

Cauchy criterion for convergence

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A series $\sum_{i=0}^{\infty} a_i$ in a Banach space $(V, \|\cdot\|)$ is http://planetmath.org/node/2311convergent iff for every $\varepsilon > 0$ there is a number $N \in \mathbb{N}$ such that

$$||a_{n+1} + a_{n+2} + \dots + a_{n+p}|| < \varepsilon$$

holds for all n > N and $p \ge 1$.

Proof:

First define

$$s_n := \sum_{i=0}^n a_i.$$

Now, since V is complete, (s_n) converges if and only if it is a Cauchy sequence, so if for every $\varepsilon > 0$ there is a number N, such that for all n, m > N holds:

$$||s_m - s_n|| < \varepsilon.$$

We can assume m > n and thus set m = n + p. The series is iff

$$||s_{n+p} - s_n|| = ||a_{n+1} + a_{n+2} + \dots + a_{n+p}|| < \varepsilon.$$