

We also review the concept of limit of a sequence. Given any set E , a *sequence* is any function $x: \mathbb{N} \rightarrow E$, usually denoted by $(x_n)_{n \in \mathbb{N}}$, or $(x_n)_{n \geq 0}$, or even by (x_n) .

Definition 37.19. Given a topological space (E, \mathcal{O}) , we say that a *sequence* $(x_n)_{n \in \mathbb{N}}$ *converges to some* $a \in E$ if for every open set U containing a , there is some $n_0 \geq 0$, such that, $x_n \in U$, for all $n \geq n_0$. We also say that a *is a limit of* $(x_n)_{n \in \mathbb{N}}$. See Figure 37.20.

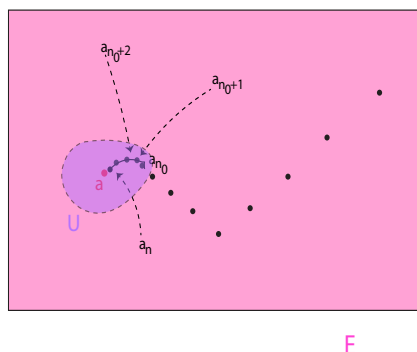


Figure 37.20: A schematic illustration of Definition 37.19.

When E is a metric space with metric d , it is easy to show that this is equivalent to the fact that,

for every $\epsilon > 0$, there is some $n_0 \geq 0$, such that, $d(x_n, a) \leq \epsilon$, for all $n \geq n_0$.

When E is a normed vector space with norm $\| \cdot \|$, it is easy to show that this is equivalent to the fact that,

for every $\epsilon > 0$, there is some $n_0 \geq 0$, such that, $\|x_n - a\| \leq \epsilon$, for all $n \geq n_0$.

The following proposition shows the importance of the Hausdorff separation axiom.

Proposition 37.12. *Given a topological space (E, \mathcal{O}) , if the Hausdorff separation axiom holds, then every sequence has at most one limit.*

Proof. Left as an exercise. □

It is worth noting that the notion of limit is topological, in the sense that a sequence converge to a limit b iff it converges to the same limit b in any equivalent metric (and similarly for equivalent norms).

If E is a metric space and if A is a subset of E , there is a convenient way of showing that a point $x \in E$ belongs to the closure \overline{A} of A in terms of sequences.

Proposition 37.13. *Given any metric space (E, d) , for any subset A of E and any point $x \in E$, we have $x \in \overline{A}$ iff there is a sequence (a_n) of points $a_n \in A$ converging to x .*