# PRINCIPLES OF ANALYSIS METRIC SPACES II - COMPLETENESS

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ABSTRACT. This document discusses sequences, subsequences, bounded sequences, and Cauchy sequences. In the process, the Bolzano-Weierstrass property and the completeness property of metric spaces are discussed. We show that these properties of a metric space carry over to products.

## 1. Sequences

**Definition 1.** Let X be a set. A sequence in X is a function  $a : \mathbb{N} \to X$ . We write  $a_n$  instead of a(n), and we write  $(a_n)_{n \in \mathbb{N}}$  or simply  $(a_n)$  to denote the entire sequence.

One can think of a sequence as an ordered tuple with infinity many entries; hence the notation.

**Definition 2.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a sequence in X. Let  $p \in X$ . We say that  $(a_n)$  converges to p, and write  $\lim_{n\to\infty} a_n = p$ , if

$$\forall \epsilon > 0 \ \exists N \in \mathbb{N} \mid n \ge N \Rightarrow \rho(a_n, p) < \epsilon.$$

If  $(a_n)$  converges to p, we call p a *limit point* of  $(a_n)$ .

**Definition 3.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a sequence in X. Let  $q \in X$ . We say that  $(a_n)$  clusters at q if

$$\forall \epsilon > 0 \ \forall N \in \mathbb{N} \ \exists n \ge N \mid \rho(a_n, q) < \epsilon.$$

If  $(a_n)$  clusters at q, we call q a cluster point of  $(a_n)$ .

**Example 1.** Let  $X = \mathbb{R}$  and  $\rho(x, y) = |x - y|$ . Then our new definitions for convergence and clustering become identical to our previous definitions for this particular case.

**Problem 1.** Let  $\mathbb{S}^1$  be the unit circle together with the subspace metric inherited from  $\mathbb{R}^2$ . Let  $(a_n)$  be the sequence in  $\mathbb{S}^1$  defined by

$$a_n = \left(\cos\frac{2\pi n}{6}, \sin\frac{2\pi n}{6}\right).$$

Find the cluster points of  $(a_n)$ .

Solution. The sequence  $(a_n)$  takes exactly the six values

$$\{(\pm 1,0),(\pm \frac{1}{2},\pm \frac{\sqrt{3}}{2})\}.$$

Each of these values occurs infinitely often, so this is the set of cluster points.  $\Box$ 

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**Problem 2.** Let X be a set and define a metric  $\rho$  on X by

$$\rho(x,y) = \begin{cases} 0 & \text{if } x = y; \\ 1 & \text{otherwise } . \end{cases}$$

Let  $(a_n)$  be a sequence in X.

(a) Show that  $p \in X$  is a limit point of  $(a_n)$  if and only if

$$\exists N \in \mathbb{N} \mid n \ge N \Rightarrow a_n = p.$$

(b) Show that  $q \in X$  is a cluster point of  $(a_n)$  if and only if

$$\forall N \in \mathbb{N} \exists n \ge N \mid a_n = q.$$

Solution. In a discrete metric space, the singleton set  $\{x\}$  is a neighborhood of x. Now p is a limit point if and only if  $\exists N \in \mathbb{N} \mid n \geq N$  implies that  $a_n$  is in  $\{p\}$ ; this happens exactly when  $a_n = p$  for  $n \geq N$ . Thus (a). Clearly (b) is similar.

**Definition 4.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a sequence from X. For each  $N \in \mathbb{N}$ , the  $N^{\text{th}}$  tail of  $(a_n)$  is defined to be the set

$${a_n \mid n \ge N} = {x \in X \mid x = a_n \text{ for some } n \ge N}.$$

**Proposition 1.** Let  $(X, \rho)$  be a metric space,  $(a_n)$  a sequence from X, and  $p \in X$ . Then the following conditions are equivalent:

- **(L1)** For every  $\epsilon > 0$  there exists  $N \in \mathbb{N}$  such that  $n \geq N \Rightarrow \rho(a_n, p) < \epsilon$ .
- **(L2)** For every neighborhood U of p there exists  $N \in \mathbb{N}$  such that  $n \geq N \Rightarrow a_n \in U$ .
- **(L3)** Every neighborhood of p contains a tail of  $(a_n)$ .
- **(L4)** Every neighborhood of p contains  $a_n$  for all but finitely many  $n \in \mathbb{N}$ .

