

**4.2.3. LEMMA.** A sequence  $\mathbf{x}_k = (x_{k,1}, \dots, x_{k,n})$  in  $\mathbb{R}^n$  converges to a point  $\mathbf{a} = (a_1, \dots, a_n)$  if and only if each coefficient converges:

$$\lim_{k \rightarrow \infty} \mathbf{x}_k = \mathbf{a} \quad \text{if and only if} \quad \lim_{k \rightarrow \infty} x_{k,i} = a_i \quad \text{for} \quad 1 \leq i \leq n.$$

**PROOF.** First suppose that  $\lim_{k \rightarrow \infty} \mathbf{x}_k = \mathbf{a}$ . Then given  $\varepsilon > 0$ , we obtain an integer  $N$  such that  $\|\mathbf{x}_k - \mathbf{a}\| < \varepsilon$  for all  $k \geq N$ . Then for each  $1 \leq i \leq n$  and all  $k \geq N$ ,

$$|x_{k,i} - a_i| \leq \left( \sum_{j=1}^n |x_{k,j} - a_j|^2 \right)^{1/2} = \|\mathbf{x}_k - \mathbf{a}\| < \varepsilon.$$

Therefore,  $\lim_{k \rightarrow \infty} x_{k,i} = a_i$  for all  $1 \leq i \leq n$ .

Conversely, suppose that each coordinate sequence  $x_{k,i}$  converges to a real number  $a_i$  for  $1 \leq i \leq n$ . Then given  $\varepsilon > 0$ , use  $\varepsilon/n$  in the definition of limit and choose  $N_i$  so large that

$$|x_{k,i} - a_i| < \frac{\varepsilon}{n} \quad \text{for all} \quad k \geq N_i.$$

Then using  $N = \max\{N_i : 1 \leq i \leq n\}$ , all  $n$  of these inequalities are valid for  $k \geq N$ . Hence

$$\|\mathbf{x}_k - \mathbf{a}\| = \left( \sum_{i=1}^n |x_{k,i} - a_i|^2 \right)^{1/2} < \left( \sum_{i=1}^n \left( \frac{\varepsilon}{n} \right)^2 \right)^{1/2} < \varepsilon.$$

Therefore,  $\lim_{k \rightarrow \infty} \mathbf{x}_k = \mathbf{a}$ . ■

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