Definitions

1.) Given $x \in \mathbb{R}^n$ and r > 0, the open ball of radius r centered at x is defined as follows:

Ball
$$(x,r) = \left\{ y \in \mathbb{R}^n : \sum_{i=1}^n (y_i - x_i)^2 < r^2 \right\}$$

- 2.) A subset $U \subset \mathbb{R}^n$ is open if for all $x \in U$, there exists r > 0 where $Ball(x, r) \subset U$.
- 3.) Given $A \subset X$, the complement A' of A is the set defined as follows:

$$A' = \{ x \in X : x \notin A \}$$

4.) A subset $U \subset \mathbb{R}^n$ is closed if its complement is open.

Proof

Let $K \subset \mathbb{R}^n$ be closed. For the sake of establishing a contradiction, let $x \in K'$ and $\{a_n\}_{n \in \mathbb{N}}$ be a sequence of points in K where $a_n \to x$. Since K is closed, then by definition K' is open, thus since $x \in K'$, there exists r > 0 where $\operatorname{Ball}(x,r) \subset K'$. From this we can see that if $y \in \mathbb{R}^n$ and d(x,y) < r, then $y \notin K$, thus there exists $\varepsilon > 0$, where $d(x,a_n) \ge \varepsilon$ for all $n \in \mathbb{N}$, thus a_n does not converge to x. $\Rightarrow \Leftarrow$ Thus $x \in K$, thus if K is closed, then any convergent sequence of points in K converges to another point in K.

Next, assume that all convergent sequences $\{a_n\}_{n\in\mathbb{N}}$ of points in K converge to other points in K. Let $x\in K'$. Since $x\notin K$, there exists no sequence of points in K that converge to x, thus for some $\varepsilon>0$, $d(x,a_n)\geq\varepsilon$ for all $a_n\in K$, thus $\mathrm{Ball}(x,\varepsilon)\subset K'$, thus for all $x\in K'$, there exists r>0 where $\mathrm{Ball}(x,r)\subset K'$, thus K' is open, and thus K is closed.