Proof.

- (L1  $\Rightarrow$  L2) Suppose that for every  $\epsilon > 0$  there exists  $N \in \mathbb{N}$  such that  $n \geq N \Rightarrow \rho(a_n, p) < \epsilon$ . Let U be a neighborhood of p. Then there exists  $\epsilon > 0$  such that  $B(p, \epsilon) \subset U$ . Let N be so large that  $\rho(a_n, p) < \epsilon$  whenever  $n \geq N$ . Then for  $n \geq N$ , we have  $a_n \in B(p, \epsilon) \subset U$ .
- (**L2**  $\Rightarrow$  **L3**) Suppose that for every neighborhood U of p there exists  $N \in \mathbb{N}$  such that  $n \geq N \Rightarrow a_n \in U$ . Let U be a neighborhood of p and let N be so large that  $n \geq N \Rightarrow a_n \in U$ . Then  $\{a_n \mid n \geq N\} \subset U$ , so U contains the  $N^{\text{th}}$  tail of  $(a_n)$ .
- (**L3**  $\Rightarrow$  **L4**) Suppose that every neighborhood U of p contains a tail of  $(a_n)$ . Let U be a neighborhood of p and let  $N \in \mathbb{N}$  such that  $\{a_n \mid n \geq N\} \subset U$ . If  $a_n \notin U$  for some  $n \in \mathbb{N}$ , then  $a_n \notin \{a_n \mid n \geq N\}$ , so n < N. There are only finitely many such n.
- (**L4**  $\Rightarrow$  **L1**) Suppose that every neighborhood of p contains  $a_n$  for all but finitely many n. Let  $\epsilon > 0$ . Then  $B(p,\epsilon)$  is a neighborhood of p, so  $a_n \in B(p,\epsilon)$  for all but finitely many  $n \in \mathbb{N}$ . Let  $N = 1 + \max\{n \in \mathbb{N} \mid a_n \notin B(p,\epsilon)\}$ . Then for n > N, we have  $\rho(a_n, p) < \epsilon$ .

**Proposition 2.** Let  $(X, \rho)$  be a metric space,  $(a_n)$  a sequence from X, and  $q \in X$ . Then the following conditions are equivalent:

- (C1) For every  $\epsilon > 0$  and every  $N \in \mathbb{N}$  there exists  $n \geq N$  such that  $\rho(a_n, q) < \epsilon$ .
- (C2) For every neighborhood U of q and every  $N \in \mathbb{N}$  there exists  $n \geq N$  such that  $a_n \in U$ .
- (C3) Every neighborhood of q intersects every tail of  $(a_n)$ .
- **(C4)** Every neighborhood of q contains  $a_n$  for infinitely many  $n \in \mathbb{N}$ .

Proof.

