b]$ , so  $(f_n)_{n \in \mathbb{N}}$  converges uniformly on  $[a, b]$ .

- Let

$$f(x) = \lim_{n \rightarrow \infty} f_n(x), \quad a \leq x \leq b.$$

## Proof 2/2

- Fix a point  $x \in [a, b]$  and define

$$\phi_n(t) = \frac{f_n(t) - f_n(x)}{t - x}, \quad \phi(t) = \frac{f(t) - f(x)}{t - x}, \quad t \in [a, b], \quad t \neq x$$

- Then  $\lim_{t \rightarrow x} \phi_n(t) = f'_n(x)$  for all  $n \in \mathbb{N}$ . Inequality (\*) also shows

$$|\phi_n(t) - \phi_m(t)| \leq \frac{\varepsilon}{2(b-a)} \quad \text{if } n, m \geq N.$$

- Thus  $(\phi_n)_{n \in \mathbb{N}}$  converges uniformly for  $x \neq t$ . Since  $f_n \rightrightarrows f$  thus

$$\lim_{n \rightarrow \infty} \phi_n(t) = \phi(t) \quad \text{for } a \leq x \leq b, \quad t \neq x.$$

- By the previous theorem

$$\lim_{n \rightarrow \infty} f'_n(x) = \lim_{n \rightarrow \infty} \lim_{t \rightarrow x} \phi_n(t) = \lim_{t \rightarrow x} \lim_{n \rightarrow \infty} \phi_n(t) = \lim_{t \rightarrow x} \phi(t) = f'(x). \quad \square$$

# Continuous nowhere differentiable function

## Theorem

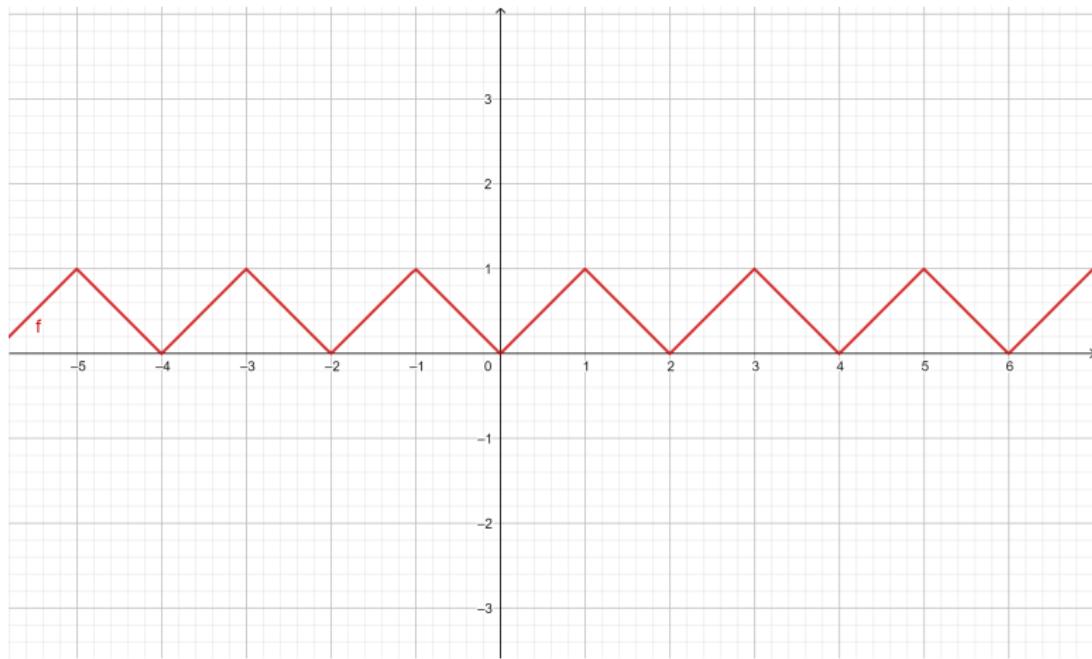
There exists a continuous function  $f : \mathbb{R} \rightarrow \mathbb{R}$  which is nowhere differentiable.

**Proof.** Let  $\phi(x) = |x|$  on  $[-1, 1]$  and extend the definition of  $\phi(x)$  to all  $x \in \mathbb{R}$  by setting

$$\phi(x) = \phi(x + 2)$$

for all  $x \in \mathbb{R}$ . Then

$$|\phi(s) - \phi(t)| \leq |s - t| \quad \text{for all } s, t \in \mathbb{R}.$$

Graph of  $\phi$ 

## Proof 1/2

- Define

$$f(x) = \sum_{n=0}^{\infty} \left(\frac{3}{4}\right)^n \phi(4^n x).$$

- Since  $0 \leq \phi(x) \leq 1$  then the series converges uniformly on  $\mathbb{R}$  and  $f$  is continuous.
- Now fix  $x \in \mathbb{R}$  and  $m \in \mathbb{N}$  and put

$$\delta_m = \pm \frac{1}{2} 4^{-m},$$

where the sign is chosen that no integer lies between  $4^m x$  and  $4^m(x + \delta_m)$ . This can be done since  $4^m |\delta_m| = \frac{1}{2}$ .

