

**20** Suppose that  $f : \mathbb{R} \rightarrow \mathbb{R}$  is a continuous function such that the sequence  $f(x), f(2x), f(3x), \dots$  converges to 0 for any  $x > 0$ . Prove or disprove that

$$\lim_{x \rightarrow \infty} f(x) = 0.$$

*Solution.* The proposition is a famous application of the **Baire category theorem**, which we will take for granted.

**Definition.** A space  $X$  is said to be a **Baire space** if the following condition holds: Given any countable collection  $\{A_n\}$  of closed sets of  $X$  each of which has empty interior in  $X$ , their union  $\bigcup A_n$  also has empty interior in  $X$ .

**Theorem** (Baire category theorem). *Every locally compact Hausdorff space is a Baire space.*

Since  $f(x)$  is continuous, so is  $f_n(x) := f(nx)$  for all  $n \in \mathbb{N}$ . Let  $\epsilon > 0$  be given and define

$$E_N = \{x \mid n \geq N \implies |f_n(x)| \leq \epsilon\} = \bigcap_{n \geq N} f_n^{-1}([- \epsilon, \epsilon])$$

for each  $N \in \mathbb{N}$ . Note that each  $E_N$  is closed by continuity of  $f_n$ . Since  $\lim_{n \rightarrow \infty} f_n(x) = 0$  for all  $x > 0$ , we can write  $\mathbb{R}^+ = \bigcup_{N=1}^{\infty} E_N$ .

Because  $\mathbb{R}^+$  is a Baire space by the theorem, should each  $E_N$  have empty interior, so does  $\mathbb{R}^+$ , which is not the case. Hence, some  $E_{N_0}$  must contain an open interval, say  $(a, b)$ . Thus,

$$n \geq N_0 \implies f_n((a, b)) = f((na, nb)) \subset [-\epsilon, \epsilon].$$

Take a sufficiently large integer  $M > \max\{N_0, a/(b-a)\}$  such that  $n \geq M \implies n(b-a) > na \implies (n+1)a < nb$ . Finally, we have

$$x \in \bigcup_{n \geq M} (na, nb) = (Ma, \infty) \implies |f(x)| \leq \epsilon.$$

Therefore, we conclude that  $\lim_{x \rightarrow \infty} f(x) = 0$ . □