- (C1  $\Rightarrow$  C2) Suppose that for every  $\epsilon > 0$  and every  $N \in \mathbb{N}$  there exists  $n \geq N$  such that  $\rho(a_n,q) < \epsilon$ . Let U be a neighborhood of q and let  $N \in \mathbb{N}$ . Then there exists  $\epsilon > 0$  such that  $B(p,\epsilon) \subset U$ ; thus there exists  $n \geq N$  such that  $\rho(a_n,q) < \epsilon$ . But this says that  $a_n \in B(q,\epsilon)$ , so  $a_n \in U$ .
- (C2  $\Rightarrow$  C3) Suppose that for every neighborhood U of q and every  $N \in \mathbb{N}$  there exists n > N such that  $a_n \in U$ . Let U be a neighborhood of q and let  $\{a_n \mid n \geq N\}$  be an arbitrary tail of  $(a_n)$ . Then for some  $n \geq N$ , we have  $a_n \in U$ . But  $a_n \in \{a_n \mid n \geq N\}$ , so  $a_n \in \{a_n \mid n \geq N\} \cap U$ , and  $\{a_n \mid n \geq N\}$  intersects U.
- $(\mathbf{C3} \Rightarrow \mathbf{C4})$  Suppose that every neighborhood of q intersects every tail of  $(a_n)$ . Let U be a neighborhood of q. Suppose bwoc that U contains  $a_n$  for only finitely many  $n \in \mathbb{N}$ . Let m be the largest natural number such that  $a_m \in U$ . Then  $[a_n : m+1]$  is a tail of  $(a_n)$  which does not intersect U; this is a contradiction.
- $(\mathbf{C4} \Rightarrow \mathbf{C1})$  Suppose that every neighborhood of q contains  $a_n$  for infinitely many  $n \in \mathbb{N}$ . Let  $\epsilon > 0$  and  $N \in \mathbb{N}$ . Then  $U = B(q, \epsilon)$  is a neighborhood of q, and U contains  $a_n$  for infinitely many  $n \in \mathbb{N}$ . One such n must be larger than N; if  $n \in \mathbb{N}$  such that  $a_n \in U$ , then  $\rho(a_n, q) < \epsilon$ .

**Proposition 3.** Let  $(X, \rho)$  be a metric space,  $(a_n)$  a sequence from X, and  $p \in X$ . If  $(a_n)$  converges to p, then  $(a_n)$  clusters at p, and p is the only cluster point.

*Proof.* Suppose that  $(a_n)$  converges to p. Then every neighborhood of p contains  $a_n$  for all but finitely many n. Thus there are infinitely many n such that  $a_n$  is in the neighborhood. By Proposition 2 (d),  $(a_n)$  clusters at p.

To see that p is the only cluster point, let  $q \in X$ ,  $q \neq p$ ; we show that  $(a_n)$  does not cluster at q. Let  $\epsilon = \frac{\rho(p,q)}{2}$  and let  $U = B(p,\epsilon)$  and  $V = B(q,\epsilon)$ . Then U and V are disjoint neighborhoods of p and q respectively.

Let A be a tail of  $(a_n)$  such that  $A \subset U$ . Since  $U \cap V = \emptyset$ , we have  $A \cap V = \emptyset$ , so V is a neighborhood of q which does not intersect A. Thus  $(a_n)$  does not cluster at q, by 2 (c).

**Problem 3.** Find an example of a sequence  $(a_n)$  of real numbers and a real number  $q \in \mathbb{R}$  such that  $(a_n)$  clusters at q but does not converge to q.

Solution. Let  $a_n = (-1)^n$ . Then  $(a_n)$  clusters at 1. to see this, let U be a neighborhood of 1, and note that for all even n, of which there are infinitely many, we have  $a_n = 1 \in U$ . By C4,  $(a_n)$  clusters at 1.

However,  $(a_n)$  does not converge to 1, because for all odd n, of which there are infinitely many, we have  $a_n = -1 \notin U$ . Since **L4** is not satisfied,  $(a_n)$  does not converge to 1.

#### 2. Subsequences

**Definition 5.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a sequence in X, where  $a : \mathbb{N} \to X$  is the function defining  $(a_n)$ . A *subsequence* of  $(a_n)$  is the composition  $a \circ n$  of a with a strictly increasing sequence  $n : \mathbb{N} \to \mathbb{N}$  of positive integers. Let  $n_k = n(k)$ , and denote the subsequence by  $(a_{n_k})$ .

**Proposition 4.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a sequence in X, Then  $q \in X$  is a cluster point of  $(a_n)$  if and only if  $(a_n)$  has a subsequence which converges to q.

## 3. Bounded Sequences

**Definition 6.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a sequence in X. We say that  $(a_n)$  is *bounded* if there exists a point  $c \in X$  and a positive real number R > 0 such that  $\rho(a_n, c) \leq R$  for all  $n \in \mathbb{N}$ .

