

process that every sequence in E contains a subsequence $\{f_{i_j}\}$ for which $\{D^\beta f_{i_j}\}$ converges, uniformly on compact subsets of Ω , for each multi-index β .

For each multi-index β , we have a uniformly convergent subsequence by Ascoli's theorem. \Rightarrow By Cantor's diagonal process, we get a uniformly convergent subsequence for every multi-index β . \square

Hence $\{f_i\}$ converges in the topology of $C^\infty(\Omega)$.

Let $f(x) = \lim_{i \rightarrow \infty} f_i(x)$, $x \in \Omega$. We have to show that $\forall \epsilon > 0 \exists N_\epsilon$ s.t. $d(f_i, f) < \epsilon$ if $i \geq N_\epsilon$.

$$d(f_i, f) = \sum_{N=1}^{\infty} (2^{-N} P_N(f_i - f)) / (1 + P_N(f_i - f))$$

$$= \underbrace{\sum_{N=1}^{l-1} \frac{2^{-N} P_N(f_i - f)}{1 + P_N(f_i - f)}}_{\textcircled{1}} + \underbrace{\sum_{N=l}^{\infty} \frac{2^{-N} P_N(f_i - f)}{1 + P_N(f_i - f)}}_{\textcircled{2}}$$

Point 1 $2^{-N} P_N(f_i - f) / (1 + P_N(f_i - f)) < 2^{-N}$

\Rightarrow For l sufficiently large, we make

$$\textcircled{2} = \sum_{N=l}^{\infty} \frac{2^{-N} P_N(f_i - f)}{1 + P_N(f_i - f)} < \sum_{N=l}^{\infty} 2^{-N} = 2^{-l} \frac{1}{1 - \frac{1}{2}} = 2^{-(l-1)}$$

$$< \frac{\epsilon}{2} \quad \dots \quad \textcircled{*}$$

Now, for a fixed l satisfying $\textcircled{*}$, since N ranges from 1 to $l-1$, if we choose i sufficiently large, then we have $\sum_{N=1}^{l-1} \frac{2^{-N} P_N(f_i - f)}{1 + P_N(f_i - f)} < \frac{\epsilon}{2} \Rightarrow \text{Done. } \square$