

and we express it by saying that x_n approaches x or that x_n converges to x . The element x is called the limit of the sequence $\{x_n\}$.

Note: A sequence which is not convergent is said to be divergent.

2.1.2 Theorem

In a metric space every convergent sequence has a unique limit.

Proof: Let (X, d) be a metric space and $\{x_n\}$ be a ~~convergent~~ convergent sequence in X . Let, if possible,

the sequence $\{x_n\}$ converge to two points x and y .

Then for each $\epsilon > 0$, \exists positive integers N_1 and N_2

such that $d(x_n, x) < \frac{\epsilon}{2}$, $\forall n \geq N_1$,

and $d(x_n, y) < \frac{\epsilon}{2}$, $\forall n \geq N_2$.

Now $d(x, y) \leq d(x_n, x) + d(x_n, y)$ (by triangle inequality)

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon \quad \forall n \geq N = \max\{N_1, N_2\}$$

$$\Rightarrow x = y$$

This verifies that the limit is unique.

2.1.3 Definition

In a metric space, a sequence is said to be bounded, if the range of the sequence forms a bounded set.

P 2.1.4 Theorem

In a metric space, every convergent sequence is bounded.

Proof: Let (X, d) be a metric space and $\{x_n\}$ be a convergent sequence in X such that $x_n \rightarrow x$ as $n \rightarrow \infty$, in (X, d) . Then \exists a positive integer N such that

$$d(x_n, x) < 1 \quad \forall n \geq N$$

write $r = \max \{1; d(x_n, x), 1 \leq n \leq N\}$

So, $d(x_n, x) \leq r$, $\forall n \in \mathbb{N}$ (the set of all natural numbers)

so that

$$\begin{aligned} d(x_n, x_m) &\leq d(x_n, x) + d(x, x_m) \\ &\leq 2r \quad \forall n, m \in \mathbb{N}. \end{aligned}$$

\Rightarrow The diameter of the range of the sequence is bounded by $2r$.

This proves ~~the~~ the result.

Remark: The property of the convergence of a sequence in a metric space (X, d) is not inherent in a sequence but depends on the space and the metric used.

2.1.5 Examples

1. Convergence depends on the space X . Let us consider the usual metric space \mathbb{R}_u . Let $\{x_n\}$ be a sequence in \mathbb{R}_u , where $x_n = \frac{1}{n}$. Note that $x_n \rightarrow 0 \in X$ as $n \rightarrow \infty$. However if we take $X = (0, 1)$ with usual metric and take the same

sequence $\{x_n\}$, $x_n = \frac{1}{n}$ ($n \in \mathbb{N}$), we note that

$$x_n \rightarrow 0 \notin X$$

As such $\{x_n\}$ does not converge in this case.

2. Convergence depends on the metric used.

Consider the sequence $\{x_n\}$ in the space $C[0,1]$,

where $x_n(t) = e^{-nt}$, $n \in \mathbb{N}$

We find that $x_n \rightarrow 0$ with respect to the metric

d_1 on $C[0,1]$ since

$$d_1(x_n, 0) = \int_0^1 e^{-nt} dt = \frac{1}{n} (1 - e^{-n}) \rightarrow 0 \text{ as } n \rightarrow \infty$$

On the other hand, the same sequence $\{x_n\}$ is not convergent with respect to the metric d_∞ on

$C[0,1]$ since

$$d_\infty(x_n, 0) = \max_{t \in [0,1]} |e^{-nt}| = 1, \forall n \in \mathbb{N}$$

$$\not\rightarrow 0 \text{ as } n \rightarrow \infty$$

Note: These facts can also be verified

by considering the same sequence in \mathbb{R} , when \mathbb{R} is equipped with the usual metric and it is equipped with discrete metric.

We give below a characterisation of limit points of a set (Definition 1.7.1) in terms of convergent sequences.

2.1.6 Theorem

Let (X, d) be a metric space and $A \subset X$. Then $x \in X$

is a limit point of A if and only if \exists a sequence $\{x_n\}$ of points in A , none of which equals x , such that $\lim_{n \rightarrow \infty} x_n = x$

Proof: Let $x \in X$ be a limit point of A . Construct a sequence $\{x_n\}$ by recursion as follows:

Take $x_1 \in (B_1(x) - \{x\}) \cap A$; this is possible, since, x being a limit point of A , $(B_1(x) - \{x\}) \cap A \neq \emptyset$.

Likewise the points x_1, x_2, \dots, x_n ~~having been~~ have been chosen such that $x_i \in (B_{1/i}(x) - \{x\}) \cap A$, for $i = 1, 2, \dots, n$. Still $(B_{1/(n+1)}(x) - \{x\}) \cap A$ being non-empty, it is possible to choose x_{n+1} to be a point on this set and process is repeated infinitely many times. Thus the sequence $\{x_n\}$ has been constructed by recursion; all the points of which are in A and none of which equals x . Now, let $\epsilon > 0$ be given and let N be a positive integer such that $N > \frac{1}{\epsilon}$. Then

$$x_n \in B_{1/n}(x) \cap A$$

$$d(x_n, x) < \frac{1}{n} < \frac{1}{N} < \epsilon \quad \forall n > N$$

$$\text{Hence } \lim_{n \rightarrow \infty} x_n = x$$

Conversely, assume that there is a sequence $\{x_n\}$ of points in A , none of which equals x ,