**Definition 7.** Let  $(X, \rho)$  be a metric space. We say that X has the *Bolzano-Weierstrass property* if every bounded sequence in X has a convergent subsequence.

**Example 2.** We have already shown that  $\mathbb{R}$  has the Bolzano-Weierstrass property.

**Proposition 5.** Let  $(X, \rho)$  be a metric space. Then X has the Bolzano-Weierstrass property if and only if every sequence has a cluster point.

*Proof.* This follows immediately from Proposition 4.  $\Box$ 

**Proposition 6.** Let  $(X, \rho)$  be a metric space. Then X has the Bolzano-Weierstrass property if and only if every bounded infinite subset of X has an accumulation point.

*Proof.* Suppose that X has the Bolzano-Weierstrass property. Then every bounded sequence in X has a cluster point. Let  $A \subset X$  be a bounded infinite set. Since A is infinite, there exists an injective function  $a: \mathbb{N} \to A$ . This produces a sequence  $(a_n)$ . This sequence is bounded, so it has a cluster point, say  $q \in X$ .

We claim that q is an accumulation point of A. To see this, let U be a neighborhood of q. Since q is a cluster point, U contains  $a_n$  for infinitely many n. Since a is injective, at  $a_n = q$  for at most one n. Thus  $U \setminus \{q\}$  contains  $a_n$  for some n, and  $a_n \in A$ . Thus U intersects A, and q is a cluster point.

Suppose that every bounded infinite subset of X has an accumulation point. Let  $(a_n)$  be a sequence in A. Let  $B = \{a_n \mid n \in \mathbb{N}\}$ . If B is finite, then there exists  $b \in B$  such that  $b = a_n$  for infinitely many n. In this case, b is a cluster point of A. On the other hand, if B is infinite, it has an accumulation point, and this accumulation point will be a cluster point of  $(a_n)$ .

### 4. Cauchy Sequences

**Definition 8.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a sequence in X. We say that  $(a_n)$  is a *Cauchy sequence* if

$$\forall \epsilon > 0 \exists N \in \mathbb{N} \mid m, n \ge N \Rightarrow \rho(a_m, a_n) < \epsilon.$$

**Definition 9.** Let  $(X, \rho)$  be a metric space. We say that X is *complete* if every Cauchy sequence in X converges.

This definition of completeness appears different than the completeness axiom which we use to obtain the reals from the rationals. We now relabel that definition.

**Definition 10.** Let S be an ordered set. We say that S has the *supremum property* if every subset of S which is bounded above has a least upper bound. We say that S has the *infimum property* if every subset of S which is bounded below has a greatest lower bound.

We have already shown that a sequence in  $\mathbb{R}$  converges if and only if it is a Cauchy sequence. We now show that for subsets of  $\mathbb{R}$ , the supremum and infimum properties are equivalent to the new completeness property; in this way, the new definition is a generalization of the old one.

**Proposition 7.** Let  $A \subset \mathbb{R}$ . Then A is a complete metric subspace of  $\mathbb{R}$  if and only if A has the supremum and infimum properties.

*Proof.* Suppose that A is a complete metric subspace of  $\mathbb{R}$ . Then every Cauchy sequence in A converges to a point in A. Let  $B \subset A$  be bounded above; Then B has a supremum in the reals, say  $x = \sup B$ . Then for each  $n \in \mathbb{N}$ , there exists  $b_n \in B$  such that  $x - b_n < \frac{1}{2^n}$ . Then for m < n, we have  $|b_n - b_m| \frac{1}{2^n}$ . Therefore  $(b_n)$  is a Cauchy sequence, which converges to a point in A. But clearly  $\lim b_n = a$ , so  $\sup B = x \in A$ . Similarly, B has the infimum property.

