



## Why

In the case that it is not possible to easily identify (or guess) the limit of a sequence, we are naturally interested in a simple condition on the sequence which is equivalent to convergence.

## Definition

A sequence  $(x_n)_{n \in \mathbf{N}}$  in  $\mathbf{R}$  is said to be *egoprox* (or *Cauchy* or a *Cauchy sequence*) if for every  $\varepsilon > 0$ , there exists  $N \in \mathbf{N}$  so that for all  $m, n > N$ ,  $|x_m - x_n| < \varepsilon$ . We call this property of the sequence (*eventual*) *egoproximity*.

## Notation

We sometimes denote this property as

$$|x_n - x_m| \rightarrow 0 \quad \text{as} \quad m, n \rightarrow \infty.$$

## Example

For example, consider  $\lim_{N \rightarrow \infty} \sum_{n=1}^N 1/n^3$ .

## Sufficiency in $\mathbf{R}$

Clearly a convergent sequence is egoprox.<sup>1</sup> What of the converse? Recall that we think of egoprox sequences as “bunching up.” For the reals, if a sequence is bunching up, then our intuition is that it should be converging. In other words, an

---

<sup>1</sup>Future editions may elaborate here.

egoprox real sequence always converges. The egoprox condition is sufficient. Bunching up is sufficient.

**Proposition 1.** *If  $(x_n)_{n \in \mathbf{N}}$  is egoprox, then there exists  $x_0 \in \mathbf{R}$  so that  $\lim_{n \rightarrow \infty} x_n = x_0$ .*

In other words, in  $\mathbf{R}$  egoproximity is equivalent to convergence. The above is sometimes called the *Bolzano-Weierstrass theorem*.



