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

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

PROOF. First suppose that $\lim_{k \to \infty} \mathbf{x}_k = \mathbf{a}$. 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, $\lim_{k \to \infty} x_{k,i} = a_i$ 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 ε/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, $\lim_{k \to \infty} \mathbf{x}_k = \mathbf{a}$. ∎

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