On the other hand, suppose that A has the supremum and infimum properties, and let  $(a_n)$  be a Cauchy sequence in A. Then  $(a_n)$  converges in  $\mathbb{R}$ , say to  $x \in \mathbb{R}$ . Let  $u_n = \inf\{a_m \mid m \geq n\}$ . Since A has the infimum property,  $u_n \in A$  for every  $n \in \mathbb{N}$ . Also,  $(u_n)$  is an increasing sequence which converges to x, so  $x = \sup\{u_n \mid n \in \mathbb{N}\}$ . Since A has the supremum property, this is also in A. Thus every Cauchy sequence in A converges to a point in A.

**Proposition 8.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a Cauchy sequence in X. Then  $(a_n)$  is bounded.

*Proof.* Since  $(a_n)$  is a Cauchy sequence, there exists  $N \in \mathbb{N}$  such that  $m, n \geq N$  implies  $\rho(a_m, a_n) < 1$ . Let  $M = \max\{\rho(a_i, a_N) \mid i < N\} \cup \{1\}$ . Then  $\rho(a_n, a_N) < M$  for every  $n \in \mathbb{N}$ .

**Proposition 9.** Let  $(X, \rho)$  be a metric space and let  $(a_n)$  be a Cauchy sequence in X. If  $(a_n)$  has a subsequence converging to  $p \in X$ , then  $(a_n)$  converges to p.

*Proof.* Suppose that  $(a_{n_k})$  is a subsequence of  $(a_n)$  which converges to  $p \in X$ . Let  $\epsilon > 0$ , and let K be so large that  $k \geq K$  implies that  $\rho(a_{n_k}, p) < \frac{\epsilon}{2}$ . Let M be so large that  $m, n \geq M$  implies  $\rho(a_m, a_n) < \frac{\epsilon}{2}$ . Let  $N = \max\{K, M\}$ . Then for  $n \geq N$ , we have

$$\rho(a_n, p) \le \rho(a_n, a_N) + \rho(a_N, p) < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Therefore  $(a_n)$  converges to p.

**Proposition 10.** Let  $(X, \rho)$  be a metric space. If X has the Bolzano-Weierstrass property, then X is complete.

*Proof.* Suppose that X has the Bolzano-Weierstrass property, and let  $(a_n)$  be a Cauchy sequence. By Proposition 8,  $(a_n)$  is bounded, and so has a convergent subsequence. By Proposition 9,  $(a_n)$  converges. Thus X is complete.

We have seen that if a metric space has the Bolzano-Weierstrass property, then it is complete. One may conjecture that these properties are equivalent. The following counterexample shows this is not the case.

**Example 3.** Let X be any set any consider the discrete metric on X such that the distance between distinct points equals 1. In this space, Cauchy sequences are eventually constant, and so they converge. Thus X is complete. However, every sequence in X is bounded, so X has the Bolzano-Weierstrass property if and only if X is finite.

Next we would like to show the following propositions.

**Proposition 11.** A sequence converges in  $\mathbb{R}^k$  if and only if each of the coordinate sequences converges. A sequence is Cauchy in  $\mathbb{R}^k$  if and only if each of the coordinate sequences is Cauchy. The metric space  $\mathbb{R}^k$  is complete.

## Proposition 12. Bolzano-Weierstrass Theorem

Every bounded sequence in  $\mathbb{R}^k$  has a convergent subsequence.

Discussion. Proposition 11 is a lemma for Proposition 12, which is a generalization of the Bolzano-Weierstruass Theorem which we have already shown for  $\mathbb{R}$  (the case k=1). However, these propositions can be generalized even further, and we postpone the proofs for this more general context, which we take up next.

#### 5. PRODUCT SPACE INHERITANCE

**Proposition 13.** Let  $(X_1, \rho_1), \ldots, (X_k, \rho_k)$  be a finite collection of metric spaces. Let  $X = \times_{i=1}^k X_i$ , and let  $\rho : X \times X \to \mathbb{R}$  be the product metric on X. Then

- (a) A sequence is bounded in X if and only if each of the coordinate sequences is bounded.
- **(b)** A sequence converges in X if and only if each of the coordinate sequences converges.
- (c) A sequence is Cauchy in X if and only if each of the coordinate sequences is Cauchy.
- (d) The metric space X is complete if and only if each of the spaces  $X_i$  is complete.
- (e) The metric space X has the Bolzano-Weierstrass property if and only if each of the spaces  $X_i$  has the Bolzano-Weierstrass property.