- Define

$$\gamma_n = \frac{\phi(4^n(x + \delta_m)) - \phi(4^n x)}{\delta_m}.$$

## Proof 2/2

- When  $n > m$  then  $4^n \delta_m$  is an integer so that  $\gamma_n = 0$ .
- When  $0 \leq n \leq m$ , then  $|\gamma_n| \leq 4^n$ . Since  $|\gamma_m| = 4^m$  we conclude

$$\begin{aligned} \left| \frac{f(x + \delta_m) - f(x)}{\delta_m} \right| &= \left| \sum_{n=0}^m \left( \frac{3}{4} \right)^n \gamma_n \right| \\ &\geq 3^m - \sum_{n=0}^{m-1} 3^n = \frac{1}{2}(3^m - 1) \xrightarrow{m \rightarrow \infty} \infty \end{aligned}$$

and  $\delta_m \xrightarrow{m \rightarrow \infty} 0$  thus  $f'(x)$  does not exist.

□

# Weierstrass theorem

## Weierstrass theorem

Let  $-\infty < a < b < \infty$ . Every continuous  $f : [a, b] \rightarrow \mathbb{R}$  can be uniformly approximated by polynomials. In other words, for every continuous  $f : [a, b] \rightarrow \mathbb{R}$  there is a sequence of polynomials  $(p_n(f))_{n \in \mathbb{N}}$  so that

$$\sup_{x \in [a, b]} |p_n(f)(x) - f(x)| \xrightarrow{n \rightarrow \infty} 0.$$

**Proof.** Using a linear transformation

$$[a, b] \ni t \rightarrow \frac{s - a}{s - b}$$

we can assume that  $[a, b] = [0, 1]$ . Fix a continuous  $f : [0, 1] \rightarrow \mathbb{R}$ , and set

$$p_n(f)(t) = \sum_{k=0}^n \binom{n}{k} f\left(\frac{k}{n}\right) t^k (1-t)^{n-k} \quad \text{for } t \in [0, 1].$$

## Proof 1/3

- We show that  $p_n(f) \xrightarrow{n \rightarrow \infty} f$ . Let  $\varepsilon > 0$  be given. Since  $f$  is uniformly continuous on  $[0, 1]$  so there is  $\delta > 0$  so that

$$|f(t) - f(s)| < \varepsilon \text{ if } |s - t| < \delta.$$

- Note that

$$\sum_{k=0}^n \binom{n}{k} t^k (1-t)^{n-k} = 1.$$

- Hence

$$|f(t) - p_n(f)(t)| \leq \sum_{k=0}^n \binom{n}{k} \left| f(t) - f\left(\frac{k}{n}\right) \right| t^k (1-t)^{n-k}.$$

## Proof 2/3

- Let  $M = \sup_{x \in [0,1]} |f(x)|$ , and note that

$$\begin{aligned}
 |f(t) - p_n(f)(t)| &\leq \varepsilon \sum_{\substack{k=0 \\ |t-k/n|<\delta}}^n \binom{n}{k} t^k (1-t)^{n-k} \\
 &\quad + 2M \sum_{\substack{k=0 \\ |t-k/n|\geq\delta}}^n \binom{n}{k} t^k (1-t)^{n-k} \\
 &\leq \varepsilon + 2M\delta^{-2} \sum_{k=0}^n \binom{n}{k} (t - k/n)^2 t^k (1-t)^{n-k}.
 \end{aligned}$$

## Proof 3/3

- So we have to estimate

$$2M\delta^{-2} \sum_{k=0}^n \binom{n}{k} (t - k/n)^2 t^k (1-t)^{n-k}.$$

- Then, using the identity

$$\sum_{k=0}^n \binom{n}{k} (t - k/n)^2 t^k (1-t)^{n-k} = \frac{t(1-t)}{n}$$

we obtain

$$2M\delta^{-2} \sum_{k=0}^n \binom{n}{k} (t - k/n)^2 t^k (1-t)^{n-k} \leq \frac{2M\delta^{-2}}{n}$$

and we are done. □

# Analytic functions

## Analytic functions

Functions which can be represented as power series

$$\sum_{n=0}^{\infty} c_n x^n, \quad x \in \mathbb{R}, \quad (*)$$

or more generally

$$\sum_{n=0}^{\infty} c_n (x - a)^n, \quad x, a \in \mathbb{R}, \quad (**)$$

are called **analytic functions**.

