

Corollary of Abel's test

A uniformly convergent series $\sum U_n(x)$ remains uniformly convergent on $[a, b]$ if its terms are each multiplied by a function $A_n(x)$, $a \leq x \leq b$, provided that the sequence $\{A_n(x)\}$ is uniformly bdd on $[a, b]$ (i.e., $\exists, K > 0$, such that $|A_n(x)| \leq K$ for all x in $[a, b]$ and for all n). and monotonic in n , for each $x \in [a, b]$

Under the given condition $\{A_n(x)\}$ converges pointwise. Let us write for each $x \in [a, b]$.

$$b_n(x) = \left\{ \lim_{n \rightarrow \infty} A_n(x) - A_n(x) \right\}, \text{ or}$$

$$A_n(x) - \lim_{n \rightarrow \infty} A_n(x)$$

According to as $\{A_n(x)\}$ is monotonic increasing or decreasing. With this function $b_n(x)$, we define deduce as above that the series $\sum b_n(x) U_n(x)$ converges uniformly on $[a, b]$.

Also since $\sum U_n(x)$ and hence $\sum [\lim a_n(x)] U_n(x)$ converge uniformly on $[a, b]$ - The uniform convergence of $\sum a_n(x) U_n(x)$ then follows easily.