Preliminary Observation. Now suppose that  $x = (x_1, \ldots, x_k)$  and  $y = (y_1, \ldots, y_k)$  are points in X, where  $x_j, y_j \in X_i$ . Observe that, since all metrics are positive, we have

$$\rho_j(x_j, y_j) \le \sqrt{\sum_{i=1}^k \rho(x_i, y_i)} = \rho(x, y) \le \sqrt{k} \max \{ \rho(x_i, y_i) \mid i = 1, \dots, k \}.$$

Notation. A point in X is an k-tuple with entries for  $X_1$  through  $X_k$ . If we denote these entries with subscripts, we must find another place to indicate the position of such an k-tuple in a sequence. Thus let  $(x^{(n)})$  denote a sequence in X, where

$$x^{(n)} = (x_1^{(n)}, \dots, x_k^{(n)}),$$

where  $x_i^{(n)} \in X_i$ .

*Proof of* (a). This follows from the observation.

Proof of (b). Suppose that  $(x_i^{(n)})$  converges for i = 1, ..., k, say to  $L_i \in X_i$ . Let  $L = (L_1, ..., L_k)$ . Let  $\epsilon > 0$ . Let N be so large that  $\rho_i(x_i^{(n)}, L_i^{(n)}) < \frac{1}{k}\epsilon^2$  for  $n \geq N$ . Then for  $n \geq N$  we have

$$\rho(x_n, L) = \sqrt{\sum_{i=1}^k \rho(x_i^{(n)}, L_i)} < \sqrt{\sum_{i=1}^k \frac{1}{k} \epsilon^2} = \sqrt{k(\frac{1}{k} \epsilon^2)} = \epsilon.$$

Therefore  $\lim x^{(n)} = L$ , and in particular,  $(x^{(n)})$  converges.

Suppose that  $(x^{(n)})$  converges, say to  $L = (L_1, \ldots, L_k)$ . Let  $\epsilon > 0$  and let n be so large that  $\rho(x^{(n)}, L) < \epsilon$  for  $n \ge N$ . Then for i between 1 and k we have

$$\rho_i(x_i^{(n)}, L_i) \le \rho(x^{(n)}, L) < \epsilon.$$

Thus  $\lim_{n\to\infty} x_i^{(n)} = L_i$ , and in particular, the sequence  $(x_i^{(n)})$  converges.

*Proof of* (c). Suppose that  $(x_i^{(n)})$  is a Cauchy sequence for  $i=1,\ldots,k$ . Let  $\epsilon>0$  and let N be so large that  $m,n\geq N$  implies

$$\rho_i(x_i^{(m)}, x_i^{(n)}) < \frac{\epsilon}{\sqrt{k}}$$

for all i = 1, ..., k. Then by the observation, we have

$$\rho(x^{(m)}, x^{(n)}) \le \epsilon.$$

Suppose that  $(x^{(n)})$  is a Cauchy sequence. Let  $\epsilon > 0$ . Let N be so large that  $m, n \geq N$  implies  $\rho(x^{(m)}, x^{(n)}) < \epsilon$ . Then for  $m, n \geq N$ , we have

$$\rho_i(x_i^{(m)}, x_i^{(n)}) \le \rho(x^{(m)}, x^{(n)}) < \epsilon,$$

we says that the coordinate sequence  $(x_i^{(n)})$  is a Cauchy sequence.

*Proof of* (d). We know that a metric space is complete if and only if each of its Cauchy sequences converges.

Suppose each space  $(X_i, \rho_i)$  is complete, and consider a Cauchy sequence in X. Each of the coordinate sequences are Cauchy by part (b), so each converges since  $X_i$  is complete. Then the original sequence converges by part (a), so X is complete.