### Remark

- If  $(**)$  converges for  $|x - a| < R$  for some  $R \in (0, \infty]$ ,  $f$  is said to be expanded in a power series about the point  $x = a$ .
- As a matter of convenience, we shall often take  $a = 0$  without any loss of generality and work with  $(*)$ .

# Differentiability of power series

## Theorem

Suppose that the series

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

converges for  $|x| < R$ , then it converges uniformly on  $[-R + \varepsilon, R - \varepsilon]$ , no matter which  $\varepsilon > 0$  is chosen. Moreover, the function  $f$  is continuous and differentiable in  $(-R, R)$ , and

$$f'(x) = \sum_{n=1}^{\infty} n c_n x^{n-1}, \quad \text{for } |x| < R.$$

**Proof.** Let  $\varepsilon > 0$  be given. For  $|x| \leq R - \varepsilon$ , by the root test, we have

$$\sum_{n=0}^{\infty} |c_n x^n| \leq \sum_{n=0}^{\infty} |c_n (R - \varepsilon)^n| < \infty,$$

## Proof

- Thus the sequence

$$f_N(x) = \sum_{n=0}^N c_n x^n$$

converges absolutely to  $f(x)$  on  $[-R + \varepsilon, R - \varepsilon]$ .

- Note that  $(f_N)_{N \in \mathbb{N}}$  is a sequence of differentiable functions on  $(-R, R)$  that converges to  $f(x)$  for any  $x \in (-R, R)$ .
- Moreover,  $(f'_N)_{N \in \mathbb{N}}$  converges uniformly on  $[-R + \varepsilon, R - \varepsilon]$ , since  $\sum_{n=0}^{\infty} c_n x^n$  and  $\sum_{n=1}^{\infty} n c_n x^{n-1}$  have the same intervals of convergence as

$$\limsup_{n \rightarrow \infty} \sqrt[n]{n|c_n|} = \limsup_{n \rightarrow \infty} \sqrt[n]{|c_n|}.$$

- Thus

$$f'(x) = \lim_{N \rightarrow \infty} f'_N(x) = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

and clearly  $f$  is continuous as a differentiable function. □

# Power series are differentiable infinitately many times

## Corollary

*Under the assumption of the previous theorem*

$$f(x) = \sum_{n=0}^{\infty} c_n x^n, \quad \text{for } |x| < R$$

*has derivatives of all orders in  $(-R, R)$ , which are given by*

$$f^{(k)}(x) = \sum_{n=k}^{\infty} n(n-1) \cdot \dots \cdot (n-k+1) c_n x^{n-k}, \quad \text{for } |x| < R.$$

*In particular, we have*

$$f^{(k)}(0) = k! c_k.$$

*Here  $f^{(0)} = f$  and  $f^{(k)}$  is the  $k$ -th derivative of  $f$  for  $k \in \mathbb{N}$ .*

# Convergence at the endpoint

**Theorem**

Suppose that the series

$$s = \sum_{n=0}^{\infty} c_n$$

converges, and set

$$f(x) = \sum_{n=0}^{\infty} c_n x^n, \quad \text{for } |x| < 1.$$

Then

$$\lim_{x \rightarrow 1^-} f(x) = \sum_{n=0}^{\infty} c_n.$$

**Proof.** We will use the Abel summation formula. Let  $s_{-1} = 0$  and

$$s_n = \sum_{k=0}^n c_k \quad \text{for } n \in \mathbb{N} \cup \{0\}, \quad \text{and} \quad s = \lim_{n \rightarrow \infty} s_n.$$

# Proof

- Note that

$$\sum_{n=0}^m c_n x^n = \sum_{n=0}^m (s_n - s_{n-1}) x^n = (1-x) \sum_{n=0}^{m-1} s_n x^n + s_m x^m.$$

- For  $|x| < 1$  if we take  $m \rightarrow \infty$  we obtain

$$f(x) = (1-x) \sum_{n=0}^{\infty} s_n x^n.$$

- Given  $\varepsilon > 0$  we choose  $N \in \mathbb{N}$  such that  $n > N$  implies  $|s_n - s| < \frac{\varepsilon}{2}$ . Since  $(1-x) \sum_{n=0}^{\infty} x^n = 1$  we may write

$$|f(x) - 1| = \left| (1-x) \sum_{n=0}^{\infty} (s_n - s) x^n \right| \leq (1-x) \sum_{n=0}^N |s_n - s| |x|^n + \frac{\varepsilon}{2}.$$

- If  $x > 1 - \delta$  for a suitably chosen  $\delta > 0$  we have

$$(1-x) \sum_{n=0}^N |s_n - s| |x|^n < \frac{\varepsilon}{2}.$$

□

# Product of converging series

## Remark

If  $\sum_{n=0}^{\infty} a_n$  converges absolutely,  $\sum_{n=0}^{\infty} a_n = A$ , and  $\sum_{n=0}^{\infty} b_n = B$ , and

$$c_n = \sum_{k=0}^n a_k b_{n-k}, \quad \text{for } n = 0, 1, 2, \dots$$

Then  $\sum_{k=0}^{\infty} c_k = AB$ .