On the other hand, suppose that  $(X, \rho)$  is complete, and let  $i \in \{1, \ldots, k\}$ . Consider a Cauchy sequence in  $X_i$ . Construct a sequence in X by selecting a constant  $a_i \in X_i$  in every coordinate other than the  $i^{\text{th}}$ . These are all Cauchy sequences in the coordinate spaces, so the construct sequence in X converges. Thus the original sequence in  $X_i$  converges, and  $X_i$  is complete.

Proof of (e). Suppose that  $X_i$  has the Bolzano-Weierstrass property for  $i = 1, \ldots, k$ . Then each bounded sequence in  $X_i$  has a convergent subsequence. Given a bounded sequence in X, each of the coordinate sequences is bounded, and has a convergent subsequence. Select a convergent subsequence  $X_1$  for the first coordinate subsequence, and take the corresponding subsequence in X. Now select a convergent subsequence in  $X_2$  for the second coordinate subsequence of the new sequence in X, and again take the corresponding subsequence in X. Continue this process k times, and arrive at a sequence in X such that every subsequence converges. This sequence is a subsequence of the original sequence in X, and it converges. Thus X has the Bolzano-Weierstrass property.

Suppose that X has the Bolzano-Weierstrass property. Let  $i \in \{1, \ldots, k\}$  and let consider a bounded sequence in  $X_i$ . Construct a sequence in X by selecting a constant  $a_i \in X_i$  in every coordinate other than the  $i^{\text{th}}$ . This is bounded in X, and so has a convergent subsequence. The  $i^{\text{th}}$  coordinate sequence of this subsequence converges in  $X_i$ , and is a subsequence of the original sequence in  $X_i$ . Thus  $X_i$  has the Bolzano-Weierstrass property.

Corollary 1. The space  $\mathbb{R}^k$  is complete and has the Bolzano-Weierstrass property.

**Example 4.** Consider  $\mathbb{R}^{\infty}$ , whose points are all infinite tuples of real numbers with all but finitely many entries equal to zero. Construct a sequence  $(x^{(n)})$  in  $\mathbb{R}^{\infty}$  by setting

$$x_i^{(n)} = \begin{cases} 1 & \text{if } i = n; \\ 0 & \text{otherwise.} \end{cases}$$

Then  $(x^{(n)})$  is bounded (it is completely contained inside the closed unit ball), yet has no convergent subsequence. Thus  $\mathbb{R}^{\infty}$  does not have the Bolzano-Weierstrass property. Note that the sequence above is not a Cauchy sequence.

However, consider this example. Construct a sequence  $(y^{(n)})$  in  $\mathbb{R}^{\infty}$  by setting

$$y_i(n) = \begin{cases} \frac{1}{2^i} & \text{if } i \leq n; \\ 0 & \text{otherwise.} \end{cases}$$

This is a Cauchy sequence in  $\mathbb{R}^{\infty}$  which does not converge in  $\mathbb{R}^{\infty}$ . So this space is not complete.

**Example 5.** Let  $\ell^2$  be the space of sequences  $(x_n)$  in  $\mathbb{R}$  with the convergence criterion  $\sum_{i=1}^{\infty} x_i^2 < 0$ . Then  $\mathbb{R}^{\infty}$  is a subspace of  $\ell^2$ , and the sequence (†) from Example 4 does not have a convergent subsequence in  $\ell^2$ .

However,  $\ell^2$  is complete. To show this, proceed as follows. Consider a Cauchy sequence  $(x_i^{(n)})$  in  $\ell^2$ . Show that the coordinate sequences are Cauchy, and so the converge in  $\mathbb{R}$ ; say that  $(x_i^{(n)})$  converges to  $x_i$  for each i. Next see that the sequence  $(x_i)$  is in  $\ell^2$ .

Clearly there is some relationship between the Bolzano-Weierstrass property and completeness. We need the concept of *compactness* to illuminate this further.

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