By the previous theorem this result can be extended as follows:

## Theorem

If the series  $\sum_{n=0}^{\infty} a_n = A$ ,  $\sum_{n=0}^{\infty} b_n = B$ , and  $\sum_{n=0}^{\infty} c_n = C$ , converge and

$$c_n = \sum_{k=0}^n a_k b_{n-k}, \quad \text{for } n = 0, 1, 2, \dots$$

Then  $AB = C$ .

## Proof

**Proof.** For  $0 \leq x \leq 1$  we let

$$f(x) = \sum_{n=0}^{\infty} a_n x^n, \quad g(x) = \sum_{n=0}^{\infty} b_n x^n, \quad h(x) = \sum_{n=0}^{\infty} c_n x^n.$$

- If  $0 \leq x < 1$  these series converge absolutely, thus by the previous remark we obtain

$$f(x) \cdot g(x) = h(x), \quad \text{for } 0 \leq x < 1.$$

- By the previous theorem we may conclude that

$$\lim_{x \rightarrow 1^-} f(x) = A, \quad \lim_{x \rightarrow 1^-} g(x) = B, \quad \lim_{x \rightarrow 1^-} h(x) = C.$$

- Hence we obtain  $AB = C$ . □

# Uniqueness of the power series expansions

## Theorem

Suppose that the series  $\sum_{n=0}^{\infty} a_n x^n$  and  $\sum_{n=0}^{\infty} b_n x^n$  converge in the segment  $S = (-R, R)$ . Let

$$E = \left\{ x \in S : \sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} b_n x^n \right\}.$$

If  $E$  as a limit point in  $S$ , then  $a_n = b_n$  for all  $n \in \mathbb{N} \cup \{0\}$ , and  $E = S$ .

**Proof.** Put  $c_n = a_n - b_n$  and let

$$f(x) = \sum_{n=0}^{\infty} c_n x^n, \quad \text{for } x \in S.$$

Then  $f(x) = 0$  on  $E$ . We prove that  $f(x) = 0$  on  $S$ .

## Proof

- Let  $A$  be the set of all limit points of  $E$  in  $S$ , and let  $B$  consist of all other points of  $S$ . It is clear from the definition of “limit point” that  $B$  is open. **Suppose we can prove that  $A$  is open.**
- Then  $A$  and  $B$  are disjoint open sets. Hence they are separated. Since  $S = A \cup B$ , and  $S$  is connected, one of  $A$  and  $B$  must be empty. By hypothesis,  $A$  is not empty. Hence  $B$  is empty, and  $A = S$ . Since  $f$  is continuous in  $S$ ,  $A \subseteq E$ .
- Thus  $E = S$ , and  $c_k = \frac{f^{(k)}(0)}{k!} = 0$  for  $k \in \mathbb{N} \cup \{0\}$  which is the desired conclusion.
- Now we have to prove that  $A$  is open.** If  $x_0 \in A$ , then it is easy to show that

$$f(x) = \sum_{n=0}^{\infty} d_n (x - x_0)^n, \quad \text{for } |x - x_0| < R - |x_0|.$$

## Proof

- We claim that  $d_n = 0$  for all  $n \in \mathbb{N} \cup \{0\}$ . Otherwise, let  $k \in \mathbb{N} \cup \{0\}$  be the smallest integer such that  $d_k \neq 0$ . Then

$$f(x) = (x - x_0)^k g(x), \quad \text{for } |x - x_0| < R - |x_0|, \quad (*)$$

where

$$g(x) = \sum_{m=0}^{\infty} d_{n+m} (x - x_0)^m.$$

- Since  $g$  is continuous at  $x_0$  and  $g(x_0) = d_k \neq 0$ , there exists a  $\delta > 0$  such that  $g(x) \neq 0$  if  $|x - x_0| < \delta$ .
- It follows from  $(*)$  that  $f(x) \neq 0$  for  $0 < |x - x_0| < \delta$ . But this contradicts the fact that  $x_0 \in A$  is a limit point of  $E$ , which ensures by continuity of  $f$  that  $f(x_0) = 0$ .
- Thus we have proved that  $d_n = 0$  for all  $n \in \mathbb{N} \cup \{0\}$ , so  $f(x) = 0$  on a neighborhood of  $x_0 \in A$ . This shows that  $A$  is open as desired